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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 751 Broad Street (Street and Number)

Newark, NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number)

Newark, NJ, US 07102-4061 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Richard Renwick Benn (Name), 973-802-5807 (Area Code) (Telephone Number)

richard.benn@prudential.com (E-mail Address), 973-802-5910 (FAX Number)

OFFICERS

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

OTHER

Mark Brown Grier, Vice Chairman	Robert Michael Falzon #, Vice Chairman	Timothy Patrick Harris, EVP & General Counsel
Stephen Pelletier, EVP & Chief Operating Officer, US Businesses	Kenneth Yutaka Tanji #, EVP & Chief Financial Officer	

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Essex SS:

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

Charles Frederick Lowrey	Margaret Mary Foran	Nandini Mongia
President	Secretary	Treasurer

Subscribed and sworn to before me this 25th day of February, 2019

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	84,868,378,785	0	84,868,378,785	78,829,709,649
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	99,651,461	0	99,651,461	61,546,632
	2.2 Common stocks	6,718,406,370	0	6,718,406,370	6,652,934,791
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	19,139,750,849	0	19,139,750,849	18,739,162,517
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	263,174,298	0	263,174,298	249,222,973
	4.2 Properties held for the production of income (less $ (255,727,047) encumbrances)	267,956,524	0	267,956,524	311,055,342
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (276,228,806), Schedule E - Part 1), cash equivalents ($ 2,670,766,324, Schedule E - Part 2) and short-term investments ($ 1,349,894,339, Schedule DA)	3,744,431,857	0	3,744,431,857	5,126,906,992
6.	Contract loans (including $ 0 premium notes)	2,902,633,228	0	2,902,633,228	2,877,700,837
7.	Derivatives (Schedule DB)	2,873,365,557	0	2,873,365,557	2,739,448,751
8.	Other invested assets (Schedule BA)	5,483,374,182	0	5,483,374,182	4,990,224,049
9.	Receivables for securities	31,583,820	0	31,583,820	158,975,808
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	9,284,630	0	9,284,630	38,820,226
12.	Subtotals, cash and invested assets (Lines 1 to 11)	126,401,991,561	0	126,401,991,561	120,775,708,567
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	913,235,582	299,405	912,936,177	865,550,838
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,227,811,136	15,416,106	1,212,395,030	1,106,300,554
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,828,912,890 earned but unbilled premiums)	1,828,912,890	0	1,828,912,890	1,790,793,013
	15.3 Accrued retrospective premiums ($ 59,443,237) and contracts subject to redetermination ($ 0)	59,443,237	0	59,443,237	61,923,866
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	201,896,169	0	201,896,169	133,069,668
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	8,222,158	0	8,222,158	6,097,941
17.	Amounts receivable relating to uninsured plans	14,519,995	511,318	14,008,677	11,133,911
18.1	Current federal and foreign income tax recoverable and interest thereon	109,259,609	0	109,259,609	0
18.2	Net deferred tax asset	2,279,461,991	841,092,006	1,438,369,985	1,346,838,918
19.	Guaranty funds receivable or on deposit	47,132,509	0	47,132,509	57,776,032
20.	Electronic data processing equipment and software	252,313,903	145,073,436	107,240,467	95,664,378
21.	Furniture and equipment, including health care delivery assets ($ 0)	180,024,929	180,024,929	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	897,808,631	0	897,808,631	536,923,808
24.	Health care ($ 0) and other amounts receivable	20,632,897	20,632,897	0	0
25.	Aggregate write-ins for other than invested assets	2,825,697,944	2,572,474,695	253,223,249	249,600,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	137,268,365,141	3,775,524,792	133,492,840,349	127,037,381,494
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	137,671,505,548	0	137,671,505,548	139,127,059,624
28.	Total (Lines 26 and 27)	274,939,870,689	3,775,524,792	271,164,345,897	266,164,441,118
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	9,284,630	0	9,284,630	38,820,226
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	9,284,630	0	9,284,630	38,820,226
2501.	Prepaid reinsurance asset	140,714,120	0	140,714,120	124,635,269
2502.	Miscellaneous assets	159,689,029	87,461,813	72,227,216	83,397,861
2503.	Leasehold improvements	40,281,913	0	40,281,913	41,566,870
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,485,012,882	2,485,012,882	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,825,697,944	2,572,474,695	253,223,249	249,600,000

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 71,727,677,879 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 179,537 Modco Reserve)	71,727,677,879	70,151,561,288
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	11,199,537,753	8,701,554,990
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	16,718,014,117	17,206,531,532
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,681,441,178	1,589,624,231
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	117,821,408	114,263,811
5.	Policyholders' dividends $ 7,114,000 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	7,114,000	7,382,150
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 1,643,843,130 Modco)	1,701,737,540	1,737,351,663
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 22,190,339 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	52,881,343	45,458,267
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 74,359,177 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	481,483,805	527,788,012
	9.3 Other amounts payable on reinsurance, including $ (47,196,493) assumed and $ 361,169,384 ceded	313,972,890	465,997,679
	9.4 Interest maintenance reserve (IMR, Line 6)	0	157,298,785
10.	Commissions to agents due or accrued-life and annuity contracts $ 48,827,753 accident and health $ 15,973,766 and deposit-type contract funds $ 68,314	64,869,834	55,960,909
11.	Commissions and expense allowances payable on reinsurance assumed	65,113,458	52,919,474
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	2,086,371,128	1,951,571,026
13.	Transfers to Separate Accounts due or accrued (net) (including $ (330,250,211) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(440,987,746)	(562,362,037)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	5,533,973	22,566,177
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	18,272,917
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,231,945	4,556,695
17.	Amounts withheld or retained by company as agent or trustee	71,411,667	90,255,272
18.	Amounts held for agents' account, including $ 498,967 agents' credit balances	498,967	498,967
19.	Remittances and items not allocated	579,066,247	880,125,856
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,318,326,978	1,383,550,149
22.	Borrowed money $ 180,697,628 and interest thereon $ 783,270	181,480,898	181,678,108
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,548,802,040	2,481,512,229
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	8,064,848	11,527,801
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	855,773	1,455,701
	24.04 Payable to parent, subsidiaries and affiliates	430,363,514	398,310,298
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	49,346	52,888
	24.07 Funds held under coinsurance	60,375,083	55,034,021
	24.08 Derivatives	866,433,691	991,648,353
	24.09 Payable for securities	235,765,469	206,058,583
	24.10 Payable for securities lending	2,462,744,882	2,059,512,589
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	8,503,630,493	6,556,462,173
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	123,054,684,401	117,545,980,557
27.	From Separate Accounts Statement	137,414,825,862	138,670,188,608
28.	Total liabilities (Lines 26 and 27)	260,469,510,263	256,216,169,165
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	845,117,866	844,578,542
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	919,422,112	204,922,112
34.	Aggregate write-ins for special surplus funds	307,200,779	446,708,985
35.	Unassigned funds (surplus)	8,620,594,877	8,449,562,314
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 256,679,686 in Separate Accounts Statement)	10,692,335,634	9,945,771,953
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	10,694,835,634	9,948,271,953
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	271,164,345,897	266,164,441,118
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	6,908,027,185	4,786,876,084
2502.	Deferred gains on affiliated reinsurance	788,547,289	893,809,492
2503.	Collateral liabilities for derivatives	485,456,553	576,736,535
2598.	Summary of remaining write-ins for Line 25 from overflow page	321,599,466	299,040,062
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	8,503,630,493	6,556,462,173
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	307,200,779	446,708,985
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	307,200,779	446,708,985

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	30,479,244,612	25,303,812,518
2.	Considerations for supplementary contracts with life contingencies	8,322,686	6,483,808
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	4,879,890,795	5,109,402,501
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	15,931,742	48,449,861
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	119,629,336	62,224,082
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	414,645,090	434,546,290
7.	Reserve adjustments on reinsurance ceded	(113,019,914)	(293,236,883)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	713,042,595	751,442,872
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	451,608,911	421,215,830
9.	Total (Lines 1 to 8.3)	36,969,295,853	31,844,340,879
10.	Death benefits	4,803,696,059	5,391,651,500
11.	Matured endowments (excluding guaranteed annual pure endowments)	911,434	2,755,036
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	11,216,915,741	10,334,837,767
13.	Disability benefits and benefits under accident and health contracts	1,018,243,445	966,890,475
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	12,649,896,924	10,714,870,249
16.	Group conversions	342,742	(362,839)
17.	Interest and adjustments on contract or deposit-type contract funds	513,141,378	496,237,395
18.	Payments on supplementary contracts with life contingencies	18,694,470	18,734,700
19.	Increase in aggregate reserves for life and accident and health contracts	3,218,015,732	3,634,292,763
20.	Totals (Lines 10 to 19)	33,439,857,925	31,559,907,046
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	221,493,637	180,183,102
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	835,266,054	731,862,061
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,659,693,081	1,826,723,359
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	287,756,201	293,363,712
25.	Increase in loading on deferred and uncollected premiums	56,623	4,518,190
26.	Net transfers to or (from) Separate Accounts net of reinsurance	227,676,168	(2,295,499,162)
27.	Aggregate write-ins for deductions	(1,309,305,569)	(1,206,274,973)
28.	Totals (Lines 20 to 27)	35,362,494,120	31,094,783,335
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,606,801,733	749,557,544
30.	Dividends to policyholders	26,418,585	(140,937,906)
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,580,383,148	890,495,450
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	176,744,647	385,219,286
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,403,638,501	505,276,164
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 122,944,158 (excluding taxes of $ (71,564,368) transferred to the IMR)	(79,173,531)	(722,012,916)
35.	Net income (Line 33 plus Line 34)	1,324,464,970	(216,736,752)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	9,948,271,953	11,173,695,917
37.	Net income (Line 35)	1,324,464,970	(216,736,752)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,182,053)	(212,200,652)	472,512,246
39.	Change in net unrealized foreign exchange capital gain (loss)	10,158,021	112,851,611
40.	Change in net deferred income tax	277,930,123	(654,957,271)
41.	Change in nonadmitted assets	(18,887,488)	(429,499,752)
42.	Change in liability for reinsurance in unauthorized and certified companies	3,462,953	(2,435,798)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(877,196,344)	52,743,467
44.	Change in asset valuation reserve	(67,289,811)	(210,793,393)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	71,360,279	42,839,553
47.	Other changes in surplus in Separate Accounts Statement	(319,820,665)	56,010,855
48.	Change in surplus notes	539,324	495,759
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	714,500,000	163,760,965
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	0	(1,000,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(160,457,029)	387,784,546
54.	Net change in capital and surplus for the year (Lines 37 through 53)	746,563,681	(1,225,423,964)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	10,694,835,634	9,948,271,953
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	451,608,911	421,215,830
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	451,608,911	421,215,830
2701.	Reserve adjustment on reinsurance assumed	(1,461,816,211)	(1,365,496,440)
2702.	Self-insured liabilities	(231,384)	3,027,261
2703.	Miscellaneous deductions	900,803	1,731,348
2798.	Summary of remaining write-ins for Line 27 from overflow page	151,841,223	154,462,858
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,309,305,569)	(1,206,274,973)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	(156,184,141)	388,911,442
5302.	Deferred reinsurance allowance	(4,272,888)	(1,126,896)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(160,457,029)	387,784,546

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	29,501,202,937	22,436,569,473
2.	Net investment income	4,765,693,680	4,999,428,968
3.	Miscellaneous income	1,577,172,378	1,624,057,938
4.	Total (Lines 1 through 3)	35,844,068,995	29,060,056,379
5.	Benefit and loss related payments	29,968,310,196	27,419,842,485
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(699,587,434)	(4,907,791,343)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,442,541,353	1,817,893,785
8.	Dividends paid to policyholders	62,300,858	137,371,907
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	282,028,277	464,564,684
10.	Total (Lines 5 through 9)	31,055,593,250	24,931,881,518
11.	Net cash from operations (Line 4 minus Line 10)	4,788,475,745	4,128,174,861
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	13,949,351,527	11,825,421,731
	12.2 Stocks	515,488,608	533,085,981
	12.3 Mortgage loans	2,888,905,861	2,758,698,968
	12.4 Real estate	260,304,712	0
	12.5 Other invested assets	843,504,799	777,005,377
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,835,924)	1,931,053
	12.7 Miscellaneous proceeds	196,573,275	85,479,496
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,652,292,858	15,981,622,606
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	20,452,036,297	13,222,173,636
	13.2 Stocks	853,515,406	556,292,106
	13.3 Mortgage loans	3,394,950,282	3,261,508,110
	13.4 Real estate	212,216,486	52,458,154
	13.5 Other invested assets	1,285,168,761	963,419,960
	13.6 Miscellaneous applications	151,216,527	392,618,793
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,349,103,759	18,448,470,760
14.	Net increase (decrease) in contract loans and premium notes	24,932,391	(91,624,584)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(7,721,743,292)	(2,375,223,570)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	539,324	495,759
	16.2 Capital and paid in surplus, less treasury stock	500,000,000	149,578,129
	16.3 Borrowed funds	(19,072,264)	(16,198,754)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,001,658,793)	(44,587,268)
	16.5 Dividends to stockholders	0	1,000,000,000
	16.6 Other cash provided (applied)	2,070,984,145	8,282,481
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,550,792,412	(902,429,654)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,382,475,135)	850,521,637
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	5,126,906,992	4,276,385,354
	19.2 End of year (Line 18 plus Line 19.1)	3,744,431,857	5,126,906,992

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

20.0001.	Pension risk transfer transactions	805,889,310	2,705,571,715
20.0002.	Capital contribution from parent	200,000,000	0
20.0003.	Amortization of deferred gains related to reinsurance transactions with affiliates	109,978,680	118,230,263
20.0004.	Dividend distribution from a subsidiary related to a tax payment agreement	73,628,686	84,651,582
20.0005.	Donation of equity securities to an affiliated charitable organization	30,244,770	68,648,842
20.0006.	Contribution of tax credits from parent	14,500,000	14,182,836
20.0007.	Contribution of tax credits to a subsidiary	5,500,000	5,000,000
20.0008.	Asset transfer from mortgage loans to other invested assets	690,232	0
20.0009.	Transfer of net assets from affiliates	0	334,243,452
20.0010.	Deferral of gains related to a reinsurance transaction with an affiliate	0	130,634,575
20.0011.	Unsettled trade activity	0	74,807,716
20.0012.	Impairment of a fixed asset	0	18,651,101

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

20.0013. Payment on a loan	0	2,029,021

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	30,479,244,612	278,287	5,148,603,986	986,763,614	0	0	3,073,063,056	19,801,277,035	1,261,047,866	0	208,210,768	0
2.	Considerations for supplementary contracts with life contingencies	8,322,686	0	0	0	1,946,811	0	36,032	6,339,843	0	0	0	0
3.	Net investment income	4,879,890,795	32,328,970	1,397,131,501	687,149,648	2,369,234	0	419,093,095	1,798,331,985	315,131,251	0	163,440,046	64,915,065
4.	Amortization of Interest Maintenance Reserve (IMR)	15,931,742	3,010,227	23,975,242	11,421,244	(129,955)	0	(3,583,921)	(17,176,222)	(3,425,672)	0	346,483	1,494,316
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	119,629,336	0	676,580	660,079	0	0	9,348	118,283,329	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	414,645,090	16,428,064	371,894,887	33,108	0	0	19,169,709	0	7,119,322	0	0	0
7.	Reserve adjustments on reinsurance ceded	(113,019,914)	(3,841,245)	(109,138,808)	(14,097)	0	0	(14,245)	0	(11,519)	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	713,042,595	0	260,291,023	26,021,365	0	0	142,162,690	284,567,517	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	451,608,911	131,660	375,782,870	116,421,821	0	0	(1,426,346)	(42,478,316)	(4,227)	0	37,799	3,143,650
9.	Totals (Lines 1 to 8.3)	36,969,295,853	48,335,963	7,469,217,281	1,828,456,782	4,186,090	0	3,648,509,418	21,949,145,171	1,579,857,021	0	372,035,096	69,553,031
10.	Death benefits	4,803,696,059	570,828	2,039,205,665	0	(8,199)	0	2,763,927,765	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	911,434	0	911,434	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	11,216,915,741	0	0	659,097,752	0	0	0	10,557,817,989	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	1,018,243,445	0	27,199,870	0	300	0	5,365,501	0	879,472,260	0	106,205,514	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	12,649,896,924	268,389	1,250,915,045	1,787,451,021	0	0	190,155,458	9,421,106,445	566	0	0	0
16.	Group conversions	342,742	0	0	0	0	0	438,849	0	(96,107)	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	513,141,378	15,608	117,794,201	60,264,705	3,156,689	0	228,667,558	97,409,848	5,808,059	0	24,710	0
18.	Payments on supplementary contracts with life contingencies	18,694,470	0	0	0	3,947,104	0	1,078,263	13,669,103	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	3,218,015,732	860,384	3,030,902,388	(184,147,130)	(300,104)	0	(43,537,554)	(1,206,548,672)	633,844,299	0	986,942,121	0
20.	Totals (Lines 10 to 19)	33,439,857,925	1,715,209	6,466,928,603	2,322,666,348	6,795,790	0	3,146,095,840	18,883,454,713	1,519,029,077	0	1,093,172,345	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	221,493,637	0	2,669,724	5,454,103	0	0	94,897,639	44,889,494	63,511,147	0	10,071,530	0
22.	Commissions and expense allowances on reinsurance assumed	835,266,054	0	695,969,313	139,296,741	0	0	0	0	0	0	0	0
23.	General insurance expenses	1,659,693,081	13,323,054	627,559,972	65,597,553	1,162,739	0	353,458,082	367,694,955	260,016,189	0	22,666,338	(51,785,801)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	287,756,201	278,996	55,242,083	1,405,969	(410)	0	76,626,974	12,773,543	31,328,322	0	4,374,651	105,726,073
25.	Increase in loading on deferred and uncollected premiums	56,623	0	56,623	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	227,676,168	0	(279,353,990)	(185,518,296)	0	0	(188,156,071)	880,704,525	0	0	0	0
27.	Aggregate write-ins for deductions	(1,309,305,569)	2,314	(314,654,694)	(1,146,489,869)	0	0	1,265,655	236,006	383,486	0	90,957	149,860,576
28.	Totals (Lines 20 to 27)	35,362,494,120	15,319,573	7,254,417,634	1,202,412,549	7,958,119	0	3,484,188,119	20,189,753,236	1,874,268,221	0	1,130,375,821	203,800,848
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,606,801,733	33,016,390	214,799,647	626,044,233	(3,772,029)	0	164,321,299	1,759,391,935	(294,411,200)	0	(758,340,725)	(134,247,817)
30.	Dividends to policyholders	26,418,585	(1,484,214)	25,621,489	(5,978)	29,337	0	(3,504)	2,263,455	0	0	(2,000)	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,580,383,148	34,500,604	189,178,158	626,050,211	(3,801,366)	0	164,324,803	1,757,128,480	(294,411,200)	0	(758,338,725)	(134,247,817)
32.	Federal income taxes incurred (excluding tax on capital gains)	176,744,647	805,197	36,660,843	37,503,698	186	0	23,397,968	132,292,219	(57,053,494)	0	(148,846,957)	151,984,987
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,403,638,501	33,695,407	152,517,315	588,546,513	(3,801,552)	0	140,926,835	1,624,836,261	(237,357,706)	0	(609,491,768)	(286,232,804)
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	451,608,911	131,660	375,782,870	116,421,821	0	0	(1,426,346)	(42,478,316)	(4,227)	0	37,799	3,143,650
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	451,608,911	131,660	375,782,870	116,421,821	0	0	(1,426,346)	(42,478,316)	(4,227)	0	37,799	3,143,650
2701.	Reserve adjustment on reinsurance assumed	(1,461,816,211)	0	(315,312,464)	(1,146,503,747)	0	0	0	0	0	0	0	0
2702.	Self-insured liabilities	(231,384)	0	0	0	0	0	0	0	0	0	0	(231,384)
2703.	Miscellaneous deductions	900,803	2,314	396,049	11,987	0	0	128,895	212,187	29,297	0	15,331	104,743
2798.	Summary of remaining write-ins for Line 27 from overflow page	151,841,223	0	261,721	1,891	0	0	1,136,760	23,819	354,189	0	75,626	149,987,217
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,309,305,569)	2,314	(314,654,694)	(1,146,489,869)	0	0	1,265,655	236,006	383,486	0	90,957	149,860,576

(a) Includes the following amounts for FEGLI/SGLI: Line 1 447,205,791 , Line 10 429,046,608 , Line 16 432,272 , Line 23 24,970,438 , Line 24 431,449

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	70,151,561,288	10,609,416	24,107,194,575	7,626,024,619	30,518,913	6,511	2,824,770,923	35,552,436,331
2. Tabular net premiums or considerations	24,422,846,511	278,287	4,888,944,015	221,600,675	1,931,470	0	15,065,284,002	4,244,808,062
3. Present value of disability claims incurred	141,576,311	0	7,814,292	0	XXX	0	133,762,019	0
4. Tabular interest	2,830,291,331	399,635	974,616,828	305,132,282	1,517,707	0	121,907,396	1,426,717,483
5. Tabular less actual reserve released	333,485,504	0	(7,616,011)	(21,021,288)	(192,041)	0	(97,241)	362,412,085
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	(1,633,513,087)	0	125,875,428	(112,769,173)	(14,158)	(2,529)	0	(1,646,602,655)
8. Totals (Lines 1 to 7)	96,246,247,858	11,287,338	30,096,829,127	8,018,967,115	33,761,891	3,982	18,145,627,099	39,939,771,306
9. Tabular cost	17,626,468,406	335,995	2,407,181,046	1,747,825	XXX	0	15,217,203,540	0
10. Reserves released by death	519,482,816	538,326	469,682,663	XXX	XXX	0	49,261,827	XXX
11. Reserves released by other terminations (net)	3,512,006,546	183,248	1,080,676,882	0	0	0	96,847,571	2,334,298,845
12. Annuity, supplementary contract and disability payments involving life contingencies	4,075,878,810	0	84,795,882	774,470,516	3,895,053	0	1,078,263	3,211,639,096
13. Net transfers to or (from) Separate Accounts	(1,215,266,599)	0	(1,001,322,065)	(212,141,971)	0	0	0	(1,802,563)
14. Total Deductions (Lines 9 to 13)	24,518,569,979	1,057,569	3,041,014,408	564,076,370	3,895,053	0	15,364,391,201	5,544,135,378
15. Reserve December 31, current year	71,727,677,879	10,229,769	27,055,814,719	7,454,890,745	29,866,838	3,982	2,781,235,898	34,395,635,928

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 214,352,969	219,850,844
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 3,125,753,450	3,169,814,483
1.3	Bonds of affiliates	(a) 116,603,190	116,269,740
2.1	Preferred stocks (unaffiliated)	(b) 3,365,265	3,402,791
2.11	Preferred stocks of affiliates	(b) 19,992	19,992
2.2	Common stocks (unaffiliated)	4,042,170	4,042,170
2.21	Common stocks of affiliates	402,433,103	402,433,103
3.	Mortgage loans	(c) 819,192,497	821,230,683
4.	Real estate	(d) 174,378,523	173,828,385
5	Contract loans	140,798,270	146,928,097
6	Cash, cash equivalents and short-term investments	(e) 99,447,664	101,505,926
7	Derivative instruments	(f) 244,246,867	253,780,384
8.	Other invested assets	265,844,243	265,849,739
9.	Aggregate write-ins for investment income	12,992,611	12,992,611
10.	Total gross investment income	5,623,470,814	5,691,948,948
11.	Investment expenses		(g) 480,810,430
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 24,119,686
13.	Interest expense		(h) 69,962,868
14.	Depreciation on real estate and other invested assets		(i) 57,215,611
15.	Aggregate write-ins for deductions from investment income		179,949,558
16.	Total deductions (Lines 11 through 15)		812,058,153
17.	Net investment income (Line 10 minus Line 16)		4,879,890,795
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	10,670,279	10,670,279
0902.	Other	2,322,332	2,322,332
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	12,992,611	12,992,611
1501.	Rebate expenses on reverse repurchase agreements		116,769,379
1502.	Rebate expenses on loans		44,305,125
1503.	Interest on borrowed money		18,875,054
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		179,949,558

(a) Includes $ 220,762,079 accrual of discount less $ 149,888,277 amortization of premium and less $ 58,652,042 paid for accrued interest on purchases.

(b) Includes $ 385,300 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 428,096 accrual of discount less $ 2,928,036 amortization of premium and less $ 4,492,707 paid for accrued interest on purchases.

(d) Includes $ 113,587,301 for company's occupancy of its own buildings; and excludes $ 11,192,544 interest on encumbrances.

(e) Includes $ 63,349,453 accrual of discount less $ 1,023,082 amortization of premium and less $ 1,325,073 paid for accrued interest on purchases.

(f) Includes $ 65,412,669 accrual of discount less $ (73,132,668) amortization of premium.

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

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

(i) Includes $ 57,215,611 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(47,615,095)	(29,721)	(47,644,816)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	23,768,416	(101,314,081)	(77,545,666)	(4,409,785)	(373,747,466)
1.3	Bonds of affiliates	0	479,857	479,857	0	(32,021,569)
2.1	Preferred stocks (unaffiliated)	0	(556,120)	(556,120)	(2,942,661)	(929,047)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	73,858,486	(15,418,232)	58,440,254	(94,658,149)	142,161
2.21	Common stocks of affiliates	(4,482,654)	0	(4,482,654)	(165,104,705)	0
3.	Mortgage loans	(1,031,848)	(10,242,590)	(11,274,438)	0	(90,991,479)
4.	Real estate	76,156,345	0	76,156,345	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(1,558,627)	(342,124)	(1,900,751)	53,425	11,402
7.	Derivative instruments	(284,782,988)	11,960,562	(272,822,426)	(134,893,848)	515,631,212
8.	Other invested assets	(13,536,215)	(9,773,638)	(23,309,853)	79,289,168	(1,738,445)
9.	Aggregate write-ins for capital gains (losses)	(3,483,296)	10,931,486	7,448,190	107,283,850	(2,945,397)
10.	Total capital gains (losses)	(182,707,477)	(114,304,601)	(297,012,078)	(215,382,705)	13,411,372
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	(9,040,293)	10,931,486	1,891,193	107,283,850	(2,945,397)
0902.	Realized deferred gains	5,556,997	0	5,556,997	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(3,483,296)	10,931,486	7,448,190	107,283,850	(2,945,397)

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
	FIRST YEAR (other than single)											
1.	Uncollected	10,133,544	0	4,674,858	5,458,686	0	0	0	0	0	0	0
2.	Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	3,979,253	0	3,979,253	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	8,093,282	0	2,634,596	5,458,686	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	1,938,991	0	1,938,991	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	10,133,544	0	4,674,858	5,458,686	0	0	0	0	0	0	0
4.	Advance	(4,666,629)	0	(4,666,585)	(44)	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	14,800,173	0	9,341,443	5,458,730	0	0	0	0	0	0	0
6.	Collected during year:											
	6.1 Direct	1,589,387	0	1,589,387	0	0	0	0	0	0	0	0
	6.2 Reinsurance assumed	1,628,610,386	0	900,176,224	728,434,162	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	27,631,380	0	27,631,380	0	0	0	0	0	0	0	0
	6.4 Net	1,602,568,393	0	874,134,231	728,434,162	0	0	0	0	0	0	0
7.	Line 5 + Line 6.4	1,617,368,566	0	883,475,674	733,892,892	0	0	0	0	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	12,818,816	0	8,643,093	4,175,723	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	1,583,197	0	1,583,197	0	0	0	0	0	0	0	0
	9.2 Reinsurance assumed	1,630,039,835	0	900,322,666	729,717,169	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	27,073,283	0	27,073,283	0	0	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	1,604,549,749	0	874,832,580	729,717,169	0	0	0	0	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	1,397,098,535	51,880,802	1,232,821,223	112,396,510	0	0	0	0	0	0	0
	10.2 Reinsurance assumed	27,059,055	0	396,617	26,662,438	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	10.4 Net	1,424,157,590	51,880,802	1,233,217,840	139,058,948	0	0	0	0	0	0	0
	RENEWAL											
11.	Uncollected	836,581,685	0	(25,153,198)	229,397,664	0	97,259,605	441,548,253	91,313,907	0	2,215,454	0
12.	Deferred and accrued	1,541,507,290	0	1,809,477,424	0	0	(241,812,362)	0	(26,157,772)	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	57,687,421	0	38,731,244	2,983,704	0	(102,065,161)	39,007,619	76,749,877	0	2,280,138	0
	13.2 Reinsurance assumed	2,591,769,549	0	1,962,151,090	226,415,397	0	635,001	402,540,634	27,427	0	0	0
	13.3 Reinsurance ceded	271,367,995	0	216,558,108	1,438	0	43,122,597	0	11,621,169	0	64,683	0
	13.4 Net (Line 11 + Line 12)	2,378,088,975	0	1,784,324,226	229,397,663	0	(144,552,757)	441,548,253	65,156,135	0	2,215,455	0
14.	Advance	57,547,972	0	6,585,302	44	0	28,772,287	0	17,418,936	0	4,771,403	0
15.	Line 13.4 - Line 14	2,320,541,003	0	1,777,738,924	229,397,619	0	(173,325,044)	441,548,253	47,737,199	0	(2,555,948)	0
16.	Collected during year:											
	16.1 Direct	25,455,581,842	0	1,461,063,136	28,892,197	0	4,473,517,842	17,983,525,995	1,299,396,911	0	209,185,761	0
	16.2 Reinsurance assumed	7,450,644,870	0	5,578,742,472	89,366,319	0	557,990	1,781,978,089	0	0	0	0
	16.3 Reinsurance ceded	5,524,317,228	51,602,515	4,017,466,583	4,972	0	1,396,049,694	0	58,261,638	0	931,826	0
	16.4 Net	27,381,909,484	(51,602,515)	3,022,339,025	118,253,544	0	3,078,026,138	19,765,504,084	1,241,135,273	0	208,253,935	0
17.	Line 15 + Line 16.4	29,702,450,487	(51,602,515)	4,800,077,949	347,651,163	0	2,904,701,094	20,207,052,337	1,288,872,472	0	205,697,987	0
18.	Prior year (uncollected + deferred and accrued - advance)	2,251,913,212	0	1,759,524,383	229,663,668	0	(168,361,964)	405,775,302	27,824,605	0	(2,512,782)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	25,471,567,706	0	1,459,382,131	28,892,191	0	4,471,460,623	17,982,868,149	1,319,829,401	0	209,135,211	0
	19.2 Reinsurance assumed	7,583,695,006	0	5,675,763,014	89,100,272	0	422,834	1,818,408,886	0	0	0	0
	19.3 Reinsurance ceded	5,604,725,439	51,602,515	4,094,591,579	4,966	0	1,398,820,401	0	58,781,535	0	924,443	0
	19.4 Net (Line 17 - Line 18)	27,450,537,273	(51,602,515)	3,040,553,566	117,987,497	0	3,073,063,056	19,801,277,035	1,261,047,866	0	208,210,768	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	26,870,249,438	51,880,802	2,693,786,551	141,288,701	0	4,471,460,623	17,982,868,149	1,319,829,401	0	209,135,211	0
	20.2 Reinsurance assumed	9,240,793,896	0	6,576,482,297	845,479,879	0	422,834	1,818,408,886	0	0	0	0
	20.3 Reinsurance ceded	5,631,798,722	51,602,515	4,121,664,862	4,966	0	1,398,820,401	0	58,781,535	0	924,443	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	30,479,244,612	278,287	5,148,603,986	986,763,614	0	3,073,063,056	19,801,277,035	1,261,047,866	0	208,210,768	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	2,998,809	0	2,838,809	0	0	0	160,000	0	0	0	0
22.	All other	26,645,045	278,287	26,366,758	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	644,589	0	644,589	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	24,386,119	0	102,276	24,283,843	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(23,741,530)	0	542,313	(24,283,843)	0	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	414,000,501	16,428,064	371,250,298	33,108	0	19,169,709	0	7,119,322	0	0	0
	25.2 Reinsurance assumed	810,879,935	0	695,867,037	115,012,898	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(396,879,434)	16,428,064	(324,616,739)	(114,979,790)	0	19,169,709	0	7,119,322	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	414,645,090	16,428,064	371,894,887	33,108	0	19,169,709	0	7,119,322	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	835,266,054	0	695,969,313	139,296,741	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	(420,620,964)	16,428,064	(324,074,426)	(139,263,633)	0	19,169,709	0	7,119,322	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	1,060,098	0	38,093	316,333	0	203,024	0	259,992	0	242,656	0
28.	Single	4,621,170	0	0	4,621,170	0	0	0	0	0	0	0
29.	Renewal	215,812,369	0	2,631,631	516,600	0	94,694,615	44,889,494	63,251,155	0	9,828,874	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	221,493,637	0	2,669,724	5,454,103	0	94,897,639	44,889,494	63,511,147	0	10,071,530	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	39,448,403	0	4,479,920	(3,401,757)	0	40,526,566
2.	Salaries and wages	579,429,464	0	170,093,124	(27,181,326)	1,353,068	723,694,330
3.11	Contributions for benefit plans for employees	184,229,380	0	41,844,013	(137,952)	209,908	226,145,349
3.12	Contributions for benefit plans for agents	72,475,083	0	155	(811,029)	18,667	71,682,876
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	1,681,923	0	783,606	(80,779)	731	2,385,481
3.32	Other agent welfare	0	0	0	1,657,512	0	1,657,512
4.1	Legal fees and expenses	13,102,662	0	14,769,339	(110,763)	1,653,411	29,414,649
4.2	Medical examination fees	7,449,470	0	941,437	0	0	8,390,907
4.3	Inspection report fees	596	0	15	(194)	337	754
4.4	Fees of public accountants and consulting actuaries	1,431,020	0	115,555	(992,554)	0	554,021
4.5	Expense of investigation and settlement of policy claims	53,165	0	(11,975,455)	(4,104)	0	(11,926,394)
5.1	Traveling expenses	26,274,370	0	6,846,368	(658,268)	77,124	32,539,594
5.2	Advertising	6,847,661	0	851,523	(2,725,510)	0	4,973,674
5.3	Postage, express, telegraph and telephone	9,820,313	0	1,134,182	(977,371)	6,818	9,983,942
5.4	Printing and stationery	13,349,267	0	842,727	(126,993)	2,038	14,067,039
5.5	Cost or depreciation of furniture and equipment	4,560,779	0	303,917	(564,211)	78	4,300,563
5.6	Rental of equipment	417,244	0	23,510	(789,456)	0	(348,702)
5.7	Cost or depreciation of EDP equipment and software	55,198,292	0	5,384,982	(5,007,944)	3,349	55,578,679
6.1	Books and periodicals	365,999	0	9,312	(27,915)	0	347,396
6.2	Bureau and association fees	1,932,696	0	106,109	(135,463)	593	1,903,935
6.3	Insurance, except on real estate	2,727	0	0	(229,787)	0	(227,060)
6.4	Miscellaneous losses	63,685,273	0	2,945,263	85,872	(14,170)	66,702,238
6.5	Collection and bank service charges	19,400,034	0	1,443,861	(35,628)	830,259	21,638,526
6.6	Sundry general expenses	326,104,682	0	122,751,923	(9,518,094)	8,017,040	447,355,551
6.7	Group service and administration fees	3,562,926	0	0	(11,895)	0	3,551,031
6.8	Reimbursements by uninsured plans	(2,029,513)	0	(81,014,762)	0	0	(83,044,275)
7.1	Agency expense allowance	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	2,439	0	1,902	(191)	0	4,150
9.1	Real estate expenses	0	0	0	0	101,766,361	101,766,361
9.2	Investment expenses not included elsewhere	0	0	0	0	366,884,818	366,884,818
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0
10.	General expenses incurred	1,428,796,355	0	282,682,526	(51,785,800)	480,810,430	(a) 2,140,503,511
11.	General expenses unpaid December 31, prior year	(10,450,578)	0	365,024,665	(1,183,564,444)	3,718,034	(825,272,323)
12.	General expenses unpaid December 31, current year	223,454,667	0	119,706,312	(703,745,655)	3,083,541	(357,501,135)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	11,482,687	0	0	11,482,687
14.	Amounts receivable relating to uninsured plans, current year	0	0	14,519,995	0	0	14,519,995
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,194,891,110	0	531,038,187	(531,604,589)	481,444,923	1,675,769,631
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0

(a) Includes management fees of $ 878,988,476 to affiliates and $ 323,148,265 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	24,093,143	24,093,143
2.	State insurance department licenses and fees	337,713	93,559	275,289	(23,555)	683,006
3.	State taxes on premiums	99,563,444	27,303,888	(2,209,007)	0	124,658,325
4.	Other state taxes, including $ 4,564,398 for employee benefits	1,699,359	313,441	7,463,510	2,108	9,478,418
5.	U.S. Social Security taxes	23,946,749	6,393,742	65,483,376	47,621	95,871,488
6.	All other taxes	20,779,891	1,598,343	34,712,904	369	57,091,507
7.	Taxes, licenses and fees incurred	146,327,156	35,702,973	105,726,072	24,119,686	311,875,887
8.	Taxes, licenses and fees unpaid December 31, prior year	(34,833,841)	33,974,762	19,590,677	3,834,578	22,566,177
9.	Taxes, licenses and fees unpaid December 31, current year	(8,897,601)	(6,818,794)	17,760,746	3,489,622	5,533,973
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	120,390,916	76,496,529	107,556,003	24,464,642	328,908,091

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,998,809	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	26,645,044	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	29,643,853	0
6.	Paid in cash	29,890,048	0
7.	Left on deposit	2,766,956	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	62,300,857	0
10.	Amount due and unpaid	7,114,000	0
11.	Provision for dividends or refunds payable in the following calendar year	1,622,625,540	2,000
12.	Terminal dividends	79,110,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,708,849,540	2,000
16.	Total from prior year	1,744,729,813	4,000
17.	Total dividends or refunds (Lines 9 + 15 - 16)	26,420,585	(2,000)
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 3.50% or AM(5) 3.25% CRF if greater 35-38, 40	467,737	0	467,737	0	0
0100002.	AE 3.50% or AE 3.50% CRF MOD if greater 33-35	1,631	0	1,631	0	0
0100003.	AE 3.50% or AE 3.50% CRF if greater 24-35, 38	547,099	0	547,099	0	0
0100004.	AE 3.50% or AE 3.00% CRF if greater 1906	120	120	0	0	0
0100005.	AE 3.25% or AE 3.25% CRF if greater 35-40	7,199,648	0	7,199,648	0	0
0100006.	AE 3.50% 33 - 41	71,498	0	71,498	0	0
0100007.	AE 3.50% MOD 47 - 48	121,887	0	121,887	0	0
0100008.	AE 3.00% 41 - 47	133,031	0	133,031	0	0
0100009.	AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	1,951,315	0	1,951,315	0	0
0100010.	AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 37-42	3,049,587	0	3,049,587	0	0
0100011.	AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	21,605,633	0	21,605,633	0	0
0100012.	AM(5) 3.25% or AE CRF 3.25% 38-41	1,159,562	0	1,159,562	0	0
0100013.	AM(5) 3.25% or NY STD INT 3.25% CRF 41	520	0	520	0	0
0100014.	AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	14,176	0	14,176	0	0
0100015.	AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	126,623,363	0	126,623,363	0	0
0100016.	AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	20,018,402	0	20,018,402	0	0
0100017.	41 CSO 3.50% CRVM 50-64	77,954	0	77,954	0	0
0100018.	41 CSO 3.50% 48-50, 52-62	14,039	0	14,039	0	0
0100019.	41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	163,995,623	0	163,995,623	0	0
0100020.	41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-63, 67	366,474,769	0	366,474,769	0	0
0100021.	41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	35,439,734	0	35,439,734	0	0
0100022.	41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,563,570,374	0	1,563,570,374	0	0
0100023.	41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	1,143,130,439	0	1,143,130,439	0	0
0100024.	41 CSO 2.50% 44-85	692,873	0	271,943	0	420,930
0100025.	41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42, 47-63, 65	1,847,363,270	0	1,847,363,270	0	0
0100026.	41 CSO 3.00% CRVM 48 - 64	2,234,129	0	2,234,129	0	0
0100027.	41 CSO 3.00% MOD 57 - 62	2,719,477	0	2,719,477	0	0
0100028.	41 CSO 3.00% 58-13	38,171	0	38,171	0	0
0100029.	41 CSO 2.50% CRVM 57 - 64	108,592	0	108,592	0	0
0100030.	41 CSO 2.50% MOD 45 - 64	2,346,226	0	2,346,226	0	0
0100031.	58 CSO 6.00% CRVM 83-84	71	0	71	0	0
0100032.	58 CSO 6.00% 83 - 86	2,437	0	2,437	0	0
0100033.	58 CSO 4.50% CRVM 77 - 10	47,170,506	0	47,170,506	0	0
0100034.	58 CSO 4.50% 80 - 14	3,609	0	3,609	0	0
0100035.	58 CSO 4.50% or 58 CSO at various rates if greater 82-84	7,568,748	0	7,568,748	0	0
0100036.	58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	756,208,573	0	756,208,573	0	0
0100037.	58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	17,035,547	0	17,035,547	0	0
0100038.	58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	51,627,606	0	51,627,606	0	0
0100039.	58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-85	393,034,364	0	393,034,364	0	0
0100040.	58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,553,689,813	0	1,553,689,813	0	0
0100041.	58 CSO 4.00% CRVM 64-95	59,106,725	0	59,106,725	0	0
0100042.	58 CSO 4.00% 75 - 91	35,126	0	35,126	0	0
0100043.	58 CSO 4.00% or 58 CSO at various rates if greater 79-85	1,541,574,354	0	1,541,574,354	0	0
0100044.	58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	302,209,950	0	302,209,950	0	0
0100045.	58 CSO 3.50% CRVM 61-93	5,760,935	0	5,760,935	0	0
0100046.	58 CSO 3.50% 63 - 91	1,146,509	0	1,146,509	0	0
0100047.	58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	631,338,132	0	631,338,132	0	0
0100048.	58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	2,035,547,959	0	2,035,547,959	0	0
0100049.	58 CSO 3.50% 63-64, 85-86	14,598,222	0	0	0	14,598,222
0100050.	58 CSO 3.00% 62 - 08	23,124,218	0	7,942,234	0	15,181,984
0100051.	58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,043,846,168	0	2,043,846,168	0	0
0100052.	58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	5,227,161	0	5,227,161	0	0
0100053.	58 CSO 2.50% 63-80, 99-05	2,295,970	0	2,295,970	0	0
0100054.	58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	2,314,675,226	0	2,314,675,226	0	0
0100055.	58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,194,214,070	0	5,194,214,070	0	0
0100056.	58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 80-84	2,189,261	0	2,189,261	0	0
0100057.	58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	68,639,928	0	68,639,928	0	0
0100058.	58 CET 4.50% or 58 CET at various rates if greater 82-84	10,015,782	0	10,015,782	0	0
0100059.	58 CET 4.00% or 58 CET at various rates if greater 79-84	8,862,170	0	8,862,170	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100060. 58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	145,898,450	0	145,898,450	0	0
0100061. 58 CET 2.50% or 58 CET at various rates if greater 62-75	144,360,614	0	144,360,614	0	0
0100062. 58 CSO 5.50% CRVM 65 - 91	826,127	0	826,127	0	0
0100063. 58 CSO 5.50% 87 - 93	95	0	95	0	0
0100064. 58 CSO 4.00% MOD 77 - 87	1,681,296	0	1,681,296	0	0
0100065. 58 CSO 3.50% MOD 66 - 77	5,092,080	0	5,092,080	0	0
0100066. 58 CSO 3.25% MOD 63 - 71	172,637	0	172,637	0	0
0100067. 58 CSO 3.25% 69 - 70	25,828	0	25,828	0	0
0100068. 58 CSO 3.00% CRVM 61 - 11	11,448,930	0	11,448,930	0	0
0100069. 58 CSO 3.00% MOD 62 - 83	23,654,386	0	23,654,386	0	0
0100070. 58 CSO 2.75% CRVM 65 - 67	99,671	0	99,671	0	0
0100071. 58 CSO 2.75% 64 - 89	951,230	0	951,230	0	0
0100072. 58 CSO 2.50% CRVM 64 - 81	423,819	0	423,819	0	0
0100073. 58 CSO 2.50% MOD 68 - 80	4,034,035	0	4,034,035	0	0
0100074. 58 CSO 2.25% 67 - 67	7,361	0	7,361	0	0
0100075. 58 CET 4.50% CRVM 81 - 88	12,405	0	12,405	0	0
0100076. 58 CET 4.00% CRVM 76 - 89	171,339	0	171,339	0	0
0100077. 58 CET 4.00% MOD 77 - 84	11,607	0	11,607	0	0
0100078. 58 CET 3.50% CRVM 64 - 89	99,116	0	99,116	0	0
0100079. 58 CET 3.50% MOD 66 - 73	7,297	0	7,297	0	0
0100080. 58 CET 3.50% 65 - 72	13,118	0	13,118	0	0
0100081. 58 CET 3.00% MOD 63 - 77	143,961	0	143,961	0	0
0100082. 58 CET 3.00% CRVM 59 - 91	181,803	0	181,803	0	0
0100083. 58 CET 3.00% 64 - 01	26,647	0	26,647	0	0
0100084. 58 CET 2.75% CRVM 66 - 67	9,935	0	9,935	0	0
0100085. 58 CET 2.75% 65 - 65	2,576	0	2,576	0	0
0100086. 58 CET 2.50% CRVM 64 - 70	9,040	0	9,040	0	0
0100087. 58 CET 2.50% MOD 69 - 80	21,895	0	21,895	0	0
0100088. 80 CSO 7.25% 84-86	369,252	0	369,252	0	0
0100089. 80 CSO 6.50% 87	58,212	0	58,212	0	0
0100090. 80 CSO 6.00% 83-86, 88-93	8,632,504	0	8,632,504	0	0
0100091. 80 CSO 6.00% CRVM 83-02	40,832,075	0	40,832,075	0	0
0100092. 80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	254,199,302	0	254,199,302	0	0
0100093. 80 CSO 5.75% or 80 CSO at various rates if greater 01-06	6,725,702	0	6,725,702	0	0
0100094. 80 CSO 5.50% CRVM 70-13	423,175,980	0	423,175,980	0	0
0100095. 80 CSO 5.50% 82-98	114,052,865	0	104,942,462	0	9,110,403
0100096. 80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,336,436,699	0	1,336,436,699	0	0
0100097. 80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-98	3,514,055,621	0	3,514,055,621	0	0
0100098. 80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,401,367,682	0	4,401,367,682	0	0
0100099. 80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,426,898,703	0	4,426,898,703	0	0
0100100. 80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	4,380,065	0	4,380,065	0	0
0100101. 80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	2,123,511	0	2,123,511	0	0
0100102. 80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,463,965,963	0	1,463,965,963	0	0
0100103. 80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,699,671,198	0	1,699,671,198	0	0
0100104. 80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-87	101,278,819	0	101,278,819	0	0
0100105. 80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	665,655,412	0	665,655,412	0	0
0100106. 80 CSO 5.00% CRVM 90-94, 97-02	488,167,494	0	488,167,494	0	0
0100107. 80 CSO 5.00% 88-05	97,234,279	0	93,251,287	0	3,982,992
0100108. 80 CSO 5.00% or 80 CSO at various rates 06-09, 11-16	632,040	0	632,040	0	0
0100109. 80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-08, 17	30,691,510	0	30,691,510	0	0
0100110. 80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-13, 15	68,316	0	68,316	0	0
0100111. 80 CSO 4.75% CRVM 99-01	6,522,542	0	6,522,542	0	0
0100112. 80 CSO 4.50% CRVM 86 - 11	6,283,845,721	0	6,283,845,721	0	0
0100113. 80 CSO 4.50% 82-07	79,562,165	0	18,709,148	0	60,853,017
0100114. 80 CSO 4.50% or 80 CSO at various rates if greater 94-02	127,997,950	0	127,997,950	0	0
0100115. 80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	254,611,189	0	254,611,189	0	0
0100116. 80 CSO 4.00% CRVM 88-12	1,672,068,589	0	1,672,068,589	0	0
0100117. 80 CSO 4.00% 88-07	197,458,286	0	182,945,016	0	14,513,270
0100118. 80 CSO 4.00% or 80 CSO at various rates if greater 83-06	1,520,761,237	0	1,520,761,237	0	0
0100119. 80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-03, 06-08	4,699,416,984	0	4,699,416,984	0	0
0100120. 80 CSO 3.50% CRVM 00 - 15	442,871,907	0	442,871,907	0	0
0100121. 80 CSO 3.50% or 80 CSO at various rates if greater 84-85	28,617	0	28,617	0	0
0100122. 80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	561,016	0	561,016	0	0
0100123. 80 CSO 3.00% or 80 CSO at various rates if greater 84	252	0	252	0	0
0100124. 80 CSO 3.00% CRVM 86 - 11	211,694,491	0	211,694,491	0	0
0100125. 01 CSO 5.00% MOD or 01 CSO various CRVM 08-14, 17	38,456,524	0	38,456,524	0	0
0100126. 01 CSO 5.00% or 01 CSO various 08-13	855,301	0	855,301	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100127.	01 CSO 4.50% 04-05, 08-10	29,244	0	28,856	0	388
0100128.	01 CSO 4.50% CRVM 04-05	406,662,167	0	406,662,167	0	0
0100129.	01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-12, 14-18 NB	42,169,506	0	42,169,506	0	0
0100130.	01 CSO 4.00% or 01 CSO at various rates 14-15	66,919	0	66,919	0	0
0100131.	01 CSO PREF 4.00% CRVM 07-12	589,205,742	0	589,205,742	0	0
0100132.	01 CSO 4.00% CRVM 06-14	12,630,939,151	0	12,630,939,151	0	0
0100133.	01 CSO PREF 4.50% CRVM 09	4,342	0	4,342	0	0
0100134.	01 CSO 4.00% 06-12	35,414,009	0	26,263,372	0	9,150,637
0100135.	01 CSO 3.75% CRVM 16	211,598,934	0	211,598,934	0	0
0100136.	01 CSO PREF 3.50% CRVM 13-18 NB	603,076,269	0	603,076,269	0	0
0100137.	01 CSO 3.50% CRVM 06-18 NB	8,497,118,297	0	8,497,118,297	0	0
0100138.	01 CSO 3.50% 08-18 NB	85,628,556	0	83,274,944	0	2,353,612
0100139.	01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13-18 NB	68,172,414	0	68,172,414	0	0
0100140.	01 CSO with Japan Nursing Care 3.50% CRVM 16	321,691,311	0	321,691,311	0	0
0100141.	01 CSO 3.00% CRVM 06 - 14	52,711,443	0	52,711,443	0	0
0100142.	01 CSO 2.00% CRVM 12 - 14	429,147	0	429,147	0	0
0100143.	17 CSO 3.75% CRVM 17-18 NB	205,964,900	0	205,964,900	0	0
0100144.	17 CSO 3.50% CRVM 17-18 NB	972,705,785	0	972,705,785	0	0
0100145.	17 CSO 3.50% 17-18 NB	2,252,476	0	2,252,476	0	0
0100146.	17 CSO with Japan Nursing Care 3.50% CRVM 17-18 NB	765,674,453	0	765,674,453	0	0
0100147.	80 CET 5.50% or 80 CET at various rates if greater 86-95	45,619,344	0	45,619,344	0	0
0100148.	80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-95	168,864,248	0	168,864,248	0	0
0100149.	80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84	352,867	0	352,867	0	0
0100150.	80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-88	41,618,353	0	41,618,353	0	0
0100151.	80 CET 5.25% 94 and later	3,982	0	0	3,982	0
0100152.	80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	44,187,905	0	44,187,905	0	0
0100153.	80 CET 5.00% or 80 CET at various rates if greater 06-08	220,426	0	220,426	0	0
0100154.	80 CET 4.00% 88-01	48,672,341	0	48,672,341	0	0
0100155.	80 CET 4.00% or 80 CET at various rates if greater 84-02	78,391,016	0	78,391,016	0	0
0100156.	80 CET 3.50% or 80 CET at various rates if greater 84-85	819,785	0	819,785	0	0
0100157.	80 CET 5.75% or 80 CET at various rates if greater 01-07	2,978,763	0	2,978,763	0	0
0100158.	80 CET 5.50% CRVM 79 - 96	414,760	0	414,760	0	0
0100159.	80 CET 5.50% 89 - 91	19,595	0	19,595	0	0
0100160.	80 CET 5.00% CRVM 93 - 94	101,659	0	101,659	0	0
0100161.	80 CET 4.50% CRVM 95 - 01	154,869	0	154,869	0	0
0100162.	60 CSG 4.50% CRVM 84 - 95	3,131	0	3,131	0	0
0100163.	80 CSO 3.50% 13-18 NB	21,450,087	0	12,157	0	21,437,930
0100164.	N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 21-41	15,434,406	15,434,406	0	0	0
0100165.	41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 21-41, 53-67	9,832,353	9,832,353	0	0	0
0100166.	41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	3,989,748	3,989,748	0	0	0
0100167.	41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 12-63	435,331,676	435,331,676	0	0	0
0100168.	41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	739,187,223	739,187,223	0	0	0
0100169.	NY STD IND 3.50% OR NY STD IND 3.50% CRF if greater 1907, 10-18, 21-37	216,965,672	216,965,672	0	0	0
0100170.	NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 14-41	413,192,962	413,192,962	0	0	0
0100171.	NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 26, 29-36	1,530,742	0	1,530,742	0	0
0100172.	NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	8,126,220	0	8,126,220	0	0
0100173.	NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 41-42	2,930	0	2,930	0	0
0100174.	NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	101,241,395	0	101,241,395	0	0
0100175.	41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	19,184,330	0	19,184,330	0	0
0100176.	41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	242,164,980	0	242,164,980	0	0
0100177.	Double AM(5) 3.50% or Double AM(5) CRF 2.50% if greater 42-47	64	0	64	0	0
0100178.	Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 43-47	18,954	0	18,954	0	0
0100179.	Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	37	0	37	0	0
0100180.	Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 50-63	783,774	0	783,774	0	0
0100181.	Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	1,649,120	0	1,649,120	0	0
0100182.	SGLI Conversion Pool Experience 4.50% 00-05	608,505	0	0	0	608,505
0100183.	SGLI Conversion Pool Experience 4.00% 06-12	3,035,773	0	0	0	3,035,773
0100184.	SGLI Unearned Premium 18NB	10,882,124	0	0	0	10,882,124
0100185.	SGLI Conversion Pool Experience 3.50% 13-18 NB	6,207,280	0	0	0	6,207,280

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100186. Reserve for Group Life fund accumulations various rates	1,403,105,473	0	0	0	1,403,105,473
0100187. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	6,580,942	0	0	0	6,580,942
0100188. 2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	21,663,212	0	0	0	21,663,212
0100189. 2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	14,705,819	0	0	0	14,705,819
0100190. 2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	146,824,823	0	0	0	146,824,823
0100191. 2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	191,859,510	0	0	0	191,859,510
0100192. 2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13-18 NB	356,848,198	0	0	0	356,848,198
0100193. 60 CSG 3.75% 18NB	71,365,528	0	0	0	71,365,528
0100194. Modified 60 CSG 3.75% 18NB	228,332,581	0	0	0	228,332,581
0100195. Modified 94 GAM 4.5% 97-05	87,405,112	0	0	0	87,405,112
0100196. Modified 94 GAM 3.5% 13-18 NB	17,136,335	0	0	0	17,136,335
0100197. Modified 94 GAM 4.0% 06-12	69,402,381	0	0	0	69,402,381
0199997. Totals (Gross)	88,148,681,670	1,833,934,160	83,527,176,547	3,982	2,787,566,981
0199998. Reinsurance ceded	59,478,084,271	1,823,914,557	57,629,705,527	0	24,464,187
0199999. Life Insurance: Totals (Net)	28,670,597,399	10,019,603	25,897,471,020	3,982	2,763,102,794
0200001. 37 SA 3.50% immediate and deferred	190,005	XXX	0	XXX	190,005
0200002. 37 SA 3.50% immediate 62 and prior	61,919	XXX	61,919	XXX	0
0200003. A-1949 ADJ 3.50% immediate all years deferred 70-84	92,336	XXX	92,336	XXX	0
0200004. A-1949 3.50% immediate 64-74	228,582	XXX	228,582	XXX	0
0200005. A-1949 3.00% deferred CARVM 69-74	189,193	XXX	189,193	XXX	0
0200006. A-1949 2.75% deferred CARVM 64, 66-69	122,067	XXX	122,067	XXX	0
0200007. 71 IAM 11.25% immediate 83	381,315	XXX	381,315	XXX	0
0200008. 71 IAM 9.25% deferred CARVM 68-82	965,586	XXX	965,586	XXX	0
0200009. 1971 IAM 7.50% Deferred CARVM 84	107,051	XXX	107,051	XXX	0
0200010. 71 IAM 8.25% deferred CARVM 83	46,782,391	XXX	46,782,391	XXX	0
0200011. 71 IAM 8.00% deferred CARVM 84	46,558,067	XXX	46,558,067	XXX	0
0200012. 71 IAM 7.50% immediate 81-82	584,744	XXX	584,744	XXX	0
0200013. 71 IAM 6.00% immediate 75-80	766,559	XXX	766,559	XXX	0
0200014. 71 IAM 4.50% deferred CARVM 81-82	88,420,517	XXX	88,420,517	XXX	0
0200015. 71 IAM 4.00% deferred CARVM 78-81	18,157,332	XXX	18,157,332	XXX	0
0200016. 71 IAM 3.50% deferred CARVM 75-78, 83	19,087,437	XXX	19,001,429	XXX	86,008
0200017. 83a 11.25% immediate and deferred 84	7,664,789	XXX	7,664,789	XXX	0
0200018. 83a 11.00% immediate 85	2,945,664	XXX	2,945,664	XXX	0
0200019. 83a 9.25% immediate 86	632,280	XXX	632,280	XXX	0
0200020. 83a 8.75% immediate 88-89	9,659,256	XXX	9,659,256	XXX	0
0200021. 83a 8.50% Deferred CARVM 85	133,901	XXX	133,901	XXX	0
0200022. 83a 8.25% immediate 90-91	16,112,919	XXX	16,112,919	XXX	0
0200023. 83a 8.00% deferred CARVM 85	38,787,144	XXX	38,787,144	XXX	0
0200024. 83a 8.00% immediate 87	1,354,631	XXX	1,354,631	XXX	0
0200025. 83a 7.75% immediate 92	7,493,777	XXX	7,493,777	XXX	0
0200026. 83a 7.25% immediate 95	12,008,795	XXX	12,008,795	XXX	0
0200027. 83a 7.25% Deferred CARVM 86	244,566	XXX	244,566	XXX	0
0200028. 83a 7.00% Deferred CARVM 88-89	7,008,122	XXX	7,008,122	XXX	0
0200029. 83a 7.00% immediate 93	6,709,595	XXX	6,709,595	XXX	0
0200030. 83a 6.75% immediate 96-97	12,672,238	XXX	12,636,435	XXX	35,803
0200031. 83a 6.75% deferred CARVM 86,88	75,738,382	XXX	75,738,382	XXX	0
0200032. 83a 6.50% deferred CARVM 89	104,555,301	XXX	104,555,301	XXX	0
0200033. 83a 6.50% Deferred CARVM 87	3,434,918	XXX	3,434,918	XXX	0
0200034. 83a 6.50% immediate 94	10,520,392	XXX	10,506,553	XXX	13,839
0200035. 83a 6.25% deferred CARVM 87,90-91	271,141,225	XXX	271,141,225	XXX	0
0200036. 83a 6.25% immediate 98	62,711	XXX	19,364	XXX	43,347
0200037. 83a 6.00% deferred CARVM 92	61,901,952	XXX	61,901,952	XXX	0
0200038. 83a 5.75% deferred CARVM 95	99,504,695	XXX	99,504,695	XXX	0
0200039. 83a 5.50% deferred CARVM 93, 00	103,207,151	XXX	103,207,151	XXX	0
0200040. 83a 5.25% deferred CARVM 94, 96-97,01-02	380,717,900	XXX	380,717,900	XXX	0
0200041. 83a 5.00% deferred CARVM 98-99, 09	131,546,810	XXX	131,546,810	XXX	0
0200042. 83a 4.75% deferred CARVM 03, 04	192,260,713	XXX	192,260,713	XXX	0
0200043. 83a 4.50% deferred CARVM 05-08	255,269,735	XXX	245,713,185	XXX	9,556,550
0200044. 83a 4.25% deferred CARVM 10, 11	41,881,604	XXX	41,881,604	XXX	0
0200045. 83a 3.75% deferred CARVM 12, 14	25,065,558	XXX	25,065,558	XXX	0
0200046. 83a various immediate and deferred 85 and later	11,968,693,574	XXX	3,083,542,806	XXX	8,885,150,768
0200047. 83a 3.50% deferred CARVM 13	20,238,938	XXX	20,238,938	XXX	0
0200048. 83a 2.25% immediate and deferred	1,423,165	XXX	0	XXX	1,423,165
0200049. 83a 2.75% immediate and deferred	15,476,981	XXX	0	XXX	15,476,981
0200050. 83a 3.00% immediate and deferred	37,251,249	XXX	0	XXX	37,251,249
0200051. 83a 3.25% immediate and deferred	168,247,113	XXX	1,866,864	XXX	166,380,249
0200052. 83a 3.50% immediate and deferred	244,661,691	XXX	7,769,162	XXX	236,892,529
0200053. 83a 3.75% immediate and deferred	16,362,011	XXX	1,657,299	XXX	14,704,712
0200054. 83a 4.00% immediate and deferred	328,065,203	XXX	15,548,817	XXX	312,516,386
0200055. A-2000 8.50% deferred CARVM 84-85	1,553,624	XXX	1,553,624	XXX	0
0200056. A-2000 7.25% deferred CARVM 86	1,544,802	XXX	1,544,802	XXX	0
0200057. A-2000 7.00% deferred CARVM 88-89	1,558,881	XXX	1,558,881	XXX	0
0200058. A-2000 7.00% immediate 00	8,978,194	XXX	8,384,321	XXX	593,873
0200059. A-2000 6.75% deferred CARVM 91	2,218,410	XXX	796,400	XXX	1,422,010
0200060. A-2000 6.75% immediate 01	10,976,841	XXX	10,544,763	XXX	432,078
0200061. A-2000 6.50% deferred CARVM 87,90	2,783,045	XXX	2,320,840	XXX	462,205
0200062. A-2000 6.50% immediate 02	15,390,888	XXX	14,958,614	XXX	432,274
0200063. S1PxA CMI 2013 3.50%	118,530,751	XXX	0	XXX	118,530,751
0200064. S1PxA CMI 2013 3.75%	4,580,322	XXX	0	XXX	4,580,322
0200065. S1PxA CMI 2013 4.00%	12,402,329	XXX	0	XXX	12,402,329

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200066.	S2PxA PRMI 2018 3.75%	829,274	XXX	0	XXX	829,274
0200067.	S2PxA CMI 2014 3.75%	5,879,306	XXX	0	XXX	5,879,306
0200068.	S2PxA CMI 2016 3.75%	6,523,764	XXX	0	XXX	6,523,764
0200069.	RP-2014 adj, various rates, immediate and deferred	1,000,365,205	XXX	0	XXX	1,000,365,205
0200070.	A-2000 6.25% deferred CARVM 92	5,175,297	XXX	1,179,914	XXX	3,995,383
0200071.	A-2000 6.25% immediate 98-99	12,469,414	XXX	12,440,081	XXX	29,333
0200072.	A-2000 6.00% deferred CARVM 95	5,297,738	XXX	2,629,132	XXX	2,668,606
0200073.	A-2000 6.00% immediate 03, 09	74,354,079	XXX	49,090,200	XXX	25,263,879
0200074.	A-2000 5.75% deferred CARVM 93,00	75,457,555	XXX	27,487,455	XXX	47,970,100
0200075.	A-2000 5.50% deferred CARVM 94, 96-97, 01-02	195,109,202	XXX	54,875,687	XXX	140,233,515
0200076.	A-2000 5.50% immediate 04,07-08	51,597,739	XXX	49,060,610	XXX	2,537,129
0200077.	A-2000 5.25% deferred CARVM 98-99	55,514,390	XXX	21,731,694	XXX	33,782,696
0200078.	A-2000 5.25% immediate 05-06, 10	170,822,014	XXX	97,610,991	XXX	73,211,023
0200079.	A-2000 5.00% deferred CARVM 03	117,287,909	XXX	47,043,814	XXX	70,244,095
0200080.	A-2000 5.00% immediate 11	73,574,833	XXX	36,924,504	XXX	36,650,329
0200081.	A-2000 4.75% deferred CARVM 04, 07-08	58,467,627	XXX	39,540,439	XXX	18,927,188
0200082.	A-2000 4.50% deferred CARVM 05-06	64,512,243	XXX	47,993,548	XXX	16,518,695
0200083.	A-2000 4.50% IMMEDIATE 14	48,850,366	XXX	35,784,863	XXX	13,065,503
0200084.	A-2000 4.25% IMMEDIATE 12	62,595,856	XXX	33,351,592	XXX	29,244,264
0200085.	A-2000 4.00% DEFERRED CARVM 14	42,409,819	XXX	42,409,819	XXX	0
0200086.	A-2000 4.00% IMMEDIATE 13	59,127,110	XXX	37,222,016	XXX	21,905,094
0200087.	A-2012 4.00% IMMEDIATE 15-16	148,183,693	XXX	116,811,800	XXX	31,371,893
0200088.	A-2012 3.75% DEFERRED CARVM 15-16	32,623,963	XXX	32,623,963	XXX	0
0200089.	A-2012 2.25%-4.00% VM-22 Non-Jumbo Immediate 18 NB	114,965,991	XXX	99,972,387	XXX	14,993,604
0200090.	A-2012 3.75% IMMEDIATE 17-18 NB	122,451,048	XXX	104,067,874	XXX	18,383,174
0200091.	A-2012 3.50% DEFERRED CARVM 15, 17-18 NB	94,230,574	XXX	94,230,574	XXX	0
0200092.	For Guaranteed Benefits under Variable annuities	738,749,276	XXX	504,952,315	XXX	233,796,961
0200093.	51 GAM 3.50% immediate and deferred	12,699,835	XXX	0	XXX	12,699,835
0200094.	71 GAM 11.25% immediate and deferred	48,766,241	XXX	0	XXX	48,766,241
0200095.	71 GAM 10.75% immediate and deferred	31,758,339	XXX	0	XXX	31,758,339
0200096.	71 GAM 9.75% immediate and deferred	160,113,632	XXX	0	XXX	160,113,632
0200097.	71 GAM 7.75% immediate and deferred	33,480,455	XXX	0	XXX	33,480,455
0200098.	71 GAM 7.50% immediate and deferred	419,924,999	XXX	0	XXX	419,924,999
0200099.	71 GAM 6.00% immediate and deferred	22,599,088	XXX	0	XXX	22,599,088
0200100.	83 GAM 11.00% immediate and deferred	37,648,553	XXX	0	XXX	37,648,553
0200101.	83 GAM 10.50% immediate and deferred	34,090,553	XXX	0	XXX	34,090,553
0200102.	83 GAM 9.50% immediate and deferred	158,189,325	XXX	0	XXX	158,189,325
0200103.	83 GAM 9.25% immediate and deferred	117,502,573	XXX	0	XXX	117,502,573
0200104.	83 GAM 8.75% immediate and deferred	81,677,003	XXX	0	XXX	81,677,003
0200105.	83 GAM 8.50% immediate and deferred	6,584,432	XXX	0	XXX	6,584,432
0200106.	83 GAM 8.42% immediate and deferred	10,613,565	XXX	0	XXX	10,613,565
0200107.	83 GAM 8.40% immediate and deferred	14,200,029	XXX	0	XXX	14,200,029
0200108.	83 GAM 8.37% immediate and deferred	306,441,975	XXX	0	XXX	306,441,975
0200109.	83 GAM 8.25% immediate and deferred	4,262,831	XXX	0	XXX	4,262,831
0200110.	83 GAM 8.16% immediate and deferred	27,051,630	XXX	0	XXX	27,051,630
0200111.	83 GAM 8.10% immediate and deferred	34,616,525	XXX	0	XXX	34,616,525
0200112.	83 GAM 8.00% immediate and deferred	198,968,898	XXX	0	XXX	198,968,898
0200113.	83 GAM 7.77% immediate and deferred	134,473,457	XXX	0	XXX	134,473,457
0200114.	83 GAM 7.75% immediate and deferred	11,854,803	XXX	0	XXX	11,854,803
0200115.	83 GAM 7.50% immediate and deferred	395,497,814	XXX	0	XXX	395,497,814
0200116.	83 GAM 7.45% immediate and deferred	51,089,713	XXX	0	XXX	51,089,713
0200117.	83 GAM 7.25% immediate and deferred	90,001,824	XXX	0	XXX	90,001,824
0200118.	83 GAM 7.00% immediate and deferred	20,824	XXX	0	XXX	20,824
0200119.	83 GAM 6.99% immediate and deferred	185,866	XXX	0	XXX	185,866
0200120.	83 GAM 6.75% immediate and deferred	58,903,205	XXX	0	XXX	58,903,205
0200121.	83 GAM 6.63% immediate and deferred	54,688	XXX	0	XXX	54,688
0200122.	83 GAM 6.50% immediate and deferred	389,250,879	XXX	0	XXX	389,250,879
0200123.	83 GAM 6.33% immediate and deferred	1,831,445	XXX	0	XXX	1,831,445
0200124.	83 GAM 6.31% immediate and deferred	19,954,898	XXX	0	XXX	19,954,898
0200125.	83 GAM 6.00% immediate and deferred	177,076,511	XXX	0	XXX	177,076,511
0200126.	94 GAR 7.00% immediate and deferred	21,816,954	XXX	0	XXX	21,816,954
0200127.	94 GAR 6.75% immediate and deferred	21,545,071	XXX	0	XXX	21,545,071
0200128.	94 GAR 6.50% immediate and deferred	30,324,964	XXX	0	XXX	30,324,964
0200129.	94 GAR 6.30% immediate and deferred	24,441,657	XXX	0	XXX	24,441,657
0200130.	94 GAR 6.25% immediate and deferred	15,800,497	XXX	0	XXX	15,800,497
0200131.	94 GAR 6.09% immediate and deferred	22,148,058	XXX	0	XXX	22,148,058
0200132.	94 GAR 6.00% immediate and deferred	98,500,608	XXX	0	XXX	98,500,608
0200133.	94 GAR 5.75% immediate and deferred	2,362,922	XXX	0	XXX	2,362,922
0200134.	94 GAR 5.71% immediate and deferred	1,317,921	XXX	0	XXX	1,317,921
0200135.	94 GAR 5.50% immediate and deferred	231,333,836	XXX	0	XXX	231,333,836
0200136.	94 GAR 5.27% immediate and deferred	14,016	XXX	0	XXX	14,016
0200137.	94 GAR 5.25% immediate and deferred	253,561,415	XXX	0	XXX	253,561,415
0200138.	94 GAR 5.00% immediate and deferred	295,385,749	XXX	0	XXX	295,385,749
0200139.	94 GAR 4.82% immediate and deferred	275,585	XXX	0	XXX	275,585
0200140.	94 GAR 4.75% immediate and deferred	58,971,388	XXX	0	XXX	58,971,388
0200141.	94 GAR 4.50% immediate and deferred	445,248,717	XXX	0	XXX	445,248,717
0200142.	94 GAR 4.44% immediate and deferred	1,362,452	XXX	0	XXX	1,362,452
0200143.	94 GAR 4.25% immediate and deferred	220,643,383	XXX	0	XXX	220,643,383
0200144.	94 GAR 4.00% immediate and deferred	1,125,099,828	XXX	0	XXX	1,125,099,828
0200145.	94 GAR 3.75% immediate and deferred	585,932,707	XXX	0	XXX	585,932,707
0200146.	94 GAR 3.50% immediate and deferred	36,619,485	XXX	0	XXX	36,619,485
0200147.	94 GAR various jumbo rates immediate and deferred	181,105,727	XXX	0	XXX	181,105,727
0200148.	94 GAR Adj 11.25% immediate and deferred	54,475,749	XXX	0	XXX	54,475,749
0200149.	94 GAR Adj 11.00% immediate and deferred	25,105,791	XXX	0	XXX	25,105,791
0200150.	94 GAR Adj 10.75% immediate and deferred	34,708,359	XXX	0	XXX	34,708,359
0200151.	94 GAR Adj10.50% immediate and deferred	34,600,633	XXX	0	XXX	34,600,633
0200152.	94 GAR Adj 9.75% immediate and deferred	113,562,588	XXX	0	XXX	113,562,588

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200153. 94 GAR Adj 9.50% immediate and deferred	160,578,102	XXX	0	XXX	160,578,102
0200154. 94 GAR Adj 9.25% immediate and deferred	9,512,303	XXX	0	XXX	9,512,303
0200155. 94 GAR Adj 8.75% immediate and deferred	1,243,217	XXX	0	XXX	1,243,217
0200156. 94 GAR Adj 8.42% immediate and deferred	1,177,539	XXX	0	XXX	1,177,539
0200157. 94 GAR Adj 8.40% immediate and deferred	360,130	XXX	0	XXX	360,130
0200158. 94 GAR Adj 8.37% immediate and deferred	783,670	XXX	0	XXX	783,670
0200159. 94 GAR Adj 8.10% immediate and deferred	1,464,841	XXX	0	XXX	1,464,841
0200160. 94 GAR Adj 8.00% immediate and deferred	10,157,376	XXX	0	XXX	10,157,376
0200161. 94 GAR Adj 7.75% immediate and deferred	20,303,899	XXX	0	XXX	20,303,899
0200162. 94 GAR Adj 7.50% immediate and deferred	338,580,841	XXX	0	XXX	338,580,841
0200163. 94 GAR Adj 7.45% immediate and deferred	2,284,787	XXX	0	XXX	2,284,787
0200164. 94 GAR Adj 7.25% immediate and deferred	1,697,197	XXX	0	XXX	1,697,197
0200165. 94 GAR Adj 7.00% immediate and deferred	472,060	XXX	0	XXX	472,060
0200166. 94 GAR Adj 6.75% immediate and deferred	2,095,941	XXX	0	XXX	2,095,941
0200167. 94 GAR Adj 6.50% immediate and deferred	439,365	XXX	0	XXX	439,365
0200168. 94 GAR Adj 6.31% immediate and deferred	135,791	XXX	0	XXX	135,791
0200169. 94 GAR Adj 6.30% immediate and deferred	276,194	XXX	0	XXX	276,194
0200170. 94 GAR Adj 6.00% immediate and deferred	5,335,796	XXX	0	XXX	5,335,796
0200171. 94 GAR Adj 5.25% immediate and deferred	124,030	XXX	0	XXX	124,030
0200172. 94 GAR Adj 4.50% immediate and deferred	40,108	XXX	0	XXX	40,108
0200173. 94 GAR Adj 3.50% immediate and deferred	368,051	XXX	0	XXX	368,051
0200174. 94 GAR Adj 4.25%	1,953,368,102	XXX	0	XXX	1,953,368,102
0200175. 94 GAR Adj 3.75%	17,415,372	XXX	0	XXX	17,415,372
0200176. Prudential 50 GAV table adj (+1) 3.50%	11,651,811,790	XXX	0	XXX	11,651,811,790
0200177. Prudential 50 GAV table adj (+1) various rates	1,422,815,739	XXX	0	XXX	1,422,815,739
0299997. Totals (Gross)	41,151,789,831	XXX	6,854,327,676	XXX	34,297,462,155
0299998. Reinsurance ceded	1,815,717	XXX	1,815,717	XXX	0
0299999. Annuities: Totals (Net)	41,149,974,114	XXX	6,852,511,959	XXX	34,297,462,155
0300001. 37SA 3.50% 62 and prior	199,153	0	174,291	0	24,862
0300002. a-1949 3.50% 63-74	399,828	0	289,973	0	109,855
0300003. 71 IAM 11.25% 83	75,806	0	28,633	0	47,173
0300004. 71 IAM 7.50% 81-82	345,588	0	127,767	0	217,821
0300005. 71 IAM 6.00% 75-80	619,886	0	359,373	0	260,513
0300006. 83a 11.25% 84	230,446	0	54,432	0	176,014
0300007. 83a 11.00% 85	378,708	0	90,881	0	287,827
0300008. 83a 9.25% 86	411,995	0	119,710	0	292,285
0300009. 83a 8.75% 88-89	578,539	0	345,817	0	232,722
0300010. 83a 8.25% 90-91	983,808	0	546,867	0	436,941
0300011. 83a 8.00% 87	178,708	0	86,330	0	92,378
0300012. 83a 7.75% 92	259,417	0	129,990	0	129,427
0300013. 83a 7.25% 95	299,993	0	139,694	0	160,299
0300014. 83a 7.00% 93	836,031	0	480,950	0	355,081
0300015. 83a 6.75% 96-97	721,124	0	434,093	0	287,031
0300016. 83a 6.50% 94	261,333	0	216,168	0	45,165
0300017. A-2000 7.00% 00	741,278	0	372,418	0	368,860
0300018. A-2000 6.75% 01	1,320,480	0	710,872	0	609,608
0300019. A-2000 6.50% 02	912,514	0	418,222	0	494,292
0300020. A-2000 6.25% 98-99	1,354,803	0	588,581	0	766,222
0300021. A-2000 6.00% 03, 09	3,134,280	0	2,010,809	0	1,123,471
0300022. A-2000 5.50% 04,07-08	4,943,318	0	3,705,748	0	1,237,570
0300023. A-2000 5.25% 05-06, 10	5,002,810	0	4,038,437	0	964,373
0300024. A-2000 5.00% 11	2,936,962	0	1,663,925	0	1,273,037
0300025. A-2000 4.50% 14	2,669,447	0	1,974,523	0	694,924
0300026. A-2000 4.25% 12	3,464,180	0	2,094,652	0	1,369,528
0300027. A-2000 4.00% 13	2,096,334	0	1,485,824	0	610,510
0300028. A-2012 4.00% 15-16	3,817,781	0	3,814,049	0	3,732
0300029. A-2012 3.75% 17-18 NB	1,939,914	0	1,632,416	0	307,498
0300030. A-2012 225-4.00 VM-22 Non-Jumbo 18 NB	1,731,393	0	1,731,393	0	0
0300031. 51 GAM 3.50%	232,657	0	0	0	232,657
0300032. 71 GAM 11.25%	1,093,239	0	0	0	1,093,239
0300033. 71 GAM 7.50%	1,177,842	0	0	0	1,177,842
0300034. 71 GAM 6.00%	848,378	0	0	0	848,378
0300035. 83 GAM 11.00% 85	1,047,450	0	0	0	1,047,450
0300036. 83 GAM 9.25% 86	673,913	0	0	0	673,913
0300037. 83 GAM 8.75% 88-89	1,727,368	0	0	0	1,727,368
0300038. 83 GAM 8.42% 91	441,574	0	0	0	441,574
0300039. 83 GAM 8.40% 92	896,746	0	0	0	896,746
0300040. 83 GAM 8.37% 90	958,479	0	0	0	958,479
0300041. 83 GAM 8.10% 93	940,306	0	0	0	940,306
0300042. 83 GAM 8.00% 87	944,397	0	0	0	944,397
0300043. 83 GAM 7.45% 94	1,014,740	0	0	0	1,014,740
0300044. 83 GAM 7.25% 95	1,206,872	0	0	0	1,206,872
0300045. 83 GAM 6.75% 96-97	2,900,970	0	0	0	2,900,970
0300046. 83 GAM 6.31% 98	1,925,525	0	0	0	1,925,525
0300047. 94 GAR 7.00% 00	1,414,052	0	0	0	1,414,052
0300048. 94 GAR 6.75% 01	3,045,492	0	0	0	3,045,492
0300049. 94 GAR 6.50% 02	2,764,459	0	0	0	2,764,459
0300050. 94 GAR 6.00% 03, 09	2,116,192	0	0	0	2,116,192
0300051. 94 GAR 6.30% 99	7,394,766	0	0	0	7,394,766
0300052. 94 GAR 5.50% 04, 07-08	7,563,939	0	0	0	7,563,939
0300053. 94 GAR 5.25% 05-06,10	17,039,143	0	0	0	17,039,143
0300054. 94 GAR 4.50% 14	5,437,298	0	0	0	5,437,298
0300055. 94 GAR 5.00% 11	5,002,830	0	0	0	5,002,830
0300056. 94 GAR 4.25% 12	4,675,754	0	0	0	4,675,754
0300057. 94 GAR 4.00% 13-16	13,336,061	0	0	0	13,336,061
0300058. 94 GAR 3.75% 17-18 NB	9,021,615	0	0	0	9,021,615
0399997. Totals (Gross)	139,687,914	0	29,866,838	0	109,821,076
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	139,687,914	0	29,866,838	0	109,821,076
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 31-47	1,713,691	0	1,713,691	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400002. Prudential INT ADB and 41 STD INT 3.50% 29-46	16,652,132	0	16,652,132	0	0
0400003. INTERCO DI and 41 CSO 3.50% 47-63, 67	59,979,746	0	59,979,746	0	0
0400004. INTERCO DI and 41 STD INT 3.50% 47-59	70,154,154	0	70,154,154	0	0
0400005. INTERCO DI adj and 41 STD IND 3.50% 47-67	30,605,530	30,605,530	0	0	0
0400006. 59 ADB 3.75% 18NB	493,161	0	0	0	493,161
0400007. 59 ADB 4.50% 83-96	178	0	178	0	0
0400008. 59 ADB and 41 STD IND 3.00% 20-67	1,655,483	1,655,483	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 62-82	191,844,096	0	191,844,096	0	0
0400010. 59 ADB and 80 CSO 4.50% 83-05	165,127,547	0	165,127,547	0	0
0400011. 59 ADB and 80 CSO 4.00% 06-08	215,268	0	215,268	0	0
0400012. 59 ADB and 80 CSO 2.50% 83	22,772,092	0	22,772,092	0	0
0400013. 59 ADB 3.00% 61 - 86	18,419	0	18,419	0	0
0400014. Modified 59 ADB 3.75% 18NB	5,210,612	0	0	0	5,210,612
0400015. 59 ADB and 01 CSO 4.00% 06-12	179,676	0	179,676	0	0
0400016. 59 ADB and 01 CSO 3.50% 09, 13-18 NB	869,995	0	869,995	0	0
0400017. 59 ADB and 17 CSO 3.50% 17-18 NB	389,489	0	389,489	0	0
0499997. Totals (Gross)	567,881,269	32,261,013	529,916,483	0	5,703,773
0499998. Reinsurance ceded	498,020,669	32,071,578	465,949,091	0	0
0499999. Accidental Death Benefits: Totals (Net)	69,860,600	189,435	63,967,392	0	5,703,773
0500001. 26 Class(3) and 41 CSO 2.50% 58-63	44,559	0	44,559	0	0
0500002. 26 Class(3) and 41 STD INT 2.50% 59-60	85,935	0	85,935	0	0
0500003. 52 INTERCO Disa and 58 CSO 3.00% 62-84	9,374,020	0	9,374,020	0	0
0500004. 52 INTERCO Disa and 80 CSO 4.50% 84-05	97,516,757	0	97,516,757	0	0
0500005. 52 INTERCO Disa and 80 CSO 4.00% 06-08	187,814	0	187,814	0	0
0500006. 52 INTERCO Disa and 01 CSO 4.50% 04-05	74	0	74	0	0
0500007. 52 INTERCO Disa and 01 CSO 4.00% 06-12	53,070,484	0	53,070,484	0	0
0500008. 52 INTERCO Disa and 01 CSO 3.50% 13-18 NB	39,309,052	0	39,309,052	0	0
0500009. 52 INTERCO Disa and 17 CSO 3.50% 17-18 NB	28,861,800	0	28,861,800	0	0
0500010. 52 INTERCO Disa and 01 CSO 3.75% 16	3,935,625	0	3,935,625	0	0
0500011. 52 INTERCO Disa and 17 CSO 3.75% 17-18 NB	6,427,232	0	6,427,232	0	0
0500012. 52 DIS. STUDY w 58 CSO 3.00%	59,761	0	59,761	0	0
0500013. 64 CDT and 58 CSO 3.00%	287,186	0	287,186	0	0
0500014. Prudential Accident Disability Experience 3.75% 18NB	214,686	0	0	0	214,686
0599997. Totals (Gross)	239,374,985	0	239,160,299	0	214,686
0599998. Reinsurance ceded	34,067,956	0	34,067,956	0	0
0599999. Disability-Active Lives: Totals (Net)	205,307,029	0	205,092,343	0	214,686
0600001. 26 Class(3) 2.50% 39-63	2,104,497	0	2,104,497	0	0
0600002. 73-76 OASDI Disabled Workers Experience 4.50% 52-62, 66, 68-71, 74, 78-80, 82-06	439,543,143	0	439,543,143	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-12	52,543,041	0	52,543,041	0	0
0600004. 73-76 OASDI Disabled Workers Experience 3.75% 16-18 NB	36,926	0	36,926	0	0
0600005. 73-76 OASDI Disabled Workers Experience 3.50% 62-74, 13-18 NB	12,345,618	0	12,345,618	0	0
0600006. 52 INTERCO 3.00% 57 - 96	158,735	0	158,735	0	0
0600007. 52 INTERCO 3.50% 69 - 13	18,119,122	0	18,119,122	0	0
0600008. 52 INTERCO 4.00% 74 - 12	3,308,825	0	3,308,825	0	0
0600009. 52 INTERCO 4.50% 75 - 13	5,234,826	0	5,234,826	0	0
0600010. 52 INTERCO 5.00% 64 - 94	1,512,994	0	1,512,994	0	0
0600011. 52 INTERCO 5.50% 65 - 13	1,934,900	0	1,934,900	0	0
0600012. 52 INTERCO 6.00% 73 - 96	306,648	0	306,648	0	0
0600013. Unaccrued portion of liability for claims in course of settlement	1,126,128	0	1,126,128	0	0
0600014. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	31,906,944	0	31,906,944	0	0
0699997. Totals (Gross)	570,182,347	0	570,182,347	0	0
0699998. Reinsurance ceded	292,049,830	0	292,049,830	0	0
0699999. Disability-Disabled Lives: Totals (Net)	278,132,517	0	278,132,517	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	535,000,000	0	535,000,000	0	0
0700002. Additional Actuarial Reserves - Other Margins	174,012,919	20,730	173,992,189	0	0
0700003. Additional Actuarial Reserves - Asset Liability Analysis - AG38 8D	345,000,000	0	345,000,000	0	0
0700004. For the share value protection option under the systematic investment plan	1,353,468	0	1,353,468	0	0
0700005. For the minimum death benefit/living benefit under variable life	373,902,433	0	373,335,089	0	567,344
0700006. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	170,222,998	0	170,222,998	0	0
0700007. For substandard policies with extra premiums	3,438,845	0	3,438,845	0	0
0799997. Totals (Gross)	1,602,930,663	20,730	1,602,342,589	0	567,344
0799998. Reinsurance ceded	388,812,357	0	388,812,357	0	0
0799999. Miscellaneous Reserves: Totals (Net)	1,214,118,306	20,730	1,213,530,232	0	567,344
9999999. Totals (Net) - Page 3, Line 1	71,727,677,879	10,229,768	34,540,572,301	3,982	37,176,871,828

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

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

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 78,447,201,715
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: ..... $ 0
7.4 Identify where the reserves are reported in the blank:
N/A

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

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Group LTC - Active Life Reserve	Morbidity assumption margin of 15%	Morbidity assumption margin of 34%	322,357,382
Individual LTC - Active Life Reserve	Morbidity assumption margin of 15%	Morbidity assumption margin of 34%	554,838,962
0299999. Subtotal	XXX	XXX	877,196,344
9999999 - Total (Column 4, only)			877,196,344

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	85,127,810	33,045,429	0	0	104,826	51,867,039	110,516	0	0
2.	Additional contract reserves (a)	6,684,046,149	2,466,496,259	0	0	1,635,816	4,161,064,891	54,849,183	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	1,013,411,006	379,985,493	0	0	0	633,425,513	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	7,782,584,965	2,879,527,181	0	0	1,740,642	4,846,357,443	54,959,699	0	0
8.	Reinsurance ceded	6,787,805	4,925,416	0	0	1,740,642	121,747	0	0	0
9.	Totals (Net)	7,775,797,160	2,874,601,765	0	0	0	4,846,235,696	54,959,699	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	3,584,652,807	3,074,445,950	0	0	10,851,143	499,125,263	230,451	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	1,569,443	571,496	0	0	0	997,947	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,586,222,250	3,075,017,446	0	0	10,851,143	500,123,210	230,451	0	0
15.	Reinsurance ceded	162,481,656	151,512,218	0	0	10,851,143	118,295	0	0	0
16.	Totals (Net)	3,423,740,594	2,923,505,228	0	0	0	500,004,915	230,451	0	0
17.	TOTAL (Net)	11,199,537,754	5,798,106,993	0	0	0	5,346,240,611	55,190,150	0	0
18.	TABULAR FUND INTEREST	372,994,473	192,502,312	0	0	0	178,482,299	2,009,862	0	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

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

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM for older products and 1994 GAM for the new generation products for mortality, and interest rates ranging from 3.5% to 4.5% depending on the effective date of coverage of each participant. Group Long Term Care active life reserves are one-year full preliminary term reserves based on 2014 Milliman Long Term Care Guidelines with modifications for morbidity, company experience with statutory prescribed caps for lapse, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.5% to 5.5% depending on the effective date of coverage of each participant. Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2014 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant. The Group Long Term Disability reserve basis is the 2012 GLTD Valuation Table blended with Prudential experience, 2 ¾%, 3%, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%. Metlife Long Term Care Active Life Reserves is using 1983 GAM mortality table and interest rates ranging from 3.5% to 5.5%. For Disable Life Reserve they are using Metlife Termination Experience and interest rate ranging of 3.5%. 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA table and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1964 CDT and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA and 1958 CSO 5.5%. 1994 GAM with projection 2.75%. Individual Medical Active Life Reserve was calculated using Gross Premium Valuation method and uses a discount rate of 3.45%.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	21,300,240,548	4,631,561,763	1,458,903,141	5,230,282,720	5,152,035,265	4,827,457,659
2. Deposits received during the year	5,963,863,406	3,996,532,000	111,846,970	1,448,656,561	162,429,899	244,397,976
3. Investment earnings credited to the account	581,397,266	70,800,184	63,924,417	108,909,071	131,949,271	205,814,323
4. Other net change in reserves	(3,160,660)	(3,160,660)	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	7,184,133,211	4,910,203,581	169,045,955	1,560,817,424	379,996,213	164,070,038
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	20,658,207,349	3,785,529,706	1,465,628,573	5,227,030,928	5,066,418,222	5,113,599,920
10. Reinsurance balance at the beginning of the year	(4,104,620,641)	0	19,729,114	0	(5,068,458,693)	944,108,939
11. Net change in reinsurance assumed	79,812,776	0	1,032,654	0	(26,407)	78,806,529
12. Net change in reinsurance ceded	(84,614,633)	0	0	0	(84,614,633)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(3,940,193,232)	0	20,761,768	0	(4,983,870,467)	1,022,915,468
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	16,718,014,117	3,785,529,706	1,486,390,341	5,227,030,928	82,547,754	6,136,515,388

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	13,938,872	0	194,261	1,949,215	0	0	0	11,415,860	0	0	379,536
	1.2 Reinsurance assumed	558,420,615	0	212,561,535	3,306,130	0	0	0	342,552,950	0	0	0
	1.3 Reinsurance ceded	3,384,556	0	3,005,020	0	0	0	0	0	0	0	379,536
	1.4 Net	568,974,931	0	209,750,776	5,255,345	0	0	0	353,968,810	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	7,115,422	0	1,181,822	0	0	0	5,382,400	0	551,200	0	0
	2.12 Reinsurance assumed	22,201,000	0	22,201,000	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	19,939,822	0	19,939,822	0	0	0	0	0	0	0	0
	2.14 Net	9,376,600	0	(b) 3,443,000	(b) 0	0	(b) 0	(b) 5,382,400	0	551,200	0	0
2.2 Other	2.21 Direct	773,438,613	0	221,745,458	0	0	0	471,363,377	128,979	62,730,517	0	17,470,282
	2.22 Reinsurance assumed	378,764,455	0	378,391,451	0	0	0	373,004	0	0	0	0
	2.23 Reinsurance ceded	474,501,360	0	405,165,251	0	0	0	64,356,449	0	4,979,660	0	0
	2.24 Net	677,701,709	0	(b) 194,971,658	(b) 0	0	(b) 0	(b) 407,379,933	128,979	(b) 57,750,857	(b) 0	(b) 17,470,282
3. Incurred but unreported:												
	3.1 Direct	592,671,293	4,312,000	86,658,135	0	0	0	456,383,904	0	44,625,158	0	692,096
	3.2 Reinsurance assumed	160,094,852	0	158,979,703	0	0	0	1,115,149	0	0	0	0
	3.3 Reinsurance ceded	209,556,798	4,289,000	151,466,410	0	0	0	50,533,203	0	3,268,185	0	0
	3.4 Net	543,209,347	23,000	(b) 94,171,428	(b) 0	0	(b) 0	(b) 406,965,850	0	(b) 41,356,973	(b) 0	(b) 692,096
4. TOTALS	4.1 Direct	1,387,164,200	4,312,000	309,779,676	1,949,215	0	0	933,129,681	11,544,839	107,906,875	0	18,541,914
	4.2 Reinsurance assumed	1,119,480,922	0	772,133,689	3,306,130	0	0	1,488,153	342,552,950	0	0	0
	4.3 Reinsurance ceded	707,382,536	4,289,000	579,576,503	0	0	0	114,889,652	0	8,247,845	0	379,536
	4.4 Net	1,799,262,587	(a) 23,000	(a) 502,336,862	5,255,345	0	0	(a) 819,728,183	354,097,789	99,659,030	0	18,162,378

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 385,607 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 33,033,072 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 2,923,505,228 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 500,235,366 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	17,274,200,273	89,343,313	2,919,807,322	301,686,558	3,939,205	0	4,119,058,167	8,822,496,444	913,203,320	0	104,665,944
1.2 Reinsurance assumed	5,628,373,922	0	3,548,298,077	353,239,729	0	0	1,324,091	1,725,512,025	0	0	0
1.3 Reinsurance ceded	5,493,721,106	88,771,484	3,973,057,635	5,509	0	0	1,394,130,668	0	35,823,764	0	1,932,046
1.4 Net	(d) 17,408,853,089	571,829	2,495,047,764	654,920,778	3,939,205	0	2,726,251,590	10,548,008,469	877,379,556	0	102,733,898
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,387,164,200	4,312,000	309,779,676	1,949,215	0	0	933,129,681	11,544,839	107,906,875	0	18,541,914
2.2 Reinsurance assumed	1,119,480,922	0	772,133,689	3,306,130	0	0	1,488,153	342,552,950	0	0	0
2.3 Reinsurance ceded	707,382,536	4,289,000	579,576,503	0	0	0	114,889,652	0	8,247,845	0	379,536
2.4 Net	1,799,262,587	23,000	502,336,862	5,255,345	0	0	819,728,183	354,097,789	99,659,030	0	18,162,378
3. Amounts recoverable from reinsurers December 31, current year	201,896,168	0	185,391,263	0	0	0	10,787,964	0	5,716,941	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,323,425,152	4,436,000	281,615,630	1,015,193	0	0	906,442,402	1,944,101	112,801,035	0	15,170,790
4.2 Reinsurance assumed	1,127,581,841	0	796,799,729	51,830	0	0	2,052,787	328,677,495	0	0	0
4.3 Reinsurance ceded	747,118,952	4,412,000	596,426,112	0	0	0	132,572,826	0	13,227,986	0	480,028
4.4 Net	1,703,888,041	24,000	481,989,247	1,067,023	0	0	775,922,363	330,621,596	99,573,049	0	14,690,762
5. Amounts recoverable from reinsurers December 31, prior year	133,069,668	0	114,243,547	0	0	0	11,102,457	0	7,723,664	0	0
6. Incurred Benefits											
6.1 Direct	17,337,939,321	89,219,313	2,947,971,368	302,620,580	3,939,205	0	4,145,745,446	8,832,097,181	908,309,160	0	108,037,068
6.2 Reinsurance assumed	5,620,273,003	0	3,523,632,037	356,494,029	0	0	759,457	1,739,387,480	0	0	0
6.3 Reinsurance ceded	5,522,811,190	88,648,484	4,027,355,742	5,509	0	0	1,376,133,000	0	28,836,900	0	1,831,554
6.4 Net	17,435,401,135	570,829	2,444,247,663	659,109,100	3,939,205	0	2,770,371,903	10,571,484,661	879,472,260	0	106,205,514

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 26,568,504 in Line 1.1, $ 876,185 in Line 1.4.
$ 25,961,930 in Line 6.1, and $ 911,434 in Line 6.4.

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

(d) Includes $ 63,218,612 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	299,405	79,012	(220,393)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	15,416,106	15,612,532	196,426
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	511,318	348,776	(162,542)
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	841,092,006	651,510,897	(189,581,109)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	145,073,436	101,355,834	(43,717,602)
21.	Furniture and equipment, including health care delivery assets	180,024,929	186,691,601	6,666,672
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	20,632,897	22,047,814	1,414,917
25.	Aggregate write-ins for other than invested assets	2,572,474,695	2,778,990,836	206,516,141
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,775,524,792	3,756,637,302	(18,887,490)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	3,775,524,792	3,756,637,302	(18,887,490)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	2,356,410,449	2,536,595,829	180,185,380
2502.	Miscellaneous assets	215,313,108	240,247,520	24,934,412
2503.	Receivable for sales on investments over 15 days	751,138	2,147,487	1,396,349
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,572,474,695	2,778,990,836	206,516,141

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

Pursuant to New Jersey law, the Commissioner of NJDOBI may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to our pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56 “Separate Accounts”, separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in our non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by NJDOBI follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company’s separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2018, Risk Based Capital ("RBC"), calculated using this prescribed practice resulted in RBC consistent with the amount calculated using NAIC guidance. RBC is an annual only calculation.

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

The Department approved a permitted accounting practice related to variable annuities that differs from SAP. In conjunction with the calculation of reserves per SSAP No. 51R, "Life Contracts" (“SSAP No. 51R”), the permitted practice allows for adjustments to the discount rate and “bond class” return prescribed parameters of the Actuarial Guideline 43, “CARVM for Variable Annuities” (“AG 43”), standard scenario calculation to be more consistent with current market conditions. In addition to adjusting the Company's reserves calculated under SAP, the use of the permitted practice effects the calculation of current taxes and net admitted deferred tax assets. The permitted practice is referred to as "Reserve calculation adjustments" in the below financial statement reconciliation. The use of the permitted practice had an immaterial impact on the Company's RBC calculation.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	12/31/2018	12/31/2017
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$1,324,464,970	($216,736,752)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	(144,477,060)	(210,985,211)
Separate Account Valuation	56	4	19	144,477,060	210,985,211
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	4	19	1,178,402	(26,339,094)
Reserve calculation adjustments	51R	4	32	(25,564,349)	905,277
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$1,348,850,917	($191,302,935)
Surplus					
(5) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$10,694,835,634	$9,948,271,953
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	40,281,913	41,566,870
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	4	38	(62,194,596)	(69,782,501)
Reserve calculation adjustments	51R	4	19	1,178,402	(26,339,094)
Reserve calculation adjustments	51R	4	32	(25,564,349)	905,277
Reserve calculation adjustments	51R	4	40	25,564,349	4,984,219
Reserve calculation adjustments	51R	4	41	(29,399,001)	(8,796,560)
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$10,744,968,916	$10,005,733,742
Assets					
(9) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$271,164,345,897	$266,164,441,118
(10) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	450,227,938	(1,634,743,080)
Admit leasehold improvements	19	2	25	40,281,913	41,566,870
(11) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Deferred gain amortization in insurance subsidiary	61R	2	2.2	(62,194,596)	(69,782,501)
Reserve calculation adjustments	51R	2	18.2	(3,834,652)	(3,812,341)
Reserve calculation adjustments	51R	2	18.1	(25,564,349)	0
(12) NAIC SAP (9-10-11=12)	XXX	XXX	XXX	$270,765,429,643	$267,831,212,170
Liabilities					
(13) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$260,469,510,263	$256,216,169,165
(14) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	(144,477,060)	(210,985,211)
Separate Account Valuation	56	3	27	594,704,998	(1,423,757,868)
(15) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
Reserve calculation adjustments	51R	3	1	(1,178,402)	26,339,094
Reserve calculation adjustments	51R	3	15.1	0	(905,277)
(16) NAIC SAP (13-14-15=16)	XXX	XXX	XXX	$260,020,460,727	$257,825,478,427

1B. Use of Estimates

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

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

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

In addition, the Company uses the following accounting policies:

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

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

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

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

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

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

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

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

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

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

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

The NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2018 and December 31, 2017.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2018 and December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

For bonds, excluding loan-backed and structured securities, when it is determined that there is an other-than-temporary impairment, the Company records a write down to the estimated fair value of the bond, which reduces its amortized cost. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. The AVR is used to stabilize surplus from fluctuations in the market value of bonds, stocks, mortgage loans, real estate, limited

NOTES TO FINANCIAL STATEMENTS

partnerships and other investments. Changes in the AVR are accounted for as direct increases or decreases in surplus. The IMR captures interest related realized gains and losses on sales (net of taxes) of bonds, preferred stocks, mortgage loans, interest related other-than-temporary impairments (net of taxes) and realized gains or losses (net of taxes) on terminated interest rate related derivatives, which are amortized into net income over the expected years to maturity of the investments sold or the item being hedged by the derivative using the grouped method.

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

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

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

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

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

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

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

1D. Going Concern

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

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 26 entities as of December 31, 2018. The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

NOTES TO FINANCIAL STATEMENTS

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

In 2016, the NAIC adopted a principle-based reserving approach for life insurance products. Principle-based reserving replaces the reserving methods for life insurance products for which the current formulaic basis for reserves may not accurately reflect the risks or costs of the liability or obligations of the insurer. The principle-based reserving approach has a three-year phase-in period. At the Company's discretion, it may be applied to new individual life business beginning as early as January 1, 2017, but must be applied for all new individual life business issued January 1, 2020 and later. The Company may select different implementation dates for different products. Principle-based reserving will not affect reserves for policies in force prior to January 1, 2017.

The Company has introduced updated versions of several products in its individual life product portfolio in conjunction with the requirement to adopt principle-based reserving by January 1, 2020. Notably, the Company adopted principle-based reserving for its guaranteed universal life products and introduced updated versions of these products in 2017. The guaranteed universal life updated products support the principle-based statutory reserve level without the need for financing through captive reinsurance under Actuarial Guideline XVLIII- NAIC Valuation of Life Insurance Policies Model Regulation (#830) (“AG 48”) or its successor, the Credit for Reinsurance Model Law and the Term Universal Life Insurance Reserving Financing Model Regulation. AG 48 prescribes an actuarial method to determine the portion of the assets held to support reserves for certain term and universal life policies that must be cash and rated securities, and the portion that may be financed or supported by other assets. The Company is continuing to assess the impact of principle-based reserving on projected statutory reserve levels and product pricing for its remaining portfolio of individual life product offerings, such as term and variable life insurance.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill represents the excess of the amounts the Company paid to acquire subsidiaries and other businesses over the fair value of their net assets at the date of acquisition. When indication of impairment exists, management tests goodwill for the impairment based upon estimates of the fair value of the acquired entity to which the goodwill relates and compares the carrying value of the acquired entity, including the recorded goodwill, to its estimated fair value at that date. Goodwill is considered impaired when the fair value of the investment in the acquired entity is less than the carrying value of the investment, including the recorded goodwill and the decline is considered other-than-temporary. Given changes in facts and circumstances, this test could lead to reductions in goodwill that could have an adverse effect of the Company’s financial condition. Below is a chart detailing the goodwill held by the Company as of December 31, 2018:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original amount of Admitted goodwill	5 Admitted Goodwill as of the reporting date	6 Amount of goodwill amortized during the reporting period	7 Admitted Goodwill as a % of SCA BACV, gross of admitted goodwill
Ada Cogen Holdings LP - PICA	12/10/2013	$4,848,436	$4,789,066	$2,054,328	$578,531	100.00%
Dale Bakken Partners 2012, LLC - PICA	12/31/2013	2,962,963	100,000	16,667	16,667	0.36%
Tenaska Prudential Partners, LLC	12/18/2013	36,650,020	32,771,622	0	13,405,149	0.00%
BlackWell Exploration & Development, LLC	12/18/2013	6,562,500	110,561	0	22,112	0.00%
Warwick Partners II LLC	2/21/2014	2,507,252	425,314	212,657	42,531	1.06%
Dale Oklahoma, LLC	4/9/2014	3,299,443	18,753	0	3,751	0.00%
AmeriMark Holdings, LLC - Series A Common Units - NI	5/31/2013	167,568	167,568	74,009	16,757	100.00%
AmeriMark Holdings, LLC - Series A Common Units (R)	5/31/2013	2,165,746	2,165,746	956,538	216,575	100.00%
AmeriMark Holdings, LLC - Series A Preferred Units (N)	5/31/2013	83,784	71,865	31,740	7,187	100.00%
AmeriMark Holdings, LLC - Series A Preferred Units (R)	5/31/2013	2,792,799	2,395,500	1,058,012	239,550	100.00%
NNE Holding LLC	4/24/2015	16,000,000	6,706,366	2,011,910	1,341,273	19.78%
Pirlo Energy Holdings, LLC	9/12/2016	48,000,000	7,498	5,811	750	0.01%
Benson Power, LLC -PICA	9/30/2015	3,624,428	2,644,065	0	66,102	0.00%
Dale Oklahoma II, LLC - PICA	9/26/2016	1,500,447	132,165	72,692	26,432	0.63%
Dale Bakken Partners 2012, LLC - PICA	12/31/2013	2,962,963	128,514	21,419	21,419	0.46%
Dale/P Minerals LP - PICA	12/31/2013	6,000,000	170,079	85,040	17,008	0.37%
Choctaw Generation, LP - Privest Plus	2/28/2013	195,376	289,302	125,836	28,161	99.91%
Total		XXX	XXX	$6,726,659	$16,049,955	XXX

3B. Statutory Merger

The Company had no statutory mergers during 2018 or 2017.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2018 or 2017.

3D. Impairment Loss

The Company did not recognize any impairment losses related to business combinations or goodwill during 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2018 or 2017.

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2018 were: farm loans 5.40% and 3.68%; city loans 6.00% and 1.83%. There were no new purchase money mortgages loaned as of December 31, 2018.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States with the largest concentrations in California (27.71%), Texas (9.03%) and New York (8.33%) and included loans secured by properties in Europe, Mexico, Canada, and Australia .

(3) There were no taxes, assessments, or any amounts advanced not included in the mortgage loan total as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,658,800,282	$0	$0	$0	$17,467,992,788	$0	$19,126,793,070
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	$0
	(e) 180+ Days Past Due	12,957,779	0	0	0	0	0	$12,957,779
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$38,379,397	$0	$0	$0	$88,846,379	$0	$127,225,776
	(b) Number of Loans	4	0	0	0	2	0	6
	(c) Percent Reduced	0.20%	0%	0%	0%	0.91%	0%	1.11%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$245,467,467	$0	$245,467,467
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,650,025,546	$0	$0	$0	$17,088,446,739	$0	$18,738,472,285
	(b) 30-59 days Past Due	0	0	0	0	0	0	$0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	$0
	(d) 90-179 Days Past Due	690,232	0	0	0	0	0	$690,232
	(e) 180+ Days Past Due	0	0	0	0	0	0	$0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	$0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant in a Mortgage Loan Agreement							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0

(5) The Company did not have investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan during 2018 and 2017.

NOTES TO FINANCIAL STATEMENTS

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	0	0	0	0	0	0	$0
3.	Recorded Investments on Nonaccrual Status	15,944,698		0	0	0	0	$15,944,698
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	196,955	0	0	0	0	0	$196,955
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$0	$0	$0
2.	Interest Income Recognized	50,473	0	0	0	0	0	$50,473
3.	Recorded Investments on Nonaccrual Status	15,976,474		0	0	0	0	$15,976,474
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	50,473	0	0	0	0	0	$50,473

(7) The Company did not have allowances for credit losses as of December 31, 2018.

(8) The Company did not have mortgage loans derecognized as a result of foreclosure as of December 31, 2018.

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

5B. Debt Restructuring

	December 31, 2018	December 31, 2017
(1) Total recorded investment in restructuring loans	$169,324	$168,874
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

The Company did not have reverse mortgages that required disclosure during 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

5D. Loan-Backed Securities

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

(2) As of December 31, 2018, the Company had no loan-backed securities, within the scope of SSAP No. 43R, "Loan-backed and Structured Securities" with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the year ended December 31, 2018.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
5899292D9	$357,161	$356,177	$984	$356,177	$356,177	1Q18
75952AAJ6	999,024	957,325	41,699	957,325	981,750	1Q18
84751PBL2	52,461	52,346	115	52,346	49,629	1Q18
86358RW78	2	2	0	2	2	1Q18
478111AC1	3,400,000	3,351,244	48,756	3,351,244	3,266,890	2Q18
65819GLC0	8,534,965	8,433,264	101,701	8,433,264	8,433,184	2Q18
662903RR6	6,333,299	6,193,980	139,319	6,193,980	6,193,920	2Q18
00105HDZ6	615,356	565,656	49,700	565,656	565,690	4Q18
17029RAA9	360,975	5	360,970	5	0	4Q18
29445FAD0	192,499	188,934	3,565	188,934	188,929	4Q18
76110HVH9	10,035	10,013	22	10,013	10,012	4Q18
Total	$20,855,777	$20,108,946	$746,831	$20,108,946	$20,046,183	

(4) As of December 31, 2018 the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	($95,724,025)
2. 12 Months or Longer	($205,575,431)

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

1. Less than 12 Months	$7,476,278,225
2. 12 Months or Longer	$3,754,306,192

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage backed securities. The Company did not have any dollar repurchase agreements as of December 31, 2018.

(2) Assets Pledged As Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of December 31, 2018. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of December 31, 2018. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

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

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

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

December 31, 2017	
	(1) Fair Value
1. Securities Lending:	
(a) Open	$2,059,512,589
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$2,059,512,589
(g) Securities Received	0
(h) Total Collateral Received	$2,059,512,589
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $6,598,849,387 as of December 31, 2017, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

(4) As of December 31, 2018, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

December 31, 2017		
	(1)	(2)
	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	400,679,378	401,086,746
(c) 31 to 60 Days	170,053,014	170,063,408
(d) 61 to 90 Days	208,882,134	208,880,153
(e) 91 to 120 Days	18,243,954	18,246,385
(f) 121 to 180 Days	74,629,611	74,649,751
(g) 181 to 365 Days	233,608,415	233,580,807
(h) 1 to 2 years	363,618,030	364,293,801
(i) 2 to 3 years	477,240,349	478,500,752
(j) Greater than 3 years	91,601,575	91,798,463
(k) Subtotal	$2,038,556,460	$2,041,100,266
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,038,556,460	$2,041,100,266
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2017, the Company has sufficient assets to cover its secured borrowing liability.

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

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

(7) As of December 31, 2018, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At December 31, 2018, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - No maturity	$4,786,876,080	$5,299,998,675	$5,003,818,001	$5,044,063,676	$5,044,063,675	$6,110,665,338	$5,705,165,405	$5,666,622,379
b. Overnight	25,143,750	189,256,875	133,093,333	$0	34,956,250	144,625,000	81,682,639	$0
c. 2 Days to 1 Week	25,200,000	194,979,375	125,174,167	$73,500,000	34,825,000	96,250,000	76,573,323	$0
d. >1 Week to 1 Month	8,532,875	214,068,125	139,516,506	$95,875,000	69,375,000	712,514,975	257,326,392	$601,842,480
e. >1 Month to 3 Months	8,722,000	199,215,625	130,203,583	$0	34,825,000	581,133,725	116,518,521	$0
f. >3 Months to 1 Year	0	0	0	$0	0	0	0	$0
g. >1 Year	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - No maturity	$5,652,802,500	$6,616,870,188	$6,197,067,555	$6,000,616,547	$6,121,558,379	$6,817,947,188	$6,568,964,151	$6,737,377,185
b. Overnight	5,457,750	412,067,480	110,905,056	$0	20,025,000	164,950,000	110,906,771	$0
c. 2 Days to 1 Week	34,956,250	412,067,480	189,379,662	$0	80,500,000	164,950,000	152,671,429	$0
d. >1 Week to 1 Month	165,812,500	601,842,480	178,445,781	$0	162,562,500	170,650,000	165,698,414	$170,650,000
e. >1 Month to 3 Months	165,012,500	167,831,250	165,831,250	$165,450,000	162,562,500	168,443,750	166,885,000	$0
f. >3 Months to 1 Year	0	0	0	$0	0	0	0	$0
g. >1 Year	$0	$0	$0	$0	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. BACV	XXX	XXX	XXX	$4,727,276,152	XXX	XXX	XXX	$5,704,522,229
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$0	XXX	XXX	XXX	$0
c. Fair Value	$4,858,537,853	$5,477,663,035	$5,223,696,201	$5,315,991,502	$5,315,987,673	$6,413,925,798	$6,087,722,748	$6,337,263,667

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. BACV	XXX	XXX	XXX	$5,826,868,325	XXX	XXX	XXX	$6,370,599,277
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$0	XXX	XXX	XXX	$0
c. Fair Value	$6,252,284,841	$6,916,804,379	$6,494,457,609	$6,252,284,841	$6,352,623,374	$7,075,374,182	$6,826,297,936	$7,019,915,484

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

ENDING BALANCE	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds - BACV	$0	$6,370,599,277	$0	$0	$0	$0	$0	$0
b. Bonds - FV	0	7,019,915,484	0	0	0	0	0	0
c. LB & SS - BACV	0	0	0	0	0	0	0	0
d. LB & SS - FV	0	0	0	0	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0	0	0	0	0
f. Preferred Stock - FV	0	0	0	0	0	0	0	0
g. Common Stock	0	0	0	0	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0	0	0	0	0
j. Real Estate - BACV	0	0	0	0	0	0	0	0
k. Real Estate - FV	0	0	0	0	0	0	0	0
l. Derivative - BACV	0	0	0	0	0	0	0	0
m. Derivative - FV	0	0	0	0	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0	0	0	0	0
p. Total Assets- BACV	$0	$6,370,599,277	$0	$0	$0	$0	$0	$0
q. Total Assets- FV	$0	$7,019,915,484	$0	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$4,786,876,080	$5,408,463,300	$5,165,506,112	$5,213,438,676	$5,213,438,675	$6,312,740,338	$6,019,155,025	$6,268,464,859
b. Securities (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$6,166,066,544	$6,800,378,960	$6,407,630,481	$6,166,066,547	$6,287,008,379	$6,988,290,938	$6,738,241,155	$6,908,027,185
b. Securities (FV)	$0	$0	$0	$0	$0	$0	$0	$0

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

ENDING BALANCE	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$6,908,027,185	$0	$0	$0	$0	$0	$0	$0
b. Bonds - FV	0	0	0	0	0	0	0	0
c. LB & SS - FV	0	0	0	0	0	0	0	0
d. Preferred Stock - FV	0	0	0	0	0	0	0	0
e. Common Stock	0	0	0	0	0	0	0	0
f. Mortgage Loans - BACV	0	0	0	0	0	0	0	0
g. Mortgage Loans - FV	0	0	0	0	0	0	0	0
h. Real Estate - FV	0	0	0	0	0	0	0	0
i. Derivative - FV	0	0	0	0	0	0	0	0
j. Other Invested Assets - FV	0	0	0	0	0	0	0	0
k. Total Collateral Assets - FV	$6,908,027,185	$0	$0	$0	$0	$0	$0	$0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$6,737,377,185
b. 30 Days or Less	$170,650,000
c. 31 to 90 days	$0
d. >90 Days	$0

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$535,982,950	$534,575,089
b. 31 to 60 Days	$308,966,356	$308,887,208
c. 61 to 90 Days	$625,276,613	$625,312,525
d. 91 to 120 Days	$212,495,805	$212,487,836
e. 121 to 180 Days	$325,269,603	$325,171,306
f. 181 to 365 Days	$800,581,786	$799,834,199
g. 1 to 2 Years	$2,086,270,523	$2,080,374,122
h. 2 to 3 Years	$1,421,557,299	$1,418,958,014
i. > 3 Years	$497,455,679	$493,921,609

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

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash (Collateral - All)	$4,786,876,080	$5,408,463,300	$5,165,506,112	$5,213,438,676	$5,213,438,675	$6,312,740,338	$6,019,155,025	$6,268,464,859
b. Securities collateral (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash (Collateral - All)	$6,166,066,544	$6,800,378,960	$6,407,630,481	$6,166,066,547	$6,287,008,379	$6,988,290,938	$6,738,241,155	$6,908,027,185
b. Securities collateral (FV)	$0	$0	$0	$0	$0	$0	$0	$0

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

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

NOTES TO FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - No maturity	$0	$0	$0	$0	$0	$0	$0	$0
b. Overnight	51,254,000	100,000,000	86,250,800	$0	25,000,000	325,000,000	135,708,192	$0
c. 2 Days to 1 Week	0	0	0	$0	295,000,000	295,000,000	295,000,000	$0
d. >1 Week to 1 Month	0	0	0	$0	0	0	0	$0
e. >1 Month to 3 Months	12,835,492	25,670,984	13,036,047	$12,835,492	12,835,492	12,835,492	12,835,492	$12,835,492
f. >3 Months to 1 Year	0	0	0	$0	0	0	0	$0
g. >1 Year	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - No maturity	$0	$0	$0	$0	$0	$0	$0	$0
b. Overnight	25,000,000	636,025,000	167,938,825	$100,000,000	22,000,000	118,426,000	58,492,800	$0
c. 2 Days to 1 Week	4,384,000	540,000,000	156,876,800	$0	25,000,000	150,000,000	67,346,000	$0
d. >1 Week to 1 Month	80,000,000	80,000,000	80,000,000	$0	0	0	0	$0
e. >1 Month to 3 Months	12,835,492	12,835,492	12,835,492	$12,835,492	12,835,492	12,835,492	12,835,492	$12,835,492
f. >3 Months to 1 Year	0	0	0	$0	0	0	0	$0
g. >1 Year	$0	$0	$0	$0	$0	$0	$0	$0

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of December 31, 2018.

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
Fair Value of Securities Acquired Under Repo - Secured Borrowing	$12,835,492	$100,000,000	$18,341,463	$12,835,492	$12,835,492	$325,000,000	$50,627,391	$12,835,492

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
Fair Value of Securities Acquired Under Repo - Secured Borrowing	$4,384,000	$636,025,000	$76,394,623	$112,835,492	$12,835,492	$150,000,000	$18,277,410	$12,835,492

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds - FV	$0	$12,835,492	$0	$0	$0	$0	$0	$0
b. LB & SS - FV	0	0	0	0	0	0	0	0
c. Preferred Stock - FV	0	0	0	0	0	0	0	0
d. Common Stock	0	0	0	0	0	0	0	0
e. Mortgage Loans - FV	0	0	0	0	0	0	0	0
f. Real Estate - FV	0	0	0	0	0	0	0	0
g. Derivative - FV	0	0	0	0	0	0	0	0
h. Other Invested Assets - FV	0	0	0	0	0	0	0	0
i. Total Assets - FV	$0	$12,835,492	$0	$0	$0	$0	$0	$0

(7) Collateral Pledged - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$0	$0	$0	$0	$0	$0	$0	$0
b. Securities (FV)	17,969,689	102,000,073	23,303,028	$17,969,690	17,969,689	331,524,198	55,086,460	$17,969,690
c. Securities (BACV)	XXX	XXX	XXX	$17,969,690	XXX	XXX	XXX	$17,969,690
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$0	XXX	XXX	XXX	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$0	$0	$0	$0	$0	$0	$0	$0
b. Securities (FV)	4,471,734	648,745,524	80,760,757	$119,988,988	13,092,202	153,000,000	21,217,191	$17,969,689
c. Securities (BACV)	XXX	XXX	XXX	$119,988,988	XXX	XXX	XXX	$17,969,689
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$0	XXX	XXX	XXX	$0

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

	Amortized Cost	Fair Value
a. Overnight and Continuous	$0	$0
b. 30 Days or Less	$0	$0
c. 61 to 90 days	$17,969,689	$17,969,689
d. >90 Days	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$12,835,492	$100,000,000	$18,341,463	$12,835,492	$12,835,492	$325,000,000	$50,627,391	$12,835,492
b. Securities (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$4,384,000	$636,025,000	$76,394,623	$112,835,492	$12,835,492	$150,000,000	$18,277,410	$12,835,492
b. Securities (FV)	$0	$0	$0	$0	$0	$0	$0	$0

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral	$12,835,492	$100,000,000	$18,341,463	$12,835,492	$12,835,492	$325,000,000	$50,627,391	$12,835,492
b. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0	$0	$0	$0	$0

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral	$4,384,000	$636,025,000	$76,394,623	$112,835,492	$12,835,492	$150,000,000	$18,277,410	$12,835,492
b. Repo Securities Sold/ Acquired with Securities Collateral (FV)	$0	$0	$0	$0	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2018.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2018.

5J. Real Estate

The Company did not have investments in real estate that required disclosure during 2018 or 2017.

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

The Company has $28,329,814 of low-income housing tax credits ("LIHTC") and other tax benefits as of December 31, 2018. The Company has $144,786,280 of LIHTC property investments as of December 31, 2018. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 7 investments, 6-10 years – 4 investments, over 10 years – 5 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments during the year ended December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

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

Restricted Asset Category		Gross Restricted								Percentage	
		As of December 31, 2018					6	7	As of December 31, 2018			
		1	2	3	4	5			8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%
b.	Collateral held under security lending agreements	2,423,810,263	0	3,028,692,290	0	5,452,502,553	5,522,812,767	(70,310,214)	0	$5,452,502,553	1.983%	2.011%
c.	Subject to repurchase agreements	6,370,599,277	0	77,273,867	0	6,447,873,144	4,476,038,660	1,971,834,484	0	$6,447,873,144	2.345%	2.378%
d.	Subject to reverse repurchase agreements	12,835,492	0	0	0	12,835,492	12,835,492	0	0	$12,835,492	0.005%	0.005%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	$0	0.000%	0.000%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	$0	0.000%	0.000%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	$0	0.000%	0.000%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	599,808,189	0	0	0	599,808,189	600,286,399	(478,210)	0	$599,808,189	0.218%	0.221%
i.	FHLB capital stock	29,864,700	0	0	0	29,864,700	49,059,900	(19,195,200)	0	$29,864,700	0.011%	0.011%
j.	On deposit with state	5,445,773	0	0	0	5,445,773	5,424,710	21,063	0	$5,445,773	0.002%	0.002%
k.	On deposit with other regulatory bodies	30,000	0	0	0	30,000	30,000	0	0	$30,000	0.000%	0.000%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	781,362,007	(781,362,007)	0	$0	0.000%	0.000%
m.	Pledged as collateral not captured in other categories	11,144,081,994	0	0	0	11,144,081,994	4,781,071,992	6,363,010,002	0	$11,144,081,994	4.053%	4.110%
n.	Other restricted assets	0	0	0	0	0	0	0	0	$0	0.000%	0.000%
o.	Total restricted assets	$20,586,475,688	$0	$3,105,966,157	$0	$23,692,441,845	$16,228,921,927	$7,463,519,918	$0	$23,692,441,845	8.617%	8.737%

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

NOTES TO FINANCIAL STATEMENTS

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

Description of Assets	Gross Restricted								Percentage	
	As of December 31, 2018							As of December 31, 2018		
	1	2	3	4	5	6	7	8	9	10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$227,691,797	$0	$0	$0	$227,691,797	$194,418,596	$33,273,201	$0	$227,691,797	0.083%	0.084%
Reinsurance Trust Assets	10,916,390,197	0	0	0	10,916,390,197	4,586,653,396	6,329,736,801	0	10,916,390,197	3.970%	4.026%
Total	$11,144,081,994	$0	$0	$0	$11,144,081,994	$4,781,071,992	$6,363,010,002	$0	$11,144,081,994	4.053%	4.110%

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

(3) The Company did not have other restricted assets as of December 31, 2018.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements as of December 31, 2018 were as follows:

Collateral Assets	1 Booked/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted	4 % of BACV to Total Admitted Assets
a. Cash, Cash Equivalents, and Short-Term Investments	$2,022,912,068	$2,022,912,068	1.474%	1.515%
b. Schedule D, Part 1	14,909,384,725	14,962,773,276	10.861%	11.169%
c. Schedule D, Part 2, Section 1	2,300,000	2,269,580	0.002%	0.002%
d. Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e. Schedule B	3,436,174,432	3,426,148,632	2.503%	2.574%
f. Schedule A	0	0	0.000%	0.000%
g. Schedule BA, Part 1	13,842,424	14,140,764	0.010%	0.010%
h. Schedule DL, Part 1	0	0	0.000%	0.000%
i. Other	2,497,579	2,497,579	0.002%	0.002%
j. Total Collateral Assets	$20,387,111,228	$20,430,741,899	14.852%	15.272%

		1	2
		Amount	% of Liability to Total Liabilities
k.	Recognized Obligation to Return Collateral Asset	$9,370,772,067	7.614%

NOTES TO FINANCIAL STATEMENTS

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of December 31, 2018.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. Structured Notes

Details of Structured Notes as of December 31, 2018 were as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
92941#AB1	$19,667	$20,199	$19,667	N
92941#AC9	8,173	8,378	8,173	N
92941#AD7	8,681	8,859	8,681	N
039483BC5	20,137,904	23,277,025	20,137,904	N
06051GGG8	64,965,996	61,304,104	64,965,996	N
172967LJ8	100,261,176	89,715,808	100,261,176	N
40427LAB0	30,754,380	43,377,180	30,754,380	N
42307TAG3	23,783,181	27,340,080	23,783,181	N
46647PAA4	9,217,262	8,325,146	9,217,262	N
500631AE6	1,233,317	2,722,489	1,233,317	N
59156RBF4	16,142,974	15,858,948	16,142,974	N
654579AA9	64,900,000	66,360,250	64,900,000	N
706451BD2	6,986,386	7,686,684	6,986,386	N
71713UAW2	1,217,707	1,475,951	1,217,707	N
749770AQ6	2,700,000	3,871,875	2,700,000	N
969457BM1	1,092,287	1,300,960	1,092,287	N
06051GGM5	11,576,149	10,692,612	11,576,149	N
06051GHA0	5,000,000	4,453,550	5,000,000	N
172967LU3	5,751,905	5,136,303	5,751,905	N
38148YAA6	5,446,596	4,734,454	5,446,596	N
478375AL2	4,982,099	4,539,456	4,982,099	N
46647PAJ5	5,070,724	4,540,950	5,070,724	N
46647PAN6	9,401,171	8,770,700	9,401,171	N
61744YAL2	8,834,312	8,201,340	8,834,312	N
46647PAX4	1,000,000	1,017,150	1,000,000	N
857477BC6	20,175,801	20,207,981	20,175,801	N
86787EAY3	15,145,102	15,200,494	15,145,102	N
Total	$435,812,950	$440,148,926	$435,812,950	

5P. 5GI* Securities

Details of 5GI* securities as of December 31, 2018 and December 31, 2017 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds	36	77	$383,296,286	$425,813,385	$375,122,785	$439,499,415
(2) LB&SS	9	3	26,783,710	2,774,668	27,261,849	2,873,520
(3) Preferred Stock	0	7	0	6,772,327	0	6,780,253
(4) Total	45	87	$410,079,996	$435,360,380	$402,384,634	$449,153,188

5Q. Short Sales

The Company did not have unsettled or settled short sale transactions outstanding for the year ended December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

5R. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the year ended December 31, 2018 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	133	0
Aggregate amount of investment income	$45,424,781	$0

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

6B. The Company recognized $1,334,727 and $4,133,177 impairment losses in its investments in joint ventures, partnerships and LLC's for the years ended December 31, 2018 and December 31, 2017, respectively.

7. INVESTMENT INCOME

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

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due for the year ended December 31, 2018.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. There was no non-admitted due and accrued rental income on real estate for the year ended December 31, 2018.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $27,295,294 for the year ended December 31, 2018.

Other Invested Assets – There was no non-admitted due and accrued income on other invested assets for the year ended December 31, 2018.

8. DERIVATIVE INSTRUMENTS

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

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

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

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

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

Types of Derivative Instruments and Derivative Strategies

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

NOTES TO FINANCIAL STATEMENTS

Interest Rate Contracts

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

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

Equity Contracts

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

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

Foreign Exchange Contracts

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

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

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

Credit Contracts

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

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

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

Internal controls are in place to ensure that derivative transactions are conducted in accordance with Company policy and guidelines. Those controls include limits, segregation of functions and periodic management review, including quarterly review of exposures by the Investment Committee of the Board of Directors, as well as monitoring for compliance with authorization and operating guidelines.

NOTES TO FINANCIAL STATEMENTS

The table below depicts the derivatives owned by the Company:

	Derivatives Financial Instruments					
	12/31/2018			12/31/2017		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$313,937,914	$34,222,357	$34,222,357	$392,648,541	$62,674,680	$62,674,680
Liabilities	$205,500,000	$849,555	$849,555	$205,799,990	$7,333,130	$7,333,130
Swaps:						
Assets	36,279,099,192	2,827,485,046	2,654,849,473	29,225,408,727	2,674,788,664	2,548,032,156
Liabilities	21,332,867,973	865,143,855	1,006,094,508	18,807,331,732	966,114,414	1,140,671,515
Forwards:						
Assets	2,089,749,043	11,658,154	70,756,527	166,540,786	522,907	961,215
Liabilities	91,329,616	426,811	426,811	1,346,660,751	18,197,090	21,695,520
Futures:						
Assets	2,366,900,000	0	12,467,593	2,146,700,000	1,462,500	8,728,531
Liabilities	145,400,000	0	261,609	482,800,000	0	188,250
Pru Global Funding Non-Performance Risk*						
Assets	0	0	0	0	0	0
Liabilities	0	13,470	13,470	0	3,719	3,719
Totals:						
Assets	$41,049,686,149	$2,873,365,557	$2,772,295,950	$31,931,298,054	$2,739,448,751	$2,620,396,582
Liabilities	$21,775,097,589	$866,433,691	$1,007,645,953	$20,842,592,473	$991,648,353	$1,169,892,134

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration as of December 31, 2018 and December 31, 2017 was $13,470 and $3,719, respectively.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2018:

Fiscal Year	Premium Payments Due
2019	$0
2020	4,560,000
2021	0
2022	0
Thereafter	0
Total Future Settled Premiums	$4,560,000

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year	6,545,000	9,879,782	16,424,782
Current Year	4,560,000	6,180,311	10,740,311

9. INCOME TAXES

The application of SSAP No. 101, Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 ("SSAP No. 101"), requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2018 and December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

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

In December 2017, Securities and Exchange Commission, ("SEC") staff issued "SAB 118, Income Tax Accounting Implications of the Tax Cuts and Jobs Act" ("SAB 118"), which allows the registrants to record provisional amounts during a 'measurement period' not to extend beyond one year. On February 8, 2018, the NAIC's SAP Working Group issued INT 18-01, *Updated Tax Estimates under the Tax Cuts and Jobs Act,* which adopts concepts from SAB 118 related to "complete" and "incomplete" estimates and those items for which a reasonable estimate cannot be determined. In accordance with SAB 118, in 2017 the Company recorded the effects of the Tax Act of 2017 using reasonable estimates due to the need for further analysis of the provisions within the Tax Act of 2017 and collection, preparation and analysis of relevant data necessary to complete the accounting. During 2018, the Company completed the collection, preparation and analysis of data relevant to the Tax Act of 2017, and interpreted any additional guidance issued by the IRS, U.S. Department of the Treasury, or other standard-setting organizations.

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

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

	12/31/2018			12/31/2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$2,552,135,115	$95,349,708	$2,647,484,823	$2,370,720,888	$104,567,101	$2,475,287,989	$181,414,227	($9,217,393)	$172,196,834
b. Statutory Valuation Allowance Adjustments	0	0	$0	0	0	$0	0	0	$0
c. Adjusted Gross DTA	2,552,135,115	95,349,708	$2,647,484,823	2,370,720,888	104,567,101	$2,475,287,989	181,414,227	(9,217,393)	$172,196,834
d. DTA Nonadmitted	811,728,507	29,363,499	$841,092,006	617,906,162	33,604,735	$651,510,897	193,822,345	(4,241,236)	$189,581,109
e. Subtotal (Net Admitted DTA)	$1,740,406,608	$65,986,209	$1,806,392,817	$1,752,814,726	$70,962,366	$1,823,777,092	($12,408,118)	($4,976,157)	($17,384,275)
f. DTL	0	368,022,832	$368,022,832	0	476,938,174	$476,938,174	0	(108,915,342)	($108,915,342)
g. Net Admitted DTA	$1,740,406,608	($302,036,623)	$1,438,369,985	$1,752,814,726	($405,975,808)	$1,346,838,918	($12,408,118)	$103,939,185	$91,531,067

Change in Net DTA	$281,112,176
Less: Change in Net DTL on unrealized (gains)/losses	3,182,053
Less: Shared based payment adjustment	0
Less: Other balance sheet reclass	0
Change in net deferred income tax	$277,930,123

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

	12/31/2018			12/31/2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to 11.a. (loss carrybacks)	$0	$65,986,209	$65,986,209	$0	$70,962,366	$70,962,366	$0	($4,976,157)	($4,976,157)
b. Admitted pursuant to 11.b. (Realization)	1,372,383,776	0	$1,372,383,776	1,275,876,552	0	$1,275,876,552	96,507,224	0	$96,507,224
1. Realization per 11.b.i	1,588,817,884	0	$1,588,817,884	1,402,448,068	0	$1,402,448,068	186,369,816	0	$186,369,816
2. Limitation per 11.b.ii	XXX	XXX	$1,372,383,776	XXX	XXX	$1,275,876,552	XXX	XXX	$96,507,224
c. Admitted pursuant to 11.c	368,022,832	0	$368,022,832	476,938,174	0	$476,938,174	(108,915,342)	0	($108,915,342)
d. Total Admitted pursuant to SSAP 101	$1,740,406,608	$65,986,209	$1,806,392,817	$1,752,814,726	$70,962,366	$1,823,777,092	($12,408,118)	($4,976,157)	($17,384,275)

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

	12/31/2018	12/31/2017
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	693.048%	738.909%
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$12,953,476,998	$12,252,881,281

NOTES TO FINANCIAL STATEMENTS

4.

	12/31/2018		12/31/2017		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Impact of Tax-Planning Strategies:						
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$2,552,135,115	$95,349,708	$2,370,720,888	$104,567,101	$181,414,227	($9,217,393)
2. Percentage of adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to the tax character	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$1,740,406,608	$65,986,209	$1,752,814,726	$70,962,366	($12,408,118)	($4,976,157)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies attributable to that tax character	0%	100%	0%	100%	0%	0%

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

B. Deferred tax liabilities not recognized:

There were no deferred tax liabilities that are not recognized.

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

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

1. Current Income Tax:

	As of 12/31/2018	As of 12/31/2017	Change
a. Federal	$167,796,978	$372,351,298	($204,554,320)
b. Foreign	8,947,669	12,867,988	(3,920,319)
c. Subtotal	$176,744,647	$385,219,286	($208,474,639)
d. Federal income tax on net capital gains	51,379,790	252,078,118	(200,698,328)
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$228,124,437	$637,297,404	($409,172,967)

2. DTAs Resulting from Book/Tax Differences:

	As of 12/31/2018	As of 12/31/2017	Change
a. Ordinary:			
Insurance Reserves	$1,130,334,249	$1,161,272,140	($30,937,891)
Policyholder Dividends	276,691,942	284,439,164	(7,747,222)
Deferred Acquisition Costs	350,217,048	227,006,523	123,210,525
Employee Benefits	622,607,828	608,064,049	14,543,779
Other Deferred Tax Assets	172,284,048	89,939,012	82,345,036
Subtotal	$2,552,135,115	$2,370,720,888	$181,414,227
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	811,728,507	617,906,162	193,822,345
d. Total admitted ordinary DTA	$1,740,406,608	$1,752,814,726	($12,408,118)
e. Capital			
Invested Assets – Bonds, Stocks, & Other	95,349,708	104,567,101	(9,217,393)
Subtotal	$95,349,708	$104,567,101	($9,217,393)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	29,363,499	33,604,735	(4,241,236)
h. Total admitted capital DTA	$65,986,209	$70,962,366	($4,976,157)
i. Total admitted DTA (Ordinary and Capital)	$1,806,392,817	$1,823,777,092	($17,384,275)

NOTES TO FINANCIAL STATEMENTS

3. DTLs Resulting from Book/Tax Differences:

	As of 12/31/2018	As of 12/31/2017	Change
a. Ordinary:			
Invested Assets - Derivatives & Other	$0	$0	$0
Subtotal	$0	$0	$0
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	366,742,172	472,475,461	(105,733,289)
Unrealized Capital (Gains)/Losses	1,280,660	4,462,713	(3,182,053)
Subtotal	$368,022,832	$476,938,174	($108,915,342)
c. Total DTLs	$368,022,832	$476,938,174	($108,915,342)
4. Net DTAs/DTLs	**$1,438,369,985**	**$1,346,838,918**	**$91,531,067**

The Company recognized a decrease of $1,063,556,150 to its net admitted DTA as of December 31, 2017 a decrease of $2,019,251 from the provisional estimate of $1,061,536,899 as of December 31, 2017 primarily related to additional data received on the Company's investments in partnerships.

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% (35% in 2017) to pretax net income for the following reasons:

	As of 12/31/2018	As of 12/31/2017	Change
Expected federal income tax expense	$269,507,925	$184,485,423	$85,022,502
Non taxable investment income	(149,164,546)	(270,804,928)	121,640,382
Tax Credits	(41,285,003)	(53,030,510)	11,745,507
Items in Equity	41,206,031	35,476,119	5,729,912
Foreign Taxes	8,947,669	12,867,988	(3,920,319)
STAT Reserve Basis Change	(184,211,232)	18,460,213	(202,671,445)
Change in Tax Rate	(6,437,976)	1,332,233,178	(1,338,671,154)
Audit Interest	(840,929)	40,955,556	(41,796,485)
Other amounts	12,472,375	(8,388,364)	20,860,739
Total incurred income tax expense	($49,805,686)	$1,292,254,675	($1,342,060,361)

The U.S. Dividends Received Deduction ("DRD") reduces the amount of dividend income subject to U.S. tax and accounts for a significant amount of the non-taxable investment income, and it is $23,334,948 in 2018 and $44,650,150 in 2017. The DRD for the current period was estimated using information from 2017, current year investment results, and current year's equity market performance. The actual current year DRD can vary based on factors such as, but not limited to, changes in the amount of dividends received that are eligible for the DRD, changes in the amount of distributions received from fund investments, changes in the account balances of variable life and annuity contracts, and the Company's taxable income before the DRD.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

E. Additional Tax Disclosures

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

   At December 31, 2018, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2016, 2017, and 2018 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2016	$0	$254,198,628	$254,198,628
2017	0	319,303,706	$319,303,706
2018	0	39,801,432	$39,801,432
Total	$0	$613,303,766	$613,303,766

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

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

The Company's unrecognized tax benefits were $19,735,941 and $13,694,912 for the years ended December 31, 2018 and December 31, 2017, respectively.

The Company does not anticipate any significant changes within the next twelve months to its total unrecognized tax benefits related to tax years for which the statute of limitations has not expired.

The Company classifies all interest and penalties related to tax uncertainties as income tax expense (benefit). In 2018 and 2017, the Company recognized $0 million and $787,714, respectively, in the Statutory Statements of Operations and Changes in Capital and Surplus for tax related interest and penalties.

The tax years that remain subject to examination by the US tax authorities at December 31, 2018 are 2015 through 2017.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

H. *Repatriation Transition Tax (RTT)* - The Company recognized $5,163,664 tax expense related to RTT.

The Company is electing to pay the RTT liability under the permitted installments over 8 years. The Company made $413,093 payment in 2018 and expects to pay $4,750,571 during the next seven years to satisfy the RTT liability.

I. The Company did not have AMT credit carryforward as of December 31, 2017.

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

In the fourth quarter of 2018, the Company received a dividend of $33,570,404 from its insurance subsidiary, Prudential Legacy Insurance Company of New Jersey, ("PLIC").

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

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

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

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

In the third quarter of 2018, the Company received a dividend of $49,470,818 from its insurance subsidiary, PLIC.

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

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

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

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

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

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

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

In the second quarter of 2018, the Company received a dividend of $15,025,374 from its insurance subsidiary, PLIC.

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

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

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

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

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

In the first quarter of 2018, the Company received a dividend of $57,246,811 from its insurance subsidiary, PLIC.

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

In the fourth quarter, 2017, the Company received a $250,000,000 dividend from its insurance subsidiary, Pruco Life, of which $125,000,000 was recorded as a return of capital.

In the fourth quarter of 2017, the Company transferred a derivative liability to an affiliate for $171,363,272, the fair value on the date of the transfer.

In the fourth quarter of 2017, the Company purchased mortgages from an affiliate for $131,953,438, the fair value on the date of the transfer.

In the fourth quarter of 2017, the Company purchased mortgages from an affiliate for $106,198,862, the fair value on the date of the transfer.

In the fourth quarter of 2017, the Company purchased fixed maturity securities from an affiliate for $34,665,856, the fair value on the date of the transfer.

In the fourth quarter of 2017, the Company purchased fixed maturity securities from an affiliate for $13,792,655, the fair value on the date of the transfer.

In the fourth quarter of 2017, the Company purchased fixed maturity securities from an affiliate for $94,928,171, the fair value on the date of the transfer.

In the fourth quarter of 2017, the Company purchased fixed maturity securities from an affiliate for $151,826, the fair value on the date of the transfer.

NOTES TO FINANCIAL STATEMENTS

In the fourth quarter of 2017, the Company purchased equity securities from an affiliate for $13,488,512, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the fourth quarter of 2017, the Company received a dividend of $8,882,410 from its insurance subsidiary, PLIC.

In the third quarter, 2017, the Company received fixed maturity securities from an affiliate for $212,242,826, the fair value on the date of the transfer.

In the third quarter, 2017, the Company received fixed maturity securities from an affiliate for $122,000,625, the fair value on the date of the transfer.

In the third quarter of 2017, the Company purchased equity securities from an affiliate for $10,195,040, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the third quarter, 2017, the Company received a $148,500,000 capital contribution from its parent, PFI. The Company, in turn, contributed the cash to its insurance subsidiary, Pruco Life.

In the third quarter of 2017, the Company received a dividend of $146,628,340 from its insurance subsidiary, PLIC.

In the second quarter, 2017, the Company sold other invested assets to an affiliate for $2,029,021, the fair value on the date of the transfer.

In the second quarter, 2017, the Company purchased fixed maturity securities from an affiliate for $17,101,484, the fair value on the date of the transfer.

In the second quarter, 2017, the Company purchased mortgages from an affiliate for $43,197,866, the fair value on the date of the transfer.

In the second quarter of 2017, the Company purchased equity securities from an affiliate for $10,063,960, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the second quarter of 2017, the Company received a distribution of $90,000,000 from its insurance subsidiary, PRIAC, which was recorded as a return of capital.

In the second quarter of 2017, the Company received a dividend of $107,459,353 from its insurance subsidiary, PLIC.

In the first quarter of 2017, the Company purchased equity securities from an affiliate for $34,901,330, the fair value on the date of the transfer. The Company, in turn, donated the equity securities to an affiliated charitable organization.

In the first quarter of 2017, the Company received a $14,182,826 capital contribution from its parent, PFI in the form of state tax credits. The Company, in turn, contributed $5,000,000 of state tax credits to its insurance subsidiary, Pruco Life.

In the first quarter of 2017, the Company received a dividend of $152,510,433 from its insurance subsidiary, PLIC.

10D. At December 31, 2018, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $897,808,631, and a "Payable to parents, subsidiaries and affiliates" of $430,363,514. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

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

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

The Company pays commissions and certain other fees to its affiliate, Prudential Annuities Distributors, Inc. ("PAD"), in consideration for PADs marketing and underwriting of the Company's products. Commission expenses for December 31, 2018 and December 31, 2017 were $3,494,367 and $3,945,509, respectively.

The Company has a revenue sharing agreement with PGIM Investments LLC ("PGIM Investments") whereby the Company receives fee income based on policyholders' separate account balances invested in the Prudential Series Fund. Income received from PGIM Investments related to this agreement was $6,104,285 and $5,787,321 for December 31, 2018 and December 31, 2017, respectively.

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

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

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

10J. The Company did not recognize an impairment write-down for any investment in SCAs as of December 31, 2018.

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

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

NOTES TO FINANCIAL STATEMENTS

10M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
		$0	$0	$0
Total SSAP No. 97 8a Entities	XXX	$0	$0	$0
b. SSAP No. 97 8b(ii) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(ii) Entities	XXX	$0	$0	$0
c. SSAP No. 97 8b(iii) Entities				
Colico II, Inc.	100%	$449,686,490	$449,686,490	$0
COLICO, INC.	100%	1,831,348,667	1,831,348,667	0
Orchard Street Acres Inc.	100%	518,013,886	518,013,886	0
Prudential Realty Securities, Inc. (Common)	100%	578,902,788	578,902,788	0
Prudential Realty Securities, Inc. PFD	50.4%	171,259	171,259	0
Rock George V S.à.r.l.	100%	62,454,197	62,454,197	0
Rock Hamburg North S.à r.l.	100%	20,451,921	20,451,921	0
Rock Harman House S.a.r.l.	100%	254,489	254,489	0
Rock Kensington Limited	100%	28,912,372	28,912,372	0
Rock Oxford S.a.r.l.	100%	40,391,558	40,391,558	0
Rock Rhine S.à r.l.	100%	15,058,028	15,058,028	0
Rock Rossmarkt S.a.r.l.	100%	28,121,257	28,121,257	0
Rock UK Real Estate II S.a.r.l.	100%	20,519,131	20,519,131	0
Rock Marty SCSp	100%	65,905,320	65,905,320	0
Total SSAP No. 97 8b(iii) Entities	XXX	$3,660,191,363	$3,660,191,363	$0
d. SSAP No. 97 8b(iv) Entities				
		$0	$0	$0
Total SSAP No. 97 8b(iv) Entities	XXX	$0	$0	$0
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b +c+d)	XXX	$3,660,191,363	$3,660,191,363	$0
f. Aggregate Total (a+e)	XXX	$3,660,191,363	$3,660,191,363	$0

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$0			
Total SSAP No. 97 8a Entities	XXX	XXX	$0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			$0			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$0	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Colico II, Inc.	S2	5/15/2018	$449,686,490	Y	N	I
COLICO, INC.	S2	5/15/2018	1,831,348,667	Y	N	I
Orchard Street Acres Inc.	S2	5/15/2018	518,013,886	Y	N	I
Prudential Realty Securities, Inc. (Common)	S2	10/1/2018	578,902,788	Y	N	I
Prudential Realty Securities, Inc. PFD	S2	10/1/2018	171,259	Y	N	I
Rock George V S.à.r.l.	S1	In Process	N/A	N/A	N/A	N/A
Rock Hamburg North S.à r.l.	S1	In Process	N/A	N/A	N/A	N/A
Rock Harman House S.a.r.l.	S1	11/17/2017	254,489	Y	N	I
Rock Kensington Limited	S2	12/14/2018	28,912,372	Y	N	I
Rock Oxford S.a.r.l.	S2	2/19/2019	40,391,558	Y	N	I
Rock Rhine S.à r.l.	S1	In Process	N/A	N/A	N/A	N/A
Rock Rossmarkt S.a.r.l.	S2	In Process	N/A	N/A	N/A	N/A
Rock UK Real Estate II S.a.r.l.	S2	2/19/2019	$20,519,131	Y	N	I
Rock Marty SCSp	S1	Initial audit will be completed in 2019	N/A	N/A	N/A	N/A
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$3,468,200,640	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			$0			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$0	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	3,468,200,640	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	3,468,200,640	XXX	XXX	XXX

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

** I- Immaterial or M- Material

10N. Investment in Insurance SCAs

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Prudential Retirement Insurance and Annuity Company	$7,587,906	($62,194,596)	$1,082,291,738	$1,144,486,334

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

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

NOTES TO FINANCIAL STATEMENTS

10O. SCA or SSAP 48 Entity Loss Tracking

SCA or SSAP 48 Entity	Reporting Entity's Share of Net Income (Loss)	Accumulated Share of Net Income (Loss)	Reporting Entity's Share of Equity-Including Negative Equity	Guaranteed Obligation-Commitment for Financial Support (Yes/No)	Reported Value
Allsop Venture Partners III	$52,368	($188,074)	($188,074)	No	$0
Ironwood Equity Fund L.P.	($147,934)	($1,108,715)	($1,108,715)	No	$0
One Energy Enterprises LLC - PICA	($3,014,292)	($2,053,671)	($2,053,671)	No	$0
Apax Excelsior VI, L.P.	$0	($5,020)	($5,020)	No	$0
Choctaw Generation, LP	($1,681,075)	($11,029,736)	($11,029,736)	No	$0
PIP, LLC - Group Alliance	$1	($19,892)	($19,892)	No	$0
PIP, LLC - Structured Settlement Account	$1	($80,642)	($80,642)	No	$0
Pru Brazilian Capital Fund	($430)	($22,962)	($22,962)	No	$0
Prudential Commercial Property Holding Company, LLC - Structured Settlement	$0	($121,039)	($121,039)	No	$0

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2018.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Pru Funding LLC - LT	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	None	$4,446,084
PSE&G	10/13/2010, 10/25/2010	Non-Cash, Energy Credits	$1,605,466	$261,628	11.31%	11.31%	None	$42,570
Defined Contribution-LT	06/28/2016	Cash	$116,000,000	$116,000,000	3.09%	3.09%	None	$3,588,692
Pru Funding LLC - ST	Various	Cash	$0	$0	Various	Various	None	$288,919

Scheduled principal repayments on debt as of December 31, 2018 are $0 in 2019, $0 in 2020, $0 in 2021, $0 in 2022, $0 in 2023, and $180,697,628 in 2024 and beyond. As of December 31, 2018, accrued interest was $783,270.

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

11B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York ("FHLBNY"). Membership allows the Company access to the FHLBNY's financial services, including the ability to obtain collateralized loans and to issue collateralized funding agreements. Under applicable law, the funding agreements issued to the FHLBNY have priority claim status above debt holders of the Company. FHLBNY borrowings and funding agreements are collateralized by qualifying mortgage-related assets or U.S. Treasury securities, the fair value of which must be maintained at certain specified levels relative to outstanding borrowings. FHLBNY membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount equal to 4.5% of outstanding borrowings. Under FHLBNY guidelines, if the Company's financial strength ratings decline below A-/A3/A- Negative by S&P/Moody's/Fitch, respectively, and the FHLBNY does not receive written assurances from the NJDOBI regarding the Company's solvency, new borrowings from the FHLBNY would be limited to a term of 90 days or less. Currently there are no restrictions on the term of borrowings from the FHLBNY.

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2018, the 5% limitation equates to a maximum amount of pledged assets of $6,351,869,075 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $5,608,506,713 of which $0 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2018, the Company had zero pledged assets as there are no outstanding borrowings. The fair value of qualifying assets that were available to the Company but not pledged amounted to $5,232,652,811 as of December 31, 2018.

(2) FHLB Capital Stock

a. Aggregate Totals

12/31/2018

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

12/31/2017

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	$29,484,900	29,484,900	0
Activity Stock	$19,575,000	19,575,000	0
Excess Stock	$0	0	0
Aggregate Total	$49,059,900	$49,059,900	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$5,281,708,894	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$29,864,700	$0	$29,864,700	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2018

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

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

2. General Account as of 12/31/2018

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

3. Separate Accounts as of 12/31/2018

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

4. Total General and Separate Accounts as of 12/31/2017

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$813,995,280	$781,362,007	$435,000,000

b. Maximum Amount Pledged during period ended December 31, 2018

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

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

2. General Account as of 12/31/2018

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

3. Separate Accounts as of 12/31/2018

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

4. Total General and Separate Accounts as of 12/31/2017

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$1,260,200,775	$1,215,253,717	$1,000,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of December 31, 2018

12/31/2018

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

12/31/2017

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$435,000,000	435,000,000	0	435,581,510
Other	$0	0	0	XXX
Aggregate Total	$435,000,000	$435,000,000	$0	$435,581,510

b. Maximum Amount during period ended December 31, 2018

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

c. FHLB - Prepayment Obligations as of December 31, 2018

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2018	**2017**	**2018**	**2017**
1. Benefit obligation at the beginning of year	($10,480,065,420)	($9,804,642,971)	($1,299,521,114)	($1,236,118,171)
2. Service cost	(184,419,115)	(166,721,416)	(42,219,917)	(41,228,600)
3. Interest cost	(378,156,260)	(402,423,648)	(46,784,833)	(51,619,718)
4. Contributions by plan participants	0	0	0	0
5. Actuarial gain (loss)	591,364,734	(640,884,529)	47,896,002	(79,569,353)
6. Foreign currency exchange rate changes	0	0	337,448	(293,552)
7. Benefits paid	591,364,585	534,607,144	114,741,915	113,348,280
8. Plan amendments	0	0	(1,024,025)	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(1,530,000)	(4,040,000)
10. Benefit obligation at end of year	($9,859,911,476)	($10,480,065,420)	($1,228,104,524)	($1,299,521,114)

b. Postretirement Benefits

	Overfunded		Underfunded	
	2018	**2017**	**2018**	**2017**
1. Benefit obligation at the beginning of year	$0	$0	($1,956,058,731)	($2,049,200,020)
2. Service cost	0	0	(20,995,848)	(17,832,539)
3. Interest cost	0	0	(68,633,864)	(80,506,764)
4. Contributions by plan participants	0	0	(25,875,904)	(29,740,311)
5. Actuarial gain (loss)	0	0	87,214,242	68,787,195
6. Foreign currency exchange rate changes	0	0	1,093,937	(1,218,692)
7. Benefits paid	0	0	181,956,655	171,636,538
8. Plan amendments	0	0	(32,012,801)	(8,811,436)
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	(9,162,915)	(9,172,702)
10. Benefit obligation at end of year	$0	$0	($1,842,475,229)	($1,956,058,731)

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2018	**2017**	**2018**	**2017**
1. Benefit obligation at the beginning of year	$0	$0	($63,952,000)	($86,778,000)
2. Service cost	0	0	(39,613,000)	(32,362,000)
3. Interest cost	0	0	(1,480,000)	(2,068,000)
4. Contributions by plan participants	0	0	(9,999,000)	(9,372,000)
5. Actuarial gain (loss)	0	0	(2,393,000)	14,796,000
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	58,033,000	51,832,000
8. Plan amendments	0	0	0	0
9. Business combinations, divestitures,curtailment, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$0	$0	($59,404,000)	($63,952,000)

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Fair value of plan assets at the beginning of year	$13,016,661,248	$12,244,800,724	$1,606,455,311	$1,527,047,764	$63,793,822	$66,540,811
b. Actual return on plan assets	(208,974,739)	1,306,467,668	(66,561,811)	212,243,510	110,785	2,406,223
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	114,741,915	113,348,280	11,221,317	9,060,264	42,041,670	37,306,788
e. Plan participants' contributions	0	0	25,875,904	29,740,311	9,999,000	9,372,000
f. Benefits paid	(706,106,500)	(647,955,424)	(181,956,655)	(171,636,538)	(58,033,000)	(51,832,000)
g. Business combinations, divestitures, settlements	0	0	0	0	0	0
h. Fair value of plan assets at the end of year	$12,216,321,924	$13,016,661,248	$1,395,034,066	$1,606,455,311	$57,912,277	$63,793,822

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Components				
1. Prepaid benefit costs	$5,853,046,163	$5,866,358,019	$0	$0
2. Overfunded plan assets	(3,496,635,715)	(3,329,762,191)	0	0
3. Accrued benefit costs	(1,130,816,474)	(1,099,001,821)	116,670,043	121,965,624
4. Liability for pension benefits	($97,288,050)	($200,519,294)	($564,111,205)	($471,569,044)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$2,356,410,448	$2,536,595,828	$0	$0
2. Liabilities recognized	(1,228,104,524)	(1,299,521,115)	(447,441,163)	(349,603,420)
c. Unrecognized liabilities	$0	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Service cost	$226,639,032	$207,950,016	$20,995,848	$17,832,539	$39,613,000	$32,362,000
b. Interest cost	424,941,093	454,043,366	68,633,864	80,506,764	1,480,000	2,068,000
c. Expected return on plan assets	(795,719,506)	(748,235,939)	(107,545,453)	(101,377,701)	(3,000,000)	(3,000,000)
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	297,072,062	329,188,653	21,426,644	41,164,459	5,282,215	(14,202,223)
f. Prior service cost or credit	5,743,194	5,743,194	4,937,019	4,196,021	0	0
g. Gain or loss recognized due to a settlement or curtailment	1,502,935	4,061,759	(78,440)	0	0	0
h. Total net periodic benefit cost	**$160,178,810**	**$252,751,049**	**$8,369,482**	**$42,322,082**	**$43,375,215**	**$17,227,777**

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

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Items not yet recognized as a component of net periodic cost - prior year	$4,036,936,336	$4,209,646,030	$450,590,908	$666,792,956
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	0	0	0	0
d. Net prior service cost or credit recognized	(5,743,194)	(5,743,194)	(4,937,019)	(4,196,021)
e. Net gain and loss arising during period	366,457,534	162,222,153	118,905,823	(170,841,568)
f. Net gain and loss recognized	(297,072,062)	(329,188,653)	(21,426,644)	(41,164,459)
g. Items not yet recognized as a component of net periodic cost - current year	$4,100,578,614	$4,036,936,336	$543,133,068	$450,590,908

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	5,743,194	5,743,194	7,851,378	4,937,019
c. Net recognized gains and losses	$328,643,077	$299,589,827	$29,432,366	$21,884,930

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

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	90,626,122	95,345,291	75,513,583	48,437,801
c. Net recognized gains and losses	$4,009,952,492	$3,941,591,045	$467,619,485	$402,153,107

NOTES TO FINANCIAL STATEMENTS

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

	2018	2017
Weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2018 and December 31, 2017:		
a. Weighted-average discount rate	3.65%	4.15%
b. Expected long-term rate of return on plan assets	6.25%	6.25%
c. Rate of compensation increase	4.50%	4.50%
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2018 and December 31, 2017:		
d. Weighted-average discount rate	4.30%	3.65%
e. Rate of compensation increase	4.50%	4.50%

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

The weighted-average assumptions used to determine net periodic benefit cost for the years ending December 31, 2018 and December 31, 2017 are discount rates of 3.60% and 4.05%, respectively and expected long-term rate of return on plan assets of 7.00% and 7.00%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2018 and December 31, 2017 are discount rates of 4.30% and 3.60%, respectively.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $11,779,568,534 as of December 31, 2018, and $11,159,216,710 for the prior year ended December 31, 2017.

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

	2018	2017
Health care cost trend rates	6.00%	6.20%
Ultimate health care cost trend rate after gradual decrease until 2024	5.00%	5.00%

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plan.

A one-percentage point increase and decrease in assumed health care cost trend rates would have the following effects:

	One Percentage Point Increase	One Percentage Point Decrease
a. Effect on total of service and interest costs components	$4,568,058	$3,742,206
b. Effect on postretirement benefit obligation	$111,293,733	$91,346,128

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

Years	Amount
a. 2019	$866,969,331
b. 2020	799,536,104
c. 2021	822,047,044
d. 2022	845,962,036
e. 2023	862,766,061
f. 2024-2028	$4,550,543,012

(13) The Company anticipates that it will make cash contributions in 2019 of $170,000,000, $10,000,000, and $35,000,000 to the pension, postretirement and the postemployment plans, respectively.

(14) There were no purchases of annuity contracts in 2018 and 2017, respectively. The approximate future annual benefit payment for the annuity contracts was $18,210,247 and $21,168,952 in 2018 and 2017, respectively.

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

(16) Not applicable.

(17) Certain employees are provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination. The cost associated with these benefits for 2018 was $1,530,000.

(18) There were pension plan amendments of $1,024,025 and $0 in 2018 and 2017, respectively.

There were postretirement plan amendments of $32,012,801 and $8.811,436 in 2018 and 2017, respectively. In 2018 the benefit obligation for postretirement benefits increased $32,012,801 due to the elimination of company-sponsored coverage for all Post-2000 Medicare eligible retirees and instead introduced a Medicare Exchange.

(19) Not applicable. The Company does not have any plan assets that it expects will be returned during 2018.

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

(21) Not applicable.

NOTES TO FINANCIAL STATEMENTS

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2018 are as follows:

	Pension Investment Policy Guidelines 2018		Postretirement Investment Policy Guidelines 2018	
	Minimum	**Maximum**	**Minimum**	**Maximum**
Asset category				
U.S. Stocks……	2%	9%	26%	61%
International Stocks……..	2%	9%	2%	21%
Bonds……	52%	65%	8%	54%
Short Term Investments……..	0%	12%	0%	41%
Real Estate……	2%	18%	0%	0%
Other…….	7%	29%	0%	0%

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

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

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

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

There were no investments in Prudential Financial Common Stock as of December 31, 2018 and December 31, 2017 for either the pension or postretirement plans.

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

C.

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

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$448,464,956	$0	$448,464,956
Common/collective trusts (1)	0	69,789,152	0	$69,789,152
Subtotal-U.S. Stocks	$0	$518,254,108	$0	$518,254,108
International Stocks:				
Pooled separate accounts (2)	$0	$315,175,862	$0	$315,175,862
Common/collective trusts (3)	0	283,175,314	0	$283,175,314
Subtotal-International Stocks	$0	$598,351,176	$0	$598,351,176
Bonds:				
Pooled separate accounts (4)	$0	$1,325,813,375	$0	$1,325,813,375
Common/collective trusts (5)	0	288,279,680	0	$288,279,680
U.S. government securities (federal):				
Mortgage-backed	0	566,678	0	$566,678
Other U.S. government securities	0	712,253,776	0	$712,253,776
U.S. government securities (state & other)	0	518,588,749	0	$518,588,749
Corporate Debt:				
Corporate bonds (6)	0	3,475,788,511	1,568,054	$3,477,356,565
Asset-backed	0	24,493,353	0	$24,493,353
CMOs (7)	0	473,578,319	0	$473,578,319
CLOs	0	292,710,492	0	$292,710,492
Interest rate swaps (Notional amount: $1,693,665,000)	0	11,361,790	0	$11,361,790
Other (8)	299,169,043	4,991,096	61,837,286	$365,997,425
Unrealized gain (loss) on securities lending (9)	0	0	0	$0
Subtotal-Bonds	$299,169,043	$7,128,425,819	$63,405,340	$7,491,000,202
Short Term Investments:				
Pooled separate accounts	$0	$74,069,612	$0	$74,069,612
Subtotal-Short Term Investments	$0	$74,069,612	$0	$74,069,612
Real Estate:				
Pooled separate accounts (10)	$0	$0	$760,344,090	$760,344,090
Partnerships	0	0	477,728,489	$477,728,489
Subtotal-Real Estate	$0	$0	$1,238,072,579	$1,238,072,579
Other:				
Partnerships	$0	$0	$831,379,031	$831,379,031
Hedge funds	0	0	1,465,195,216	$1,465,195,216
Subtotal-Other	$0	$0	$2,296,574,247	$2,296,574,247
Total Plan Assets	**$299,169,043**	**$8,319,100,715**	**$3,598,052,166**	**$12,216,321,924**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2017:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$551,645,483	$0	$551,645,483
Common/collective trusts (1)	0	79,460,251	0	$79,460,251
Subtotal-U.S. Stocks	$0	$631,105,734	$0	$631,105,734
International Stocks:				
Pooled separate accounts (2)	$0	$365,296,066	$0	$365,296,066
Common/collective trusts (3)	0	314,291,145	0	$314,291,145
Subtotal-International Stocks	$0	$679,587,211	$0	$679,587,211
Bonds:				
Pooled separate accounts (4)	$0	$1,319,308,078	$38,039,073	$1,357,347,151
Common/collective trusts (5)	0	299,456,690	0	$299,456,690
U.S. government securities (federal):				
Mortgage-backed	0	684,072	0	$684,072
Other U.S. government securities	0	1,401,855,739	0	$1,401,855,739
U.S. government securities (state & other)	0	555,782,421	0	$555,782,421
Non U.S. government securities	0	8,869,617	0	$8,869,617
Corporate Debt:				
Corporate bonds (6)	0	3,620,989,144	803,626	$3,621,792,770
Asset-backed	0	5,497,505	0	$5,497,505
CMOs (7)	0	491,759,133	0	$491,759,133
Interest rate swaps (Notional amount: $1,497,636,000)	0	12,424,024	0	$12,424,024
Other (8)	578,176,474	1,466,243	39,227,779	$618,870,496
Unrealized gain (loss) on securities lending (9)	0	0	0	$0
Subtotal-Bonds	$578,176,474	$7,718,092,666	$78,070,478	$8,374,339,618
Short Term Investments:				
Pooled separate accounts	$0	$55,678,072	$0	$55,678,072
Subtotal-Short Term Investments	$0	$55,678,072	$0	$55,678,072
Real Estate:				
Pooled separate accounts (10)	$0	$0	$713,794,691	$713,794,691
Partnerships	0	0	435,421,715	$435,421,715
Subtotal-Real Estate	$0	$0	$1,149,216,406	$1,149,216,406
Other:				
Partnerships	$0	$0	$705,681,568	$705,681,568
Hedge funds	0	0	1,421,052,639	$1,421,052,639
Subtotal-Other	$0	$0	$2,126,734,207	$2,126,734,207
Total Plan Assets	**$578,176,474**	**$9,084,463,683**	**$3,354,021,091**	**$13,016,661,248**

(1) These categories invest in U.S. stocks whose objective is to track or outperform various indexes.
(2) This category invests in a large cap international stocks whose objective is to track an index.
(3) This category invests in international stocks, primarily large cap, whose objective is to outperform various indexes. This category also includes a global equity fund, primarily focused on new market leaders with sustainable competitive advantage.
(4) This category invests in bond funds, primarily highly rated private placement securities.
(5) This category invests in bond funds, primarily highly rated public securities whose objective is to outperform an index.
(6) This category invests in highly rated corporate securities.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Primarily cash and cash equivalents, short term investments, payables and receivables, and open future contract positions (including fixed income collateral).
(9) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds and the liability for securities lending collateral is $156,909,830 and $411,216,084 for the years ended December 31, 2018 and December 31, 2017, respectively
(10) This category invests in commercial real estate and real estate securities funds, whose objective is to outperform an index.

NOTES TO FINANCIAL STATEMENTS

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

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$538,104,233	$0	$538,104,233
Common trusts (2)	0	75,205,171	0	$75,205,171
Subtotal-U.S. Stocks	**$0**	**$613,309,404**	**$0**	**$613,309,404**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$91,239,304	$0	$91,239,304
Common trusts (4)	0	52,471,039	0	$52,471,039
Subtotal-International Stocks	**$0**	**$143,710,343**	**$0**	**$143,710,343**
Bonds:				
Variable Life Insurance Policies (5)	$0	$156,973,877	$0	$156,973,877
Common trusts (5)	0	130,008,127	0	$130,008,127
U.S. government securities (federal):				
Other U.S. government securities	0	24,829,985	0	$24,829,985
U.S. government securities (state & other)	0	178,562	0	$178,562
Corporate Debt:				
Corporate bonds (6)	0	120,377,303	0	$120,377,303
Asset-backed	0	26,266,700	948,270	$27,214,970
CMOs (7)	0	17,581,376	659,063	$18,240,439
CLOs (8)	0	18,011,669	0	18,011,669
Interest rate swaps (Notional amount: $188,463,000)	0	(1,602,691)	0	($1,602,691)
Other (9)	3,007,505	(7,221)	2,733,718	$5,734,002
Subtotal-Bonds	**$3,007,505**	**$492,617,687**	**$4,341,051**	**$499,966,243**
Short Term Investments:				
Registered investment companies	$138,048,076	$0	$0	$138,048,076
Subtotal-Short Term Investments	**$138,048,076**	**$0**	**$0**	**$138,048,076**
Total Plan Assets	**$141,055,581**	**$1,249,637,434**	**$4,341,051**	**$1,395,034,066**

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2017:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$605,092,349	$0	$605,092,349
Common trusts (2)	0	182,091,913	0	$182,091,913
Subtotal-U.S. Stocks	**$0**	**$787,184,262**	**$0**	**$787,184,262**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$105,791,869	$0	$105,791,869
Common trusts (4)	0	109,999,476	0	$109,999,476
Subtotal-International Stocks	**$0**	**$215,791,345**	**$0**	**$215,791,345**
Bonds:				
Variable Life Insurance Policies (5)	$0	$163,400,607	$0	$163,400,607
Common trusts (5)	0	52,221,112	0	$52,221,112
U.S. government securities (federal):				
Other U.S. government securities	0	86,829,284	0	$86,829,284
U.S. government securities (state & other)	0	202,228	0	$202,228
Corporate Debt:				
Corporate bonds (6)	0	150,565,082	0	$150,565,082
Asset-backed	0	28,019,093	0	$28,019,093
CMOs (7)	0	26,954,048	1,734,140	$28,688,188
CLOs (8)	0	28,056,123	1,500,000	$29,556,123
Other (9)	6,248,629	(28,089)	862,258	$7,082,798
Subtotal-Bonds	**$6,248,629**	**$536,219,488**	**$4,096,398**	**$546,564,515**
Short Term Investments:				
Registered investment companies	$56,915,189	$0	$0	$56,915,189
Subtotal-Short Term Investments	**$56,915,189**	**$0**	**$0**	**$56,915,189**
Total Plan Assets	**$63,163,818**	**$1,539,195,095**	**$4,096,398**	**$1,606,455,311**

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

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2018 and December 31, 2017 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2018 portfolio is selected from a compilation of approximately 590 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2018 were determined based upon an approach that considered the allocation of plan assets as of December 31, 2017. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2018. The expected long term rate of return for 2018 is 6.25**%** and 7.00% for the pension and postretirement plans, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2018 and 2017. The matching contributions by the Company included in “Other expenses” are $89,265,249 and $73,923,644 for 2018 and 2017 respectively.

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

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

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

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) Not applicable.

(2) Not applicable.

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

	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2019	$144,424,730	$8,015,735
2020	146,531,193	7,971,815
2021	148,296,847	7,910,206
2022	149,268,246	7,797,580
2023	149,221,068	7,646,814
2024-2028	727,684,937	34,785,977
Total	**$1,465,427,021**	**$74,128,127**

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

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

(2) The Company has no preferred stock outstanding.

(3) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2018, the Company's statutory surplus was $10,694,835,634. For the year-ended, December 31, 2018, the Company's net gain from operations was $1,403,638,501. See Note 13.4 for dividends that were paid during 2018 and 2017.

(4) In June 2017, the Company paid an ordinary dividend of $1,000,000,000 to its parent, PFI. The dividend was recorded as dividend to stockholders.

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

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

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

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

(9) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $307,200,779 and $446,708,985 as of December 31, 2018 and December 31, 2017, respectively.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $523,665,467 and $725,708,098 as of December 31, 2018 and December 31, 2017, respectively.

(11) The following table provides information relating to the outstanding surplus notes as of December 31, 2018:

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/ Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/ Or Interest	Date of Maturity
9/18/2009	5.36%	500,000,000	500,000,000	26,800,000	235,467,778	13,400,000	9/18/2019
7/1/1995	8.3%	350,000,000	345,117,866	29,050,000	670,995,517	14,525,000	7/1/2025
Totals:		$850,000,000	$845,117,866	$55,850,000	$906,463,295	$27,925,000	

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

The surplus notes in the aggregate principal amount of $500,000,000, issued on September 18, 2009 were distributed pursuant to Rule 144A under the Securities Act of 1933 and issued to Nippon Life Insurance Company. The surplus notes are exchangeable at the option of the holder, in whole but not in part, for shares of PFI Common Stock beginning in September 18, 2014, or earlier upon a fundamental business combination involving PFI or a continuing payment default.

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

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

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

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

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2018, and December 31, 2017, the tangible net worth of Pru Funding was $13,398,530 and $13,309,306, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $12,800,000 as of December 31, 2018. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

3) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2018, and December 31, 2017, the net capital of Pruco Securities was $32,346,428 and $23,375,592, respectively. On December 23, 2011, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

7) The Company is the sole member of GA JHCII, LLC. GA JHCII, LLC has issued a guarantee in relation to John Hancock Center, a real estate investment directly owned by GA JHCII, LLC. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 22, 2022. The maximum exposure is $1,000,000,000 as of December 31, 2018.

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

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

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

10) 92 West Paces is a directly owned real estate investment of the Company. The Company has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Federal Home Loan Mortgage Corporation. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of September 1, 2021.

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

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

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

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

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

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

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

18) The Company is the sole member of GA Clarendon, LLC, which is an investor into GA/Maple Clarendon LLC. MACH 100 Clarendon LP is the developer of a multi-family development project located in Arlington, VA, and is also an investor in GA/Maple Clarendon LLC along with GA Clarendon, LLC. The Company has guaranteed to MACH 100 Clarendon LP all investor capital contributions and priority loans of GA Clarendon LLC into GA/Maple Clarendon LLC, effective September 28, 2018. The maximum exposure is $32,328,500 as of December 31, 2018.

19) Prudential Legacy Insurance Company ("PLIC"), a wholly owned subsidiary of the Company, enters into securities repurchase transactions pursuant to which PLIC transfers securities to third parties and receives cash as collateral, which it invests. The Company guarantees the obligations of PLIC to certain of PLIC's counterparties under these transactions in the event of PLIC's non-performance. The amount of the guarantee is equal to the notional amount guaranteed transaction, which was $2,850,586,750 as of December 31, 2018, and there is not a contractual limit on PLIC's repurchase agreement transactions. The guarantee will remain in effect as long as PLIC has outstanding guaranteed obligations.

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

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

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ratio is agreed upon by the parties or (ii) an increase in the JV's capital is unanimously agreed upon by the Board of Directors of the JV. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under such provisions of the joint venture agreement. The Company does not expect to make any payments on this guarantee and is not carrying any liabilities associated with the guarantee.

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Other Invested Assets (Page 2, Line 8)	$12,800,000	No payments required since inception.
3	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Other Invested Assets (Page 2, Line 8)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2011 for $10,000,000.
4	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
5	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
7	Guarantee related to acquisition of John Hancock real estate investment	(a)	Real Estate (Page 2, Line 4)	$1,000,000,000	No payments required since inception.
8	Guarantee related to Metro Retail Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
9	Guarantee related to Plaza San Remo Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
10	Guarantee related to 92 West Paces Investment	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
11	Guarantee related to E. 22nd Street SSGA Venture LLC	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
12	Guarantee related to GA Collins LLC	(a)	Other Invested Assets (Page 2, Line 8)	$1,000,000,000	No payments required since inception.
13	Guarantee related to Rock UK Real Estate II S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
14	Guarantee related to Kyarra S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
15	Pledge agreement related to Kyarra S.a.r.l.	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
16	Guarantee related to Thurloe Commercial Guernsey Limited	$0	Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
17	Guarantee related to 1600 Commons LLC	$0	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
18	Guarantee related to GA Clarendon, LLC	(a)	Other Invested Assets (Page 2, Line 8)	$32,328,500	No payments required since inception.
19	Guarantee related to Prudential Legacy Insurance Company	(a)	Common Stock (Page 2, Line 2.2)	$2,850,586,750	No payments required since inception.
20	Guarantee related to Pramerica BSN Holdings SDN BHD	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
21	Guarantee related to Pramerica Fosun Life Insurance Co., Ltd	$0	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

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

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(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the Company could be required to make as of December 31, 2018.	$4,895,715,250
b.	Current liability recognized in financial statements as of December 31, 2018:	
	Noncontingent liabilities	$0
	Contingent liabilities	$0
c.	Financial statement impact as of December 31, 2018 if action under Guarantee is required:	
d.	Investments in Affiliated Other Invested Assets and Common Stock	$4,895,715,250
	Dividends to stockholders (capital contribution)	$0
	Expense	$0
	Other	$0
e.	Total	$4,895,715,250

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company (“ELIC”), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York (“ELNY”). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company ("Penn Treaty"). In 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2018 and December 31, 2017 the total amount of the liability related to guaranty fund assessments was $28,452,743 and $30,348,121, respectively. As of December 31, 2018, the Company also held a related asset of $47,132,509, for premium tax credits associated with the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration. Penn Treaty is an entity that wrote long-term care contracts. The liability and related asset for premium tax credits held related to the Penn Treaty insolvency does not have a material financial effect for the Company.

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

Assets recognized from paid and accrued premium tax offsets as of December 31, 2017:	$57,776,032
Decreases as of December 31, 2018:	
Premium tax offsets utilized	10,786,876
Increases as of December 31, 2018:	
Additional premium tax offsets applied	143,353
Assets recognized from paid and accrued premium tax offsets as of December 31, 2018:	$47,132,509

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2018 or 2017.

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

As of December 31, 2018, the Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses stemming from lawsuits during the reporting period	$17,530,670

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

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

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

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

14E. Joint and Several Liability

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

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14F. All Other Contingencies

(1) Uncollectible Asset Balances

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

(2) Other Contingencies

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

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

Individual Annuities, Individual Life and Group Insurance

Wells Fargo MyTerm Sales

In December 2016, the Company announced that it suspended sales of its MyTerm life insurance product through Wells Fargo pending completion of a Company-initiated review of how the product was being sold through Wells Fargo. The Company has offered to reimburse the full amount of premium with interest, to any Wells Fargo customers with concerns about the way in which the product was purchased. Wells Fargo distributed the product from June 2014 until sales were suspended, and Prudential Financial's total annualized new business premiums associated with sales through Wells Fargo were approximately $4 million. Annualized new business premiums include 100% of scheduled first year premiums for policies sold during this period. The Company has received inquiries, requests for information, subpoenas and a civil investigative demand related to this matter from state and federal regulators, including its lead state insurance regulator, NJDOBI, state attorneys general and federal legislators, and is responding to these requests. The Company has also received shareholder demands for certain books and records under New Jersey law. Litigation related to this matter is described below. The Company may become subject to additional regulatory inquiries and other investigations and actions, shareholder demands and litigation related to this matter. The Company has provided notice to Wells Fargo that it may seek indemnification under the MyTerm distribution agreement between the parties. In December 2017, NJDOBI ended its investigation and concluded that there was no evidence of improper activity by Prudential regarding the sale and marketing of MyTerm policies to Wells Fargo customers. In November 2018, the Company and Wells Fargo resolved the Company's claims emanating from the MyTerm distribution agreement. This matter is now closed.

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

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

Huffman v. The Prudential Insurance Company of America

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

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certification decision. In April 2018, the Third Circuit Court of Appeals denied Prudential Insurance's request for leave to appeal the class certification decision. In November 2018, the court issued an order granting preliminary approval of plaintiffs' proposed Settlement and Distribution Plan.

Behfarin v. Pruco Life

In July 2017, a putative class action complaint entitled Richard Behfarin v. Pruco Life Insurance Company was filed in the United States District Court for the Central District of California, alleging that the Company imposes charges on owners of universal life policies to cure defaults and/or reinstate lapses, that are inconsistent with the applicable universal life policy. The complaint includes claims for breach of contract, breach of implied covenant of good faith and fair dealing, and violation of California law, and seeks unspecified damages along with declaratory and injunctive relief. In September 2017, the Company filed its answer to the complaint. In September 2018, plaintiff filed a motion for class certification.

Escheatment Litigation

State of West Virginia ex. Rel. John D. Perdue v. The Prudential Insurance Company of America

In September 2012, the State of West Virginia, through its State Treasurer, filed a lawsuit against Prudential Insurance in the Circuit Court of Putnam County, West Virginia. The complaint alleges violations of the West Virginia Uniform Unclaimed Property Fund Act by failing to properly identify and report all unclaimed insurance policy proceeds which should either be paid to beneficiaries or escheated to West Virginia. The complaint seeks to examine the records of Prudential Insurance to determine compliance with the West Virginia Uniform Unclaimed Property Fund Act, and to assess penalties and costs in an undetermined amount. In June 2015, the West Virginia Supreme Court issued a decision: (i) reversing the trial court's dismissal of the West Virginia Treasurer's complaint alleging violations of West Virginia's unclaimed property law; and (ii) remanding the case to the Circuit Court of Putnam County for proceedings consistent with its decision. In July 2015, a petition for rehearing was filed with the West Virginia Supreme Court. In September 2015, the West Virginia Supreme Court of Appeals denied Prudential Insurance's rehearing petition. In November 2015, Prudential Insurance filed its answer. In September 2018, the case was dismissed with prejudice. This matter is now closed.

State of West Virginia ex. Rel. John D. Perdue v. Pruco Life

In October 2012, the State of West Virginia commenced a second action against Pruco Life making the same allegations stated in the action against Prudential Insurance. In April 2013, Pruco Life filed motions to dismiss the complaints in both of the West Virginia actions. In December 2013, the court granted Pruco Life's motions and dismissed the complaints with prejudice. In January 2014, the State of West Virginia appealed the decisions. In June 2015, the West Virginia Supreme Court issued a decision: (i) reversing the trial court's dismissal of the West Virginia Treasurer's complaint alleging violations of West Virginia's unclaimed property law; and (ii) remanding the case to the Circuit Court of Putnam County for proceedings consistent with its decision. In July 2015, a petition for rehearing was filed with the West Virginia Supreme Court. In September 2015, the West Virginia Supreme Court of Appeals denied Pruco Life's rehearing petition. In November 2015, Pruco Life filed its answer. In September 2018, the case was dismissed with prejudice. This matter is now closed.

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

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

Other Matters

Rosen v. PRIAC, et al.

In December 2015, a putative class action complaint entitled Richard A. Rosen, on behalf of the Ferguson Enterprises, Inc. 401(k) Retirement Savings Plan and On behalf of All Other Similarly Situated Employee Benefit Plans v. PRIAC, Prudential Bank & Trust, FSB and Prudential Investment Management Services, LLC was filed in the United States District Court, District of Connecticut. The complaint: (i) seeks certification of a class of all ERISA-covered employee pension benefit plans with which Prudential has maintained a contractual relationship based on a group annuity contract or group funding agreement; and (ii) alleges that the defendants breached their fiduciary obligations by accepting revenue sharing payments from investment vehicles in its separate accounts and/or by accepting excessive compensation by crediting rates on stable value accounts that are less than PRIAC's internal rate of return. In April 2016, plaintiff filed an amended complaint: (i) removing Prudential Investment Management Services, LLC, as a defendant; (ii) withdrawing all claims concerning Stable Value Accounts; and (iii) adding as defendants the employer/sponsor of plaintiff's retirement plan (Ferguson Enterprises, Inc.), and the investment advisor for plaintiff's retirement plan (Capital Partners, LLC d/b/a Captrust Financial Advisors). In May 2016, the Muir v. PRIAC complaint was consolidated with this lawsuit. In June 2016, PRIAC, along with the other named defendants, filed motions to dismiss the amended complaint. In December 2016, the court granted defendants' motions to dismiss with prejudice. In January 2017, plaintiff filed a Notice of Appeal to the Second Circuit. In March 2017, plaintiff filed a voluntary notice of dismissal with prejudice as to Ferguson Enterprises, Inc. and Capital Partners, LLC d/b/a Captrust Financial Advisors. In October 2017, a three judge panel from the Second Circuit Court of Appeals affirmed the judgment of the district court, and plaintiff subsequently filed a petition for rehearing before the entire Court of Appeals. In December 2017, the Court of Appeals denied plaintiff's request for a rehearing. In March 2018, plaintiff's time to appeal the decision of the Court of Appeals expired. This case is now closed.

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

In June 2014, the Company, together with nine other institutional investors, filed six actions in New York state court against certain RMBS trustees. The actions, which are brought derivatively on behalf of more than 2,200 RMBS trusts, seek unspecified damages attributable to the trustees' alleged failure to: (i) enforce the trusts' respective repurchase rights against sellers of defective mortgage loans; and (ii) properly monitor the respective mortgage loan servicers. The

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complaints assert claims for breach of contract, breach of fiduciary duty, negligence and violations of the Trust Indenture Act of 1939. In July 2014, the Company amended its complaint against each of the six defendants. In November 2014, the Company filed amended complaints against each of the trustee bank defendants in federal court in the Southern District of New York. In December 2014, the New York State Court actions were dismissed without prejudice upon the Company's request. The six actions described above are captioned:

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

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

PICA et al. v. Citibank N.A.

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

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

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

PICA et al. v. HSBC, et al.

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

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

In February 2015, defendants filed a motion to dismiss the amended complaint. In May 2015, the court granted defendants' motion to dismiss: (i) declining to exercise supplemental jurisdiction regarding claims involving the PSA trusts; and (ii) granting leave for plaintiffs to file an amended complaint asserting direct claims involving the Indenture trusts. In June 2015, the Company, together with other institutional investors, filed a complaint in New York State

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

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

In April 2015, defendants filed a motion to dismiss the amended complaint. In January 2016, the court issued a decision involving Wells Fargo's motion to dismiss: (i) with respect to the PSA trusts, granting the motion and declining to exercise supplemental jurisdiction; and (ii) with respect to the Indenture trusts, granting leave for plaintiffs to file an amended complaint. In February 2016, the Company, together with other institutional investor plaintiffs, filed an amended complaint in federal court. In March 2016, the Company, together with other institutional investors, filed a complaint in California State Superior court, captioned BlackRock Balanced Capital Portfolio (FI), et al. v. Wells Fargo Bank, Nat'l Ass'n., asserting claims relating to the PSA trusts. In May 2016, defendant filed a motion to dismiss or to stay the state court action. In July 2016, defendant filed a motion to dismiss the amended complaint filed previously in federal court. In October 2016, the court dismissed the state court complaint. In December 2016, the Company, together with other institutional investors, filed a complaint in New York State Court, captioned BlackRock Core Bond Portfolio, et al. v. Wells Fargo Bank, Nat'l Ass'n., asserting claims related to the PSA trusts. In March 2017, the federal court issued an order concerning defendant's motion to dismiss as to the Indenture trusts: (i) sustaining plaintiffs' breach of contract claims; plaintiffs' claims for violations of the Trust Indenture Act of 1939; and plaintiffs' claims for breach of the duty to avoid conflicts of interest; and (ii) dismissing plaintiffs' claims for breach of fiduciary duty as duplicative of the sustained contract claims. In May 2017, Wells Fargo filed a third-party complaint for contribution against PGIM, Inc., alleging that, in the event the Prudential plaintiff Funds prevail on their claims for damages against Wells Fargo, PGIM must contribute to the award due to PGIM's alleged breach of fiduciary duties owed to the Funds in managing the Funds' RMBS investments. In June 2017, Wells Fargo filed a motion to dismiss the complaint in New York State Court. In October 2017, PGIM filed a motion to dismiss the third-party complaint filed by Wells Fargo seeking contribution. In January 2018, plaintiffs filed a motion for class certification in the federal court action. In November 2018, plaintiffs filed an amended complaint in New York state court against Wells Fargo, as trustee, asserting claims for breach of contract, breach of fiduciary duty, breach of the implied covenant of good faith and fair dealing, breach of duty of due care, and violation of the Trust Indenture Act of 1939.

Regulatory Matters

Unclaimed Property

In 2011, the New York Attorney General subpoenaed the Company, along with other companies, regarding its unclaimed property procedures and may ultimately seek remediation and other relief, including damages. Additionally, in 2011 the New York Office of Unclaimed Funds commenced an audit of the Company's compliance with New York's unclaimed property laws.

Securities Lending and Foreign Tax Reclaim Matter

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

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

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

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

15. LEASES

15A. Lessee Operating Leases

(1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2018, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2018, the minimum aggregate rental commitments are as follows

1. 2019	$98,262,253
2. 2020	$83,846,348
3. 2021	$66,324,573
4. 2022	$49,753,926
5. 2023	$34,477,802
6. Total	$332,664,902

15B. Lessor Leases

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

1. 2019	$826,618
2. 2020	$603,420
3. 2021	$606,154
4. 2022	$604,889
5. 2023	$0
6. Total	$2,641,081

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2018 and December 31, 2017 was $90,416,312 and $78,700,415, respectively.

(2) Leverage Leases:

The Company does not invest in leveraged leases as of December 31, 2018.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2018 and December 31, 2017, these commitments were $5,294,736,917 and $4,847,247,045, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $4,933,000,000 and $1,120,000,000 at December 31, 2018 and December 31, 2017, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2018 and December 31, 2017 financial guarantees issued by the Company were $79,228,107,214 and $77,320,122,739 respectively, primarily comprised of certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2018 and December 31, 2017, such contracts in force carried a total guaranteed value of $79,215,307,214 and $77,289,622,739, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $77,896,647,558 and $77,651,455,640 at December 31, 2018 and December 31, 2017, respectively. The remaining $12,800,000 is due to a guarantee on behalf of a previously owned investment subsidiary, Washington Street Investments, LLC.

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

17A. Transfers of Receivables Reported as Sales

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

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17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $2,462,744,882 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $2,381,265,181. The offsetting collateral liability of $2,462,744,882 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $3,047,808,121 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $3,011,687,322. A collateral liability of $3,079,734,371 (which includes $31,926,250 that has not yet settled) is included in “Cash collateral held for loaned securities". Additionally, assets and a cash collateral liability of $12,943,526 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2018.

(4) As of December 31, 2018, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $2,462,744,882 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $2,381,265,181. The offsetting collateral liability of $2,462,744,882 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2018.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of December 31, 2018.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below or unrated, sold during the year ended December 31, 2018 and reacquired within 30 days of the sale date.

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

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows as of December 31, 2018:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($16,193,048)	$0	($16,193,048)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($16,193,048)	$0	($16,193,048)
d. Total claim payment volume	30,168	0	30,168

18B. ASC Plans

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

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

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

As of December 31, 2018, there were direct premiums of $310,980,653 written by Managing General Agents/Third Party Administrators.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

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

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

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

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information with an internally-developed valuation. As of December 31, 2018, and December 31, 2017, over-rides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

common stocks are based on prices obtained from independent pricing services. These prices are then validated for reasonableness against recently traded market prices. Accordingly, these securities are generally classified within Level 2 in the fair value hierarchy.

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2018:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) Total
Assets at fair value					
Bonds:					
Industrial and Misc	0	11,785	0	0	11,785
Hybrid Securities	0	0	15,926,014	0	15,926,014
Total Bonds	$0	$11,785	$15,926,014	$0	$15,937,799
Cash, Cash Equivalents, and Short-Term Investments					
Industrial and Misc	0	555,999,937	0	0	555,999,937
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$555,999,937	$0	$0	$555,999,937
Preferred Stock:					
Industrial and Misc	0	0	3,258,864	0	3,258,864
Total Preferred Stocks	$0	$0	$3,258,864	$0	$3,258,864
Common Stock:					
Industrial and Misc	58,856,381	41,352,848	159,893,872	0	260,103,101
Total Common Stocks	$58,856,381	$41,352,848	$159,893,872	$0	$260,103,101
Derivative assets:					
Currency swaps	0	74,001,767	0	0	74,001,767
Interest rate swaps	0	1,709,509,257	0	0	1,709,509,257
Total return swaps	0	58,078,583	0	0	58,078,583
Options	0	14,086,261	20,136,096	0	34,222,357
Currency forwards	0	11,658,154	0	0	11,658,154
Total Derivative assets	$0	$1,867,334,022	$20,136,096	$0	$1,887,470,118
Separate account assets (a)	$9,743,152,067	$59,937,230,255	$878,634,855	$24,005,901,574	$94,564,918,751
Total assets at fair value	$9,802,008,448	$62,401,928,847	$1,077,849,701	$24,005,901,574	$97,287,688,570
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	64,401,113	0	0	64,401,113
Interest rate swaps	0	673,363,497	0	0	673,363,497
Total return swaps	0	1,313,976	0	0	1,313,976
Options	0	849,555	0	0	849,555
Credit default swaps	0	530,453	0	0	530,453
Currency forwards	0	426,811	0	0	426,811
Prudential Global Funding Non-Performance Risk (b)	0	13,470	0	0	13,470
Total Derivative liabilities	$0	$740,898,875	$0	$0	$740,898,875
Total liabilities at fair value	$0	$740,898,875	$0	$0	$740,898,875

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of December 31, 2018, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $13,470 decrease in value.

Transfers into or out of Levels 1 and 2 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of December 31, 2018, the transfers into or out of Levels 1 and 2 are disclosed below:

Transfers into or out of Level 1:
There were no significant transfers into or out of Level 1 as of December 31, 2018.

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Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of December 31, 2018.

(2) The table below provides the following data as of December 31, 2018:
a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2018.

	Balance at 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance 12/31/2018
a. Bonds:										
Industrial and Misc	$4,245,144	$33,553,457	($6,913,250)	($7,697,960)	($6,154,446)	$641,536	$0	$0	($1,748,467)	$15,926,014
Preferred Stock:										
Industrial and Misc	4,183,232	5,083,229	(2,350,477)	(575,785)	(3,331,335)	250,000	0	0	0	$3,258,864
Common Stock:										
Industrial and Misc	56,148,094	0	(9,062,468)	(2,552,519)	6,348,333	137,470,477	0	(28,458,045)	0	$159,893,872
Derivatives (net)	21,548,817	192,613	0	0	(21,115)	77,493	0	(1,661,712)	0	$20,136,096
Separate accounts assets (a)	26,328,487,296	110,239,220	(25,564,939,951)	(5,223,549)	(50,451,839)	200,798,680	0	(20,580,711)	(119,694,291)	$878,634,855
Total Assets	**$26,414,612,583**	**$149,068,519**	**($25,583,266,146)**	**($16,049,813)**	**($53,610,402)**	**$339,238,186**	**$0**	**($50,700,468)**	**($121,442,758)**	**$1,077,849,701**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter. As of December 31, 2018, there were no significant transfers into or out of level 3.

B. The Company provides additional fair value information in Notes 5, 8, 17, 21, and 32.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2018:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$86,850,498,577	$84,868,378,785	$0	$84,231,410,715	$2,619,087,862	$0	$0
Unaffiliated preferred Stock	$110,319,456	$99,480,202	0	$78,854,270	$31,465,186	0	0
Unaffiliated common Stock	$260,103,094	$260,103,094	$58,856,381	$41,352,848	$159,893,865	0	0
Mortgage loans	$19,203,915,772	$19,139,750,849	0	0	$19,203,915,772	0	0
Real Estate	$900,984,716	$531,130,822	0	0	$900,984,716	0	0
Contract Loans	$2,902,633,228	$2,902,633,228	0	0	$2,902,633,228	0	0
Cash, Cash Equivalents, Short-Term Investments	$3,744,431,857	$3,744,431,857	$208,361,260	$3,399,358,615	$136,711,982	0	0
Derivative financial instruments	$2,772,295,951	$2,873,365,557	$12,467,594	$2,739,692,261	$20,136,096	0	0
Other Invested Assets	$73,822,255	$58,309,088	0	$73,822,255	0	0	0
Separate Accounts	$137,162,157,085	$137,671,505,548	$9,756,720,616	$94,900,815,361	$8,498,719,534	$24,005,901,574	$0
Liabilities:							
Deposit-type contracts	$16,652,530,512	$16,718,014,117	$0	$11,888,185,798	$4,764,344,714	$0	$0
Notes payable and other borrowings	$181,480,898	$181,480,898	0	$181,480,898	0	0	0
Securities sold under agreement to repurchase	$6,908,027,185	$6,908,027,185	0	$6,908,027,185	0	0	0
Cash collateral held for loaned securities	$2,462,744,882	$2,462,744,882	0	$2,462,744,882	0	0	0
Derivative financial instruments	$1,007,645,953	$866,433,691	$261,609	$1,007,384,344	0	0	0
Separate account liabilities-investment contracts	$95,238,205,532	$95,398,298,260	$0	$28,928,071,687	$66,310,133,845	$0	$0

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

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

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

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

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

Deposit-Type Contracts & Separate Account Liabilities - Only the portion of deposit-type contracts and separate account liabilities related to products that are investment contracts (those without mortality and morbidity risk) are reflected in the table above. For fixed deferred annuities, single premium endowments, payout annuities and other similar contracts without life contingencies, fair values are generally derived using discounted projected cash flows based on interest rates that are representative of the Company's financial strength ratings, and hence reflect the Company's own NPR. For guaranteed investment contracts, funding agreements, structured settlements without life contingencies and other similar products, fair values are generally derived using discounted projected cash flows based on interest rates being offered for similar contracts with maturities consistent with those of the contracts being valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products, the fair value is the market value of the assets supporting the liabilities.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2018.

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

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2018 or 2017.

21B. Troubled Debt Restructuring Debtors

As of December 31, 2018 the Company had $271,950 of private debt commitments to provide additional funds to borrowers that had been involved in a troubled debt restructuring.

21C. Other Disclosures and Unusual Items

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

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

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

Through March 31, 2016, the Company reinsured the majority of its variable annuity living benefit guarantees to an affiliated reinsurance company, Pruco Reinsurance, Ltd. ("Pruco Re"). Effective April 1, 2016, the Company recaptured the risks related to its variable annuity living benefit riders that were previously reinsured to Pruco Re. In addition, the Company reinsured variable annuity base contracts, along with the living benefit riders, from its subsidiary Pruco Life Insurance Company of NJ ("PLNJ"). This reinsurance agreement covers new and in force business and excludes business reinsured externally. The product risks related to the reinsured business are being managed in the Company. In addition, the living benefit hedging program related to the reinsured living benefit riders is managed within the Company.

For the coinsurance component of the reinsurance agreement with PLNJ, the Company received invested assets of approximately $0.7 billion and established reserves of $0.7 billion. For the Modified coinsurance ("Modco") component of the reinsurance agreement, the initial Modco transactions were reported on a net basis on the Summary of Operations for both the ceding and assuming companies. The Modco reserve balance on the effective date of this new reinsurance agreement was $8.4 billion.

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

NOTES TO FINANCIAL STATEMENTS

certain participating individual life insurance policies and annuities issued in the United States that were, together with certain assets, allocated to the Closed Block in an amount that has been determined to produce cash flows which, together with revenues from policies included in the Closed Block, are expected to be sufficient to support obligations and liabilities relating to these policies, including provision for payment of benefits, certain expenses, and taxes and to provide for continuation of the Closed Block policyholder dividend scales in effect in 2000, assuming experience underlying such scales continues.

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

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

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

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

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

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

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

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

Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 2014 Milliman Long Term Care Guidelines with modifications and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant.

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

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

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

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

As of December 31, 2018 there was $0 of forward commitments not in the nature of derivative instruments included in "Bonds".

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2018.

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

NOTES TO FINANCIAL STATEMENTS

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2018 or 2017.

21E. State Transferable and Non-transferable Tax Credits

(1) The Company's transferable and non-transferable state tax credits as of December 31, 2018 are listed in the table below:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
RJTCF-43 State Tax Credit Fund L.L.C.	FL	$2,505,827	$0
TCF P/MO-1, LLC	NC	35,696	301,304
TCF P/GA-2, LLC	NC	0	11,708
Totals:		$2,541,523	$313,012

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

(3) There was no impairment recognized for the year ended December 31, 2018.

(4) There were $2,541,523 admitted state tax credits for the year ended December 31, 2018.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2018.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$179,419,537	$179,419,537	$247,225,676	$54,384
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment in SCAs	0	0	0	0
f. Other Assets	0	0	0	0
g. Total	$179,419,537	$179,419,537	$247,225,676	$54,384

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

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

21G. Retained Assets

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

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

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month and is accrued until all funds are with drawn. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds held in its General Account. During 2018, interest rates credited to Accounts ranged from 0.50% to 3.50%.

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

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

NOTES TO FINANCIAL STATEMENTS

The number and balance of Accounts in force are as follow

	In Force			
	As of 12/31/2018		As of 12/31/2017	
	Number	Balance	Number	Balance
Up to and including 12 Months	16,887	$715,995,584	19,140	$796,299,019
13 to 24 Months	14,195	521,977,601	16,398	642,455,314
25 to 36 Months	13,538	519,645,794	14,226	511,787,668
37 to 48 Months	12,082	432,233,116	12,892	415,328,522
49 to 60 Months	11,176	360,883,942	12,152	395,391,217
Over 60 Months	74,814	2,142,824,555	71,251	1,950,205,922
Total	**142,692**	**$4,693,560,592**	**146,059**	**$4,711,467,662**

Activity in the Accounts during December 31, 2018 is summarized below:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/balance of Retained Asset Accounts at 01/01/2018	95,348	$2,988,813,272	50,711	$1,722,654,390
Number/balance of Retained Asset Accounts issued/added during the year	25,027	490,988,986	38,412	827,299,560
Investment earnings credited to Retained Asset Accounts during the year	N/A	88,911,234	N/A	14,882,038
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	(3,162)	N/A	(4,401)
Number/amount of Retained Assets Accounts closed/withdrawn during the year	25,873	487,653,361	40,933	952,343,090
Number/balance of Retained Asset Accounts as of 12/31/2018	**94,502**	**$3,081,063,293**	**48,190**	**$1,612,497,299**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2018, all of which was initially declared to be unclaimed property prior to 2018, is shown below.

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Number/amount of Retained Asset Accounts escheated as of 12/31/2018	**1,862**	**$279,199**	**5,728**	**$474,745**

21H. Insurance-Linked Securities (ILS) Contracts

The Company was not a benefactor of any possible proceeds from insurance linked securities as of December 31, 2018.

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 27, 2019 for the statutory statement issued March 1, 2019.

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

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 27, 2019 for the statutory statement issued March 1, 2019.

Beginning in 2014, the Company will be subject to an annual fee under section 9010 of the Affordable Care Act ("ACA"). This annual fee will be allocated to individual health insurers based on the ratio of the amount of an entity's net premiums written for health insurance for any U.S. health risk during the preceding calendar year to the aggregate amount of health insurance for any U.S. health risk that is written during the preceding year. For the year ended December 31, 2018, the Company had health insurance premiums subject to the ACA assessment of $2,636,288. However, because net premiums written in 2018 were less than $25 million, no fee is required. As such, there is no expected impact to risk based capital.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [X] No [ ]

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

2. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $113,150,397

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

Please use the December 31, 2018 Schedule S, Parts 2 & 3 to make an estimate of the aggregate reduction in surplus in the event that all reinsurance agreements are terminated (aside from any agreements addressed in Section 2, above.)

(B) Have any new agreements been executed or existing agreements amended since January 1, 2018 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

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

Group Insurance Credit: $134,867,508

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance as of December 31, 2018.

23C. Commutation of Reinsurance

The Company did not commute any ceded reinsurance as of December 31, 2018.

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

The Company did not have ceded reinsurance with certified reinsurers as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

All variable annuity contracts with an affiliated captive reinsurer have been recaptured by the Company. Please refer to Note 21C for further information.

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

AG 48 prescribes an actuarial method to determine the portion of the assets held by captive reinsurance companies to support reserves for certain term and universal life policies that must be a “primary security”. AG 48 provides that reserves in excess of those calculated with the prescribed actuarial method may be supported or financed with a broader range of assets, referred to as “other security”. The requirements in AG 48 became effective on January 1, 2015, and apply to term and universal life insurance policies written from and after January 1, 2015, or written prior to January 1, 2015, but not included in a captive reserve financing arrangement as of December 31, 2014. While the Company does not have any ceded business subject to AG 48 requirements, certain of the Company's insurance subsidiaries cede a portion of statutory reserves for term and universal life policies to captive reinsurance companies and are subject to AG 48. As of December 31, 2018, primary securities held in trusts for the benefit of these subsidiaries, combined with primary securities placed into trusts subsequent to December 31, 2018, but before March 1, 2019, as permitted by AG 48, were sufficient to meet the required level of primary securities for AG 48 covered business. In addition, as of December 31, 2018, captive reinsurance companies assuming AG 48 covered business did not have any risk-based capital shortfalls.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2018 that are subject to retrospective rating features was $1,408,910,447. This represented 46% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2018 that are subject to retrospective rating features was $88,614,700. This represented 7% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2018 and December 31, 2017.

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

The Company does not offer commercial health insurance so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the period ended December 31, 2018.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 35.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

The Company had no health care receivables during 2018 or 2017.

29. PARTICIPATING POLICIES

For the period ended December 31, 2018, premiums under individual and group accident and health participating policies were $3,535,458, or less than 0% of total individual and group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $0 to policyholders.

For the period ended December 31, 2018, premiums under individual and group life participating policies were $9,904,510 or less than 0% of total individual and group life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid and accrued dividends in the amount of ($11,409,808) to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2018, the Company had no liabilities related to premium deficiency reserves.

NOTES TO FINANCIAL STATEMENTS

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

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

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

(3) As of December 31, 2018, the Company had $3,339,819,731 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

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

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

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

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

(6) The Company had no change in life or annuity reserves due to a change in valuation basis as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
1. With market value adjustment	$6,857,184,180	$43,478,838	$0	$6,900,663,018	4.4%
2. At book value less current surrender charge of 5% or more	150,654,921	0	0	150,654,921	0.1%
3. At fair value	3,037,070,332	808,818,402	41,097,210,834	44,943,099,568	28.7%
4. Total with market value adjustment or at fair value (total of 1 through 3)	$10,044,909,433	$852,297,240	$41,097,210,834	$51,994,417,507	33.2%
5. At book value without adjustment (minimal or no change or adjustment)	11,873,783,913	10,475,185	0	11,884,259,098	7.6%
B. Not subject to discretionary withdrawal	41,076,681,009	51,607,554,167	302,924	92,684,538,100	59.2%
C. Total (gross: direct + assumed)	$62,995,374,355	$52,470,326,592	$41,097,513,758	$156,563,214,705	100.0%
D. Reinsurance ceded	4,987,698,210	0	0	4,987,698,210	
E. Total (net) (C)-(D)	$58,007,676,145	$52,470,326,592	$41,097,513,758	$151,575,516,495	
Reconciliation of total annuity actuarial reserves and deposit fund liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$41,149,974,114	$0	$0	$41,149,974,114	
2. Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	139,687,914	0	0	139,687,914	
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,718,014,117	0	0	16,718,014,117	
4. Subtotal	$58,007,676,145	$0	$0	$58,007,676,145	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$52,470,326,592	$34,677,245,239	$87,147,571,831	
6. Exhibit 3, Line 0399999, Column 2	0	0	0	0	
7. Policyholder dividend and coupon accumulations	0	0	0	0	
8. Policyholder premiums	0	0	0	0	
9. Guaranteed interest contracts	0	0	0	0	
10. Other contract deposit funds	0	0	6,420,268,519	6,420,268,519	
11. Subtotal	$0	$52,470,326,592	$41,097,513,758	$93,567,840,350	
12. Total annuity actuarial reserves and deposit liabilities	$58,007,676,145	$52,470,326,592	$41,097,513,758	$151,575,516,495	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	5,192,834	5,184,357
(3) Ordinary - Renewal Business	2,213,713,450	2,212,593,647
(4) Credit Life	0	0
(5) Group Life	322,885,631	322,885,631
(6) Group Annuity	394,072,020	394,072,020
(7) Total	$2,935,863,935	$2,934,735,655

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

34A.

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

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2018, the Company's Separate Account statement included legally insulated assets of $137,414,825,862. The assets legally insulated from the General Account as of December 31, 2018 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Variable Annuity Contracts - Not reclassed to the General Account	$319,873,260	$16,801,450
Group Annuity Contracts - Not reclassed to the General Account	51,990,088,107	28,826
Group Annuity Contracts - Reclassed to the General Account for GAAP	43,088,336,892	207,905,441
Group Variable Universal Life	115,914,035	104,551
Private Placement Group Flexible Premium Variable Life Insurance Contract	30,630,323,575	7,339,599
Registered Group Flexible Premium Variable Life Insurance Contract	6,490,487	682,873
Variable Life	9,349,911,334	18,032,161
Variable Annuity	1,913,888,172	5,784,785
Total	**$137,414,825,862**	**$256,679,686**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2018, the Company's General Account had a maximum guarantee for Separate Account liabilities of $2,893,536,555. To compensate the General Account for the risk taken, the Separate Account, excluding those assessed as a component of an overall insurance charge (where it is impractical to bifurcate each underlying charge), has paid risk charges related to certain guarantees as follows for the past five (5) years:

a.	2018	$26,174,414
b.	2017	$25,257,344
c.	2016	$28,313,413
d.	2015	$30,668,667
e.	2014	$31,442,888

For the year ended December 31, 2018, the Company's General Account has paid $22,670,862 towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceded four years ending December 31, 2017, 2016, 2015, and 2014 was $30,610,491, $36,458,251, $35,642,080, and $34,560,994, respectively.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2018, the amount of loaned securities within the Separate Accounts was $3,024,395,696.

NOTES TO FINANCIAL STATEMENTS

34B. General Nature and Characteristics of Separate Accounts

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/18	$0	$4,359,312,818	$3,971,263,444	$7,686,895,409	$16,017,471,671
Reserves as of 12/31/18					
(2) For accounts with assets at:					
a. Fair Value	0	12,047,144,508	0	71,799,762,591	$83,846,907,099
b. Amortized Cost	0	16,904,378,892	25,379,770,387	0	$42,284,149,279
c. Total Reserves	$0	$28,951,523,400	$25,379,770,387	$71,799,762,591	$126,131,056,378
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	0	1,361,679,056	43,478,838	0	$1,405,157,894
2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	0	0
3. At fair value	0	1,308,106,542	0	71,799,459,667	$73,107,566,209
4. At book value without market value adjustment and with current surrender charge less than 5%	0	10,475,185	0	0	$10,475,185
5. Subtotal	$0	$2,680,260,783	$43,478,838	$71,799,459,667	$74,523,199,288
b. Not subject to discretionary withdrawal:	0	26,271,262,616	25,336,291,550	302,924	$51,607,857,090
c. Total	$0	$28,951,523,399	$25,379,770,388	$71,799,762,591	$126,131,056,378

34C. Reconciliation of Net Transfers to or (From) Separate Accounts

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
	a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$15,810,471,671
	b.	Transfers from Separate Accounts (Page 4, Line 10)	$15,638,906,277
	c.	Net transfers to or (From) Separate Accounts (a) – (b)	$171,565,394
(2)	Reconciling Adjustments		$56,110,774
	Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding/assuming company in conjunction with Modco Agreements.		
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement: (1c) + (2) = (Page 4, Line 26)		$227,676,168

NOTES TO FINANCIAL STATEMENTS

35. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	12/31/2018	12/31/2017
Balance at January 1	$127,971,824	$108,310,538
Less reinsurance recoverables	13,708,013	8,487,953
Net balance at January 1	$114,263,811	$99,822,585
Incurred related to:		
Current year	825,146,497	789,885,870
Prior years	158,126,546	146,949,359
Total incurred	983,273,043	936,835,229
Paid related to:		
Current year	262,024,408	228,286,237
Prior years	717,691,038	694,107,766
Total paid	979,715,446	922,394,003
Net balance at December 31	$117,821,408	$114,263,811
Plus reinsurance recoverables	8,627,381	13,708,013
Balance at December 31	$126,448,789	$127,971,824

As of December 31, 2018 and December 31, 2017, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of December 31, 2018.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New Jersey

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/01/2018

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, and Indiana also participated in the examination. .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
Global Portfolio Strategies, Inc.	Newark, NJ				YES
Jennison Associates, LLC	New York, NY				YES
Pruco Securities, LLC	Newark, NJ				YES
Prudential Bank & Trust, F.S.B.	Hartford, CT		YES		
Prudential International Investments Advisers, LLC	Newark, NJ				YES
PGIM Investments, LLC	Newark, NJ				YES
Prudential Investment Management Services, LLC	Newark, NJ				YES
PGIM, Inc.	Newark, NJ				YES
Prudential Customer Solutions LLC	Newark, NJ				YES
Prudential Private Placement Investors, L.P.	Newark, NJ				YES
Quantitative Management Associates, LLC	Newark, NJ				YES
PGIM Limited	London, United Kingdom				YES
PGIM Fund Management Limited	London, United Kingdom				YES
PGIM Real Estate Luxembourg S.A.	Luxembourg				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Candace J. Woods, Senior Vice President and Chief Actuary, 751 Broad Street, Newark, NJ 07102

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 2,940,877,933

12.2 If, yes provide explanation:

Included in 12.13 above are 154 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entitites which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in The Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carry value of $93,006,005. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers	$	0
20.12 To stockholders not officers	$	0
20.13 Trustees, supreme or grand (Fraternal Only)	$	0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers	$	0
20.22 To stockholders not officers	$	0
20.23 Trustees, supreme or grand (Fraternal Only)	$	0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others	$	0
21.22 Borrowed from others	$	0
21.23 Leased from others	$	0
21.24 Other	$	0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	$	0
22.22 Amount paid as expenses	$	79,214
22.23 Other amounts paid	$	0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 189,380,556

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Please Reference Note 17B

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 2,462,744,882

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	2,424,062,228
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	2,429,172,620
24.103	Total payable for securities lending reported on the liability page.	$	2,462,744,882

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$	6,370,599,277
25.22	Subject to reverse repurchase agreements	$	12,835,492
25.23	Subject to dollar repurchase agreements	$	0
25.24	Subject to reverse dollar repurchase agreements	$	0
25.25	Placed under option agreements	$	0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$	599,808,189
25.27	FHLB Capital Stock	$	29,864,700
25.28	On deposit with states	$	5,445,773
25.29	On deposit with other regulatory bodies	$	30,000
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$	227,691,797
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$	0
25.32	Other	$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	599,741,729
Voluntary trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	66,460

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 1,000,000

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	383 Madison Avenue, New York, NY 10179
The Bank of New York Mellon	One Wall Street, New York, NY 10286
State Street Bank and Trust	801 Pennsylvania Avenue, Kansas City, MO 64105
Northern Trust Company	50 S. LaSalle Street, Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor, New York, NY 10013

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

GENERAL INTERROGATORIES

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
PGIM, Inc.	A
In addition, investment management is handled internally by individuals that are employees of the reporting entity.	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5493009SX8QJBZYIGB87	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	86,218,273,124	88,200,392,916	1,982,119,792
30.2 Preferred stocks	99,651,461	110,490,716	10,839,255
30.3 Totals	86,317,924,585	88,310,883,632	1,992,959,047

30.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgement, or non-binding broker quotes are used to determine fair value.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

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

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31, 2018) with an aggregate statement value of approximately 0.19% of qualifying assets, have not been filed with the SVO.

GENERAL INTERROGATORIES

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

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

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

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

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,654,059

35.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	739,434

36.1 Amount of payments for legal expenses, if any? ..... $ 67,261,353

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 3,231,366

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 101,887

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 62,059

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 101,887

1.65 Total incurred claims $ 62,059

1.66 Number of covered lives 40

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,193,696	2,854,155
2.2	Premium Denominator	30,479,244,612	25,303,812,518
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	202,949,218	197,482,029
2.5	Reserve Denominator	82,497,379,463	77,356,727,029
2.6	Reserve Ratio (2.4/2.5)	0.002	0.003

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 4,115,635

3.4 State the authority under which Separate Accounts are maintained:
Title 17B: Chapter 28-7 Statutes of New Jersey

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 326,134,576

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 3,109,861,630

4.22 Received $ 8,785,246,865

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [X] No [ ]

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $ 3,785,529,706

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 919,422,112

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 17,091,766,831

7.12 Stock $ 0

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	0	0
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	0	0
8.44	$250,000 - 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

9. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

9.1 Amount of loss reserves established by these annuities during the current year: ..... $ 0

9.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

10.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

10.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

10.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

10.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

GENERAL INTERROGATORIES

11.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

11.2 If the answer to 11.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

12. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

12.1 Direct Premium Written ..... $ 2,693,786,551

12.2 Total Incurred Claims ..... $ 309,779,676

12.3 Number of Covered Lives 4,661,881

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

13. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

13.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2018	2 2017	3 2016	4 2015	5 2014
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	410,417,556	427,391,759	429,132,303	421,203,921	424,503,514
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	858,297,366	817,240,140	776,760,976	741,762,972	705,824,461
3.	Credit life (Line 21, Col. 6)	0	0	3	3	51
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,639,885,193	1,516,133,658	1,496,930,036	1,471,040,932	1,522,743,380
5.	Industrial (Line 21, Col. 2)	2,150,376	2,213,442	2,268,053	2,326,626	2,571,420
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	422,459,915	408,720,604	397,140,893	403,166,461	424,175,896
7.	Total (Line 21, Col. 10)	3,333,210,406	3,171,699,603	3,102,232,264	3,039,500,915	3,079,818,722
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	85,020	99,100	131,075	141,738	158,225
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	4,213,826	3,342,094	2,247,779	154,757
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	138,469,566	99,200,643	79,775,252	43,060,503	21,549,097
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	138,554,586	103,513,569	83,248,421	45,450,020	21,862,079
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	278,287	342,176	358,526	(2,255,889,610)	476,408,066
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	5,148,603,986	4,744,896,020	4,383,148,243	(46,600,520,609)	3,881,792,423
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	986,763,614	752,347,449	1,481,595,752	403,632,419	193,089,061
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	3,073,063,056	3,714,068,657	3,739,910,547	4,047,139,837	3,706,694,076
17.2	Group annuities (Line 20.4, Col. 7)	19,801,277,035	14,738,854,363	14,654,376,181	14,143,382,541	13,026,464,893
18.1	A & H-group (Line 20.4, Col. 8)	1,261,047,866	1,143,964,394	1,083,856,908	1,018,586,211	1,059,591,086
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	208,210,768	209,339,459	206,950,999	209,796,457	213,586,441
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	30,479,244,612	25,303,812,518	25,550,197,156	(29,033,872,754)	22,557,626,047
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	133,492,840,349	127,037,381,494	123,991,735,503	116,871,203,845	177,422,649,558
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	123,054,684,401	117,545,980,557	113,156,675,664	105,687,405,985	167,462,602,972
23.	Aggregate life reserves (Page 3, Line 1)	71,727,677,879	70,151,561,288	66,808,054,050	63,068,849,982	107,652,927,012
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	11,199,537,753	8,701,554,990	8,468,079,410	8,411,269,823	8,287,221,515
25.	Deposit-type contract funds (Page 3, Line 3)	16,718,014,117	17,206,531,532	16,754,881,405	15,162,150,998	20,591,343,792
26.	Asset valuation reserve (Page 3, Line 24.01)	2,548,802,040	2,481,512,229	2,270,718,836	2,022,990,125	3,378,621,316
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	10,692,335,634	9,945,771,953	11,171,195,917	11,541,229,937	10,328,477,148
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,788,475,745	4,128,174,861	4,669,020,800	4,136,238,104	4,127,324,158
	Risk-Based Capital Analysis					
30.	Total adjusted capital	14,391,846,983	13,599,720,199	14,722,018,614	14,894,007,369	14,998,416,372
31.	Authorized control level risk - based capital	1,869,059,417	1,658,238,686	1,611,706,056	1,539,491,809	1,506,465,747
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	67.1	65.3	65.4	62.6	63.2
33.	Stocks (Lines 2.1 and 2.2)	5.4	5.6	5.4	6.9	6.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.1	15.5	15.5	16.3	15.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.5	0.5	0.5	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	3.0	4.2	3.7	4.5	3.5
37.	Contract loans (Line 6)	2.3	2.4	2.5	2.6	4.6
38.	Derivatives (Page 2, Line 7)	2.3	2.3	2.8	2.1	1.6
39.	Other invested assets (Line 8)	4.3	4.1	4.2	4.4	5.1
40.	Receivables for securities (Line 9)	0.0	0.1	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2018	2 2017	3 2016	4 2015	5 2014
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	3,005,928,910	3,061,191,025	2,646,053,207	2,331,746,909	2,649,194,114
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	171,259	171,259
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	6,458,303,276	6,358,551,588	5,955,842,034	7,178,196,988	6,621,521,473
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	2,655,822,635	2,591,905,344	2,673,336,489	2,181,324,462	2,586,904,948
50.	Total of above Lines 44 to 49	12,120,226,080	12,011,819,216	11,275,402,989	11,691,439,618	11,857,791,794
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	3,775,524,792	3,756,637,302	3,327,137,550	3,135,595,658	4,001,993,967
53.	Total admitted assets (Page 2, Line 28, Col. 3)	271,164,345,897	266,164,441,118	260,294,334,274	244,995,696,885	309,101,912,391
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	4,879,890,795	5,109,402,501	7,884,056,326	6,189,407,794	8,060,190,902
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(79,173,531)	(722,012,916)	(506,692,395)	2,698,231,789	170,088,863
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(212,200,652)	472,512,246	(1,223,215,245)	(1,621,177,409)	1,106,495,714
57.	Total of above Lines 54, 55 and 56	4,588,516,612	4,859,901,831	6,154,148,686	7,266,462,174	9,336,775,479
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	28,703,985,263	26,474,107,350	24,996,803,010	23,915,198,950	22,602,928,742
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	985,677,774	936,897,166	901,585,671	888,586,357	922,724,670
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	3,031,762,772	2,627,509,652	2,531,782,504	(46,655,360,609)	1,233,398,401
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	1,620,786,420	274,972,870	(663,224,242)	124,048,307	478,828,687
62.	Dividends to policyholders (Line 30, Col. 1)	26,418,585	(140,937,906)	92,280,748	154,154,695	325,796,068
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	6.7	7.5	9.0	(5.7)	7.6
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.2	4.1	3.8	3.9	3.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	243.3	85.3	73.7	84.5	119.9
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	26.9	27.6	29.1	30.9	31.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	2,910,520,716	2,872,971,508	2,886,225,654	2,979,037,443	3,047,323,503
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	2,955,835,608	2,959,393,608	2,982,121,866	3,035,074,101	2,951,002,514
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	488,235,472	363,392,261	297,701,884	298,462,043	264,752,649
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	448,867,719	342,832,201	318,515,518	285,260,906	250,705,089
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	33,695,407	8,425,768	58,548,315	37,059,524	68,933,319
73.	Ordinary - life (Col. 3)	152,517,315	350,597,228	698,127,588	(55,395,475)	343,379,513
74.	Ordinary - individual annuities (Col. 4)	588,546,513	317,320,948	2,859,183,492	252,434,386	80,828,736
75.	Ordinary-supplementary contracts (Col. 5)	(3,801,552)	(2,028,380)	(4,937)	68,467	649,138
76.	Credit life (Col. 6)	0	0	(45,986)	172,141	(23,586)
77.	Group life (Col. 7)	140,926,835	124,182,396	154,911,137	278,428,426	104,210,874
78.	Group annuities (Col. 8)	1,624,836,261	(517,273,673)	1,292,733,503	691,966,598	28,910,347
79.	A & H-group (Col. 9)	(237,357,706)	203,004,814	659,951,993	127,364,659	(79,121,763)
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	(609,491,768)	66,263,092	459,767,792	141,446,852	(62,425,285)
82.	Aggregate of all other lines of business (Col. 12)	(286,232,804)	(45,216,029)	(463,163,933)	1,080,976,829	245,619,930
83.	Total (Col. 1)	1,403,638,501	505,276,164	5,720,008,963	2,554,522,407	730,961,222

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	391,228	2,213,442	6,170,631	1,244,631,899	0	0	6,244	19,342,896	1,924,854,262	3,171,699,603
2.	Issued during year	0	0	1,292	85,020	0	0	355	1,387,262	138,469,566	138,554,586
3.	Reinsurance assumed	0	0	202,741	90,540,080	0	0	0	0	0	90,540,080
4.	Revived during year	0	0	3,717	2,528,909	0	0	0	0	0	2,528,909
5.	Increased during year (net)	0	353	312	562,834	0	0	0	5,267,174	51,945,906	52,509,093
6.	Subtotals, Lines 2 to 5	0	353	208,062	93,716,843	0	0	355	6,654,436	190,415,472	284,132,668
7.	Additions by dividends during year	XXX	59,602	XXX	1,693,680	XXX	0	XXX	XXX	0	1,753,282
8.	Aggregate write-ins for increases	0	0	0	2,673,242	0	0	0	0	0	2,673,242
9.	Totals (Lines 1 and 6 to 8)	391,228	2,273,397	6,378,693	1,342,715,664	0	0	6,599	25,997,332	2,115,269,734	3,460,258,795
	Deductions during year:										
10.	Death	15,078	90,417	139,233	5,337,300	0	0	XXX	81,651	3,437,508	8,865,225
11.	Maturity	257	2,782	1,611	30,901	0	0	XXX	0	0	33,683
12.	Disability	0	0	0	0	0	0	XXX	3	53	53
13.	Expiry	915	586	28,059	1,192,384	0	0	0	0	0	1,192,970
14.	Surrender	6,041	29,236	120,831	11,807,875	0	0	0	0	0	11,837,111
15.	Lapse	0	0	18,905	40,552,136	0	0	689	626,780	49,487,065	90,039,201
16.	Conversion	0	0	1,390	2,972,446	0	0	XXX	XXX	XXX	2,972,446
17.	Decreased (net)	0	0	4,701	9,877,490	0	0	0	0	0	9,877,490
18.	Reinsurance	0	0	0	2,205,893	0	0	0	0	0	2,205,893
19.	Aggregate write-ins for decreases	0	0	0	24,317	0	0	0	0	0	24,317
20.	Totals (Lines 10 to 19)	22,291	123,021	314,730	74,000,742	0	0	689	708,434	52,924,626	127,048,389
21.	In force end of year (Line 9 minus Line 20)	368,937	2,150,376	6,063,963	1,268,714,922	0	0	5,910	25,288,898	2,062,345,108	3,333,210,406
22.	Reinsurance ceded end of year	XXX	2,138,800	XXX	841,666,433	XXX	0	XXX	XXX	903,901,465	1,747,706,698
23.	Line 21 minus Line 22	XXX	11,576	XXX	427,048,489	XXX	(a) 0	XXX	XXX	1,158,443,643	1,585,503,708
	DETAILS OF WRITE-INS										
0801.	Foreign exchange gain	0	0	0	2,553,595	0	0	0	0	0	2,553,595
0802.	Miscellaneous adjustments	0	0	0	119,647	0	0	0	0	0	119,647
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	2,673,242	0	0	0	0	0	2,673,242
1901.	Foreign exchange loss	0	0	0	24,317	0	0	0	0	0	24,317
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	24,317	0	0	0	0	0	24,317

(a) Group $ 0 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	1,920,936	XXX	26,150,357
25.	Other paid-up insurance	368,937	229,442	1,893,393	14,663,527
26.	Debit ordinary insurance	XXX	XXX	1,055,694	9,793,849

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	5,716	97,841
28.	Term policies - other	0	0	1,446,077	849,709,282
29.	Other term insurance - decreasing	XXX	0	XXX	99,268
30.	Other term insurance	XXX	0	XXX	2,389,566
31.	Totals (Lines 27 to 30)	0	0	1,451,793	852,295,957
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	117,818
33.	Totals, extended term insurance	XXX	XXX	390,633	5,883,595
34.	Totals, whole life and endowment	1,292	85,020	4,221,536	410,417,556
35.	Totals (Lines 31 to 34)	1,292	85,020	6,063,962	1,268,714,926

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	2,150,378
37.	Ordinary	85,020	0	1,141,799,199	126,915,726
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	138,469,566	0	2,062,345,109	0
40.	Totals (Lines 36 to 39)	138,554,586	0	3,204,144,308	129,066,104

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	25,288,898	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	2,288,664	422,459,915
45.	Group Permanent Insurance included in Line 21	0	0	70,688	1,879,792

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	32,829,717

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium	0	0	1,798,100	50,361,334	0	0	4,575,768	431,646,877
49.	Disability Income	0	0	0	521,630	0	0	612,566	12,207,946
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	335,238	2,077,634	10,115	2,307,850	0	0	0	0
52.	Total	335,238	(a) 2,077,634	1,808,215	(a) 53,190,814	0	(a) 0	5,188,334	(a) 443,854,823

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	0	95,002	255	57,816
2.	Issued during year	0	11,127	7	19,384
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	106,129	262	77,200
	Deductions during year:				
6.	Decreased (net)	0	11,904	17	21,712
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	11,904	17	21,712
9.	In force end of year	0	94,225	245	55,488
10.	Amount on deposit	0	(a) 3,183,794,843	98,173,772	(a) 2,043,236,084
11.	Income now payable	0	0	0	1,501
12.	Amount of income payable	(a) 0	(a) 0	(a) 14,210,105	(a) 64,709,278

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	25,579	248,118	2,548	750,654
2.	Issued during year	1,342	0	7	2,123
3.	Reinsurance assumed	282	134,167	8	40,700
4.	Increased during year (net)	0	0	3	4,747
5.	Totals (Lines 1 to 4)	27,203	382,285	2,566	798,224
	Deductions during year:				
6.	Decreased (net)	1,832	148,577	99	34,169
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,832	148,577	99	34,169
9.	In force end of year	25,371	233,708	2,467	764,055
	Income now payable:				
10.	Amount of income payable	(a) 238,251,224	XXX	XXX	(a) 1,233,542,030
	Deferred fully paid:				
11.	Account balance	XXX	(a) 17,951,928,826	XXX	(a) 10,809,377,229
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 258,706,996	XXX	(a) 86,008

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	4,103	1,229,521,529	0	0	80,114	218,474,372
2.	Issued during year	1,273	173,660,677	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	5,376	XXX	0	XXX	80,114	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	568	XXX	0	XXX	2,882	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	568	XXX	0	XXX	2,882	XXX
10.	In force end of year	4,808	(a) 1,314,021,813	0	(a) 0	77,232	(a) 219,317,185

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	12,395	1,140,294
2.	Issued during year	1,185	0
3.	Reinsurance assumed	500	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	14,080	1,140,294
	Deductions During Year:		
6.	Decreased (net)	1,410	62,564
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,410	62,564
9.	In force end of year	12,670	1,077,730
10.	Amount of account balance	(a) 11,408,435,437	(a) 82,547,755

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	157,298,785
2.	Current year's realized pre-tax capital gains/(losses) of $ (340,782,704) transferred into the reserve net of taxes of $ (71,564,368)	(269,218,336)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(111,919,551)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	15,931,742
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(127,851,294)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2018	39,398,078	(23,466,336)	0	15,931,742
2.	2019	36,129,892	(30,798,915)	0	5,330,977
3.	2020	30,070,385	(20,290,145)	0	9,780,240
4.	2021	21,625,723	(17,800,624)	0	3,825,099
5.	2022	15,899,591	(15,338,597)	0	560,994
6.	2023	10,848,929	(12,651,170)	0	(1,802,241)
7.	2024	6,387,172	(10,858,548)	0	(4,471,376)
8.	2025	3,729,671	(10,091,167)	0	(6,361,496)
9.	2026	2,713,643	(9,245,901)	0	(6,532,258)
10.	2027	1,085,421	(8,304,014)	0	(7,218,593)
11.	2028	500,177	(7,386,677)	0	(6,886,500)
12.	2029	(1,673,090)	(7,063,718)	0	(8,736,808)
13.	2030	879,348	(7,152,650)	0	(6,273,302)
14.	2031	(1,113,010)	(7,394,521)	0	(8,507,531)
15.	2032	(253,816)	(7,473,831)	0	(7,727,647)
16.	2033	(468,751)	(7,775,829)	0	(8,244,580)
17.	2034	(1,528,587)	(7,683,812)	0	(9,212,399)
18.	2035	(1,568,450)	(7,438,175)	0	(9,006,625)
19.	2036	(2,138,436)	(7,281,136)	0	(9,419,572)
20.	2037	(1,489,740)	(7,015,685)	0	(8,505,425)
21.	2038	(2,087,211)	(6,735,999)	0	(8,823,210)
22.	2039	(1,707,641)	(6,188,361)	0	(7,896,002)
23.	2040	(727,797)	(5,541,311)	0	(6,269,108)
24.	2041	(4,568)	(4,622,890)	0	(4,627,458)
25.	2042	422,415	(3,875,400)	0	(3,452,985)
26.	2043	736,751	(3,031,342)	0	(2,294,591)
27.	2044	448,929	(2,365,953)	0	(1,917,024)
28.	2045	630,129	(1,883,106)	0	(1,252,977)
29.	2046	358,765	(1,351,973)	0	(993,208)
30.	2047	194,863	(820,841)	0	(625,978)
31.	2048 and Later	0	(289,709)	0	(289,709)
32.	Total (Lines 1 to 31)	157,298,785	(269,218,336)	0	(111,919,551)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	929,828,570	224,168,214	1,153,996,785	547,179,641	780,335,804	1,327,515,444	2,481,512,229
2. Realized capital gains/(losses) net of taxes - General Account	(30,688,759)	0	(30,688,759)	42,626,504	39,051,368	81,677,872	50,989,114
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(39,994,127)	0	(39,994,127)	1,250,957	0	1,250,957	(38,743,170)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	42,387,011	(71,883,266)	(29,496,255)	(203,121,233)	61,265,071	(141,856,162)	(171,352,416)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	73,867,373	(38,173,230)	35,694,143	(3,301,789)	0	(3,301,789)	32,392,354
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	213,603,576	52,920,598	266,524,173	850,489	3,609,418	4,459,907	270,984,080
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,189,003,644	167,032,317	1,356,035,961	385,484,569	884,261,661	1,269,746,230	2,625,782,190
9. Maximum reserve	982,629,183	244,699,947	1,227,329,130	539,351,975	837,598,097	1,376,950,072	2,604,279,202
10. Reserve objective	680,033,490	188,226,061	868,259,550	538,231,075	834,390,813	1,372,621,888	2,240,881,438
11. 20% of (Line 10 - Line 8)	(101,794,031)	4,238,749	(97,555,282)	30,549,301	(9,974,170)	20,575,132	(76,980,150)
12. Balance before transfers (Lines 8 + 11)	1,087,209,613	171,271,065	1,258,480,679	416,033,870	874,287,491	1,290,321,361	2,548,802,040
13. Transfers	(104,580,430)	73,428,882	(31,151,549)	67,840,942	(36,689,394)	31,151,549	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	982,629,183	244,699,947	1,227,329,130	483,874,812	837,598,097	1,321,472,910	2,548,802,040

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	6,310,902,829	XXX	XXX	6,310,902,829	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	49,515,482,360	XXX	XXX	49,515,482,360	0.0004	19,806,193	0.0023	113,885,609	0.0030	148,546,447
3.	2	High Quality	24,214,002,529	XXX	XXX	24,214,002,529	0.0019	46,006,605	0.0058	140,441,215	0.0090	217,926,023
4.	3	Medium Quality	2,849,452,336	XXX	XXX	2,849,452,336	0.0093	26,499,907	0.0230	65,537,404	0.0340	96,881,379
5.	4	Low Quality	1,307,358,490	XXX	XXX	1,307,358,490	0.0213	27,846,736	0.0530	69,290,000	0.0750	98,051,887
6.	5	Lower Quality	597,445,278	XXX	XXX	597,445,278	0.0432	25,809,636	0.1100	65,718,981	0.1700	101,565,697
7.	6	In or Near Default	73,734,962	XXX	XXX	73,734,962	0.0000	0	0.2000	14,746,992	0.2000	14,746,992
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	84,868,378,785	XXX	XXX	84,868,378,785	XXX	145,969,076	XXX	469,620,201	XXX	677,718,426
		PREFERRED STOCK										
10.	1	Highest Quality	79,200,000	XXX	XXX	79,200,000	0.0004	31,680	0.0023	182,160	0.0030	237,600
11.	2	High Quality	171,259	XXX	XXX	171,259	0.0019	325	0.0058	993	0.0090	1,541
12.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality	10,098,520	XXX	XXX	10,098,520	0.0432	436,256	0.1100	1,110,837	0.1700	1,716,748
15.	6	In or Near Default	10,181,682	XXX	XXX	10,181,682	0.0000	0	0.2000	2,036,336	0.2000	2,036,336
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	99,651,461	XXX	XXX	99,651,461	XXX	468,261	XXX	3,330,327	XXX	3,992,226
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	1,273,164,194	XXX	XXX	1,273,164,194	0.0004	509,266	0.0023	2,928,278	0.0030	3,819,493
20.	2	High Quality	66,293,298	XXX	XXX	66,293,298	0.0019	125,957	0.0058	384,501	0.0090	596,640
21.	3	Medium Quality	9,815,239	XXX	XXX	9,815,239	0.0093	91,282	0.0230	225,750	0.0340	333,718
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	621,610	XXX	XXX	621,610	0.0432	26,854	0.1100	68,377	0.1700	105,674
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	1,349,894,340	XXX	XXX	1,349,894,340	XXX	753,358	XXX	3,606,906	XXX	4,855,524
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	788,864,048	XXX	XXX	788,864,048	0.0004	315,546	0.0023	1,814,387	0.0030	2,366,592
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	20,136,096	XXX	XXX	20,136,096	0.0000	0	0.2000	4,027,219	0.2000	4,027,219
33.		Total Derivative Instruments	809,000,144	XXX	XXX	809,000,144	XXX	315,546	XXX	5,841,606	XXX	6,393,811
34.		Total (Lines 9 + 17 + 25 + 33)	87,126,924,730	XXX	XXX	87,126,924,730	XXX	147,506,242	XXX	482,399,041	XXX	692,959,987

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	1,532,681,454	0	XXX	1,532,681,454	0.0010	1,532,681	0.0050	7,663,407	0.0065	9,962,429
36.		Farm Mortgages - CM2 - High Quality	90,736,831	0	XXX	90,736,831	0.0035	317,579	0.0100	907,368	0.0130	1,179,579
37.		Farm Mortgages - CM3 - Medium Quality	35,382,000	0	XXX	35,382,000	0.0060	212,292	0.0175	619,185	0.0225	796,095
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	11,301,263,554	0	XXX	11,301,263,554	0.0010	11,301,264	0.0050	56,506,318	0.0065	73,458,213
44.		Commercial Mortgages - All Other - CM2 - High Quality	5,480,122,401	0	XXX	5,480,122,401	0.0035	19,180,428	0.0100	54,801,224	0.0130	71,241,591
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	679,161,946	0	XXX	679,161,946	0.0060	4,074,972	0.0175	11,885,334	0.0225	15,281,144
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	7,444,888	0	XXX	7,444,888	0.0105	78,171	0.0300	223,347	0.0375	279,183
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, Not in Process:										
48.		Farm Mortgages	12,957,779	0	XXX	12,957,779	0.0420	544,227	0.0760	984,791	0.1200	1,554,933
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	19,139,750,852	0	XXX	19,139,750,852	XXX	37,241,614	XXX	133,590,974	XXX	173,753,168
59.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	19,139,750,852	0	XXX	19,139,750,852	XXX	37,241,614	XXX	133,590,974	XXX	173,753,168

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	63,856,912	XXX	XXX	63,856,912	0.0000	0	0.1784 (a)	11,392,073	0.1784 (a)	11,392,073
2.		Unaffiliated - Private	166,381,488	XXX	XXX	166,381,488	0.0000	0	0.1600	26,621,038	0.1600	26,621,038
3.		Federal Home Loan Bank	29,864,700	XXX	XXX	29,864,700	0.0000	0	0.0050	149,324	0.0080	238,918
4.		Affiliated - Life with AVR	2,798,283,173	XXX	XXX	2,798,283,173	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	470,268,364	0	0	470,268,364	XXX	470,268	XXX	2,351,342	XXX	3,056,744
7.		Fixed Income - High Quality	108,634,424	0	0	108,634,424	XXX	380,220	XXX	1,086,344	XXX	1,412,248
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1784 (a)	0	0.1784 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	282,068,272	0	323,489,655	605,557,927	0.0000 (b)	0	0.0750 (b)	45,416,845	0.0750 (b)	45,416,845
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16.		Affiliated - All Other	2,799,049,043	XXX	XXX	2,799,049,043	0.0000	0	0.1600	447,847,847	0.1600	447,847,847
17.		Total Common Stock (Sum of Lines 1 through 16)	6,718,406,377	0	323,489,655	7,041,896,032	XXX	850,489	XXX	534,864,812	XXX	535,985,712
		REAL ESTATE										
18.		Home Office Property (General Account only)	263,174,298	0	0	263,174,298	0.0000	0	0.0750	19,738,072	0.0750	19,738,072
19.		Investment Properties	267,956,524	0	255,727,047	523,683,571	0.0000	0	0.0750	39,276,268	0.0750	39,276,268
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21.		Total Real Estate (Sum of Lines 18 through 20)	531,130,822	0	255,727,047	786,857,869	XXX	0	XXX	59,014,340	XXX	59,014,340
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	799,728	XXX	XXX	799,728	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	799,728	XXX	XXX	799,728	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	20,120,784	XXX	XXX	20,120,784	0.0004	8,048	0.0023	46,278	0.0030	60,362
31.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	20,120,784	XXX	XXX	20,120,784	XXX	8,048	XXX	46,278	XXX	60,362
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	1,799,176	0	XXX	1,799,176	0.0010	1,799	0.0050	8,996	0.0065	11,695
39.		Mortgages - CM2 - High Quality	203,607,982	0	XXX	203,607,982	0.0035	712,628	0.0100	2,036,080	0.0130	2,646,904
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
42.		Mortgages - CM5 - Low Quality	117,994,492	0	XXX	117,994,492	0.0160	1,887,912	0.0425	5,014,766	0.0550	6,489,697
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	2,065,492	0	XXX	2,065,492	0.0420	86,751	0.0760	156,977	0.1200	247,859
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56.		Total Affiliated (Sum of Lines 38 through 55)	325,467,142	0	XXX	325,467,142	XXX	2,689,090	XXX	7,216,819	XXX	9,396,155
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0035	0	0.0010	0	0.0130	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	325,467,142	0	XXX	325,467,142	XXX	2,689,090	XXX	7,216,819	XXX	9,396,155

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
66.		Unaffiliated Private	2,259,950,743	XXX	XXX	2,259,950,743	0.0000	0	0.1600	361,592,119	0.1600	361,592,119
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69.		Affiliated Other - All Other	1,906,811,142	XXX	XXX	1,906,811,142	0.0000	0	0.1600	305,089,783	0.1600	305,089,783
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	4,166,761,885	XXX	XXX	4,166,761,885	XXX	0	XXX	666,681,902	XXX	666,681,902
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72.		Investment Properties	412,116,990	0	200,692,468	612,809,459	0.0000	0	0.0750	45,960,709	0.0750	45,960,709
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	412,116,990	0	200,692,468	612,809,459	XXX	0	XXX	45,960,709	XXX	45,960,709
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	142,244,757	0	0	142,244,757	0.0063	896,142	0.0120	1,706,937	0.0190	2,702,650
77.		Guaranteed State Low Income Housing Tax Credit	35,696	0	0	35,696	0.0003	11	0.0006	21	0.0010	36
78.		Non-guaranteed State Low Income Housing Tax Credit	2,505,827	0	0	2,505,827	0.0063	15,787	0.0120	30,070	0.0190	47,611
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	144,786,280	0	0	144,786,280	XXX	911,939	XXX	1,737,028	XXX	2,750,297
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83.		Other Invested Assets - Schedule BA	413,321,372	XXX	0	413,321,372	0.0000	0	0.1300	53,731,778	0.1300	53,731,778
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	413,321,372	XXX	0	413,321,372	XXX	0	XXX	53,731,778	XXX	53,731,778
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	5,483,374,182	0	200,692,468	5,684,066,651	XXX	3,609,077	XXX	775,374,515	XXX	778,581,203

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
105756K#6	R		Corporate Bond First to Default	3	4,789,620	44,543	110,161	162,847
	CW	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,353,508	(941)	(5,413)	(7,061)
	CW	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,436,112	(974)	(5,603)	(7,308)
195325M*3	R		Corporate Bond First to Default	2	8,322,778	15,813	48,272	74,905
	CW	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	531,208	(212)	(1,222)	(1,594)
	CW	478165-AH-6	S.C. Johnson & Son, Inc. CORPORATE	1FE	2,020,693	(808)	(4,648)	(6,062)
	CW	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE MUNI	1FE	5,770,877	(2,308)	(13,273)	(17,313)
715638K@0	R		Corporate Bond First to Default	2	12,960,266	24,625	75,170	116,642
	CW	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	278,655	(529)	(1,616)	(2,508)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,342,053	(2,937)	(16,887)	(22,026)
	CW	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,523,601	(609)	(3,504)	(4,571)
	CW	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,209,398	(884)	(5,082)	(6,628)
	CW	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,375	(27)	(157)	(205)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,538,184	(615)	(3,538)	(4,615)
168863E#1	R		Corporate Bond First to Default	1	12,841,023	5,136	29,534	38,523
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,329	(307)	(1,767)	(2,305)
	CW	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,754	(311)	(1,789)	(2,333)
	CW	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,309	(399)	(2,292)	(2,989)
	CW	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	909,142	(364)	(2,091)	(2,727)
	CW	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	507,216	(203)	(1,167)	(1,522)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,464,593	(1,386)	(7,969)	(10,394)
	CW	437076-AS-1	Home Depot Inc CORPORATE	1FE	610,559	(244)	(1,404)	(1,832)
	CW	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE MUNI FRGN	1FE	742,841	(297)	(1,709)	(2,229)
	CW	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE MUNI	1FE	2,126,439	(851)	(4,891)	(6,379)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,395	(104)	(597)	(778)
	CW	797440-BM-5	San Diego Gas Electric Engine CORPORATE	1FE	524,422	(210)	(1,206)	(1,573)
	CW	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,154,023	(462)	(2,654)	(3,462)
712219C@1	R		Corporate Bond First to Default	1	14,538,856	5,816	33,439	43,617
	CW	00817Y-AP-3	AETNA INC CORPORATE	2FE	433,720	(173)	(998)	(1,301)
	CW	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,467,055	(2,587)	(14,874)	(19,401)
	CW	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE	1FE	832,439	(333)	(1,915)	(2,497)
	CW	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	774,892	(310)	(1,782)	(2,325)
	CW	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	1,049,902	(420)	(2,415)	(3,150)
	CW	69351U-AR-4	PPL Electric Utilities Corp CORPORATE	1FE	532,900	(213)	(1,226)	(1,599)
	CW	717081-DT-7	PFIZER INC CORP	1FE	618,119	(247)	(1,422)	(1,854)
	CW	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,786	(262)	(1,504)	(1,961)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,176,043	(1,270)	(7,305)	(9,528)
70687WE@7	R		Corporate Bond First to Default	1	12,232,275	4,893	28,134	36,697
	CW	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	527,426	(211)	(1,213)	(1,582)
	CW	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,934,824	(1,974)	(11,350)	(14,804)
	CW	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,533,799	(614)	(3,528)	(4,601)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,063,972	(826)	(4,747)	(6,192)
	CW	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,015,526	(406)	(2,336)	(3,047)
	CW	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,156,729	(863)	(4,960)	(6,470)
718286E#0	R		Corporate Bond First to Default	2	12,064,956	22,923	69,977	108,585
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,015,832	(806)	(4,636)	(6,047)
	CW	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,225,416	(490)	(2,818)	(3,676)
	CW	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	1FE	1,122,603	(449)	(2,582)	(3,368)
	CW	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	701,181	(280)	(1,613)	(2,104)
	CW	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	518,078	(207)	(1,192)	(1,554)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,027,503	(411)	(2,363)	(3,083)
	CW	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,674,390	(1,070)	(6,151)	(8,023)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,876,255	(751)	(4,315)	(5,629)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	404,600	(162)	(931)	(1,214)
	CW	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	499,099	(200)	(1,148)	(1,497)
831594C#1	R		Corporate Bond First to Default	1	12,394,097	4,958	28,506	37,182
	CW	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	990,436	(396)	(2,278)	(2,971)
	CW	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,013,538	(405)	(2,331)	(3,041)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,085,940	(834)	(4,798)	(6,258)
	CW	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,561,131	(1,424)	(8,191)	(10,683)
	CW	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,054,094	(1,222)	(7,024)	(9,162)
	CW	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1FE	611,494	(245)	(1,406)	(1,834)
	CW	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,077,464	(431)	(2,478)	(3,232)
698299P#5	R		Corporate Bond First to Default	2	16,489,530	31,330	95,639	148,406
	CW	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,498,529	(2,847)	(8,691)	(13,487)
	CW	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,703,164	(1,481)	(8,517)	(11,109)
	CW	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	769,584	(308)	(1,770)	(2,309)
	CW	210518-CY-0	Consumers Energy CORPORATE	1FE	848,977	(340)	(1,953)	(2,547)
	CW	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,324,355	(530)	(3,046)	(3,973)
	CW	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	502,916	(201)	(1,157)	(1,509)
	CW	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	396,244	(158)	(911)	(1,189)
	CW	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	1FE	684,711	(274)	(1,575)	(2,054)
	CW	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	1FE	533,498	(213)	(1,227)	(1,600)
	CW	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,199,646	(880)	(5,059)	(6,599)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,131,703	(453)	(2,603)	(3,395)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,271,395	(509)	(2,924)	(3,814)
	CW	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,624,808	(650)	(3,737)	(4,874)
12574#FK8	R		Corporate Bond First to Default	1	48,332,129	19,333	111,164	144,996
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1FE	641,007	(256)	(1,474)	(1,923)
	CW	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE	1FE	6,686,319	(2,675)	(15,379)	(20,059)
	CW	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE MUNI	1FE	1,420,032	(568)	(3,266)	(4,260)
	CW	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE MUNI	1FE	4,015,014	(1,606)	(9,235)	(12,045)
	CW	210518-CX-2	Consumers Energy CORPORATE	1FE	756,328	(303)	(1,740)	(2,269)
	CW	210518-DA-1	Consumers Energy CORPORATE	1FE	977,057	(391)	(2,247)	(2,931)
	CW	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,073,799	(1,230)	(7,070)	(9,221)
	CW	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE MUNI TAXABLE	1FE	957,351	(383)	(2,202)	(2,872)
	CW	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	499,147	(200)	(1,148)	(1,497)
	CW	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,079,093	(3,632)	(20,882)	(27,237)
	CW	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,104,074	(442)	(2,539)	(3,312)
	CW	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE MUNI TAXABLE	1FE	1,503,704	(601)	(3,459)	(4,511)
	CW	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE MUNI TAXABLE	1FE	2,196,973	(879)	(5,053)	(6,591)
	CW	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,761,726	(1,505)	(8,652)	(11,285)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	7,772,446	(3,109)	(17,877)	(23,317)
	CW	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE MUNI TAXABLE	1FE	2,834,449	(1,134)	(6,519)	(8,503)
	CW	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE MUNI	1FE	1,053,607	(421)	(2,423)	(3,161)
12518*C73	R		Corporate Bond First to Default	2Z	250,388,769	475,739	1,452,255	2,253,499
	CW	00206R-DK-5	AT&T INC CORPORATE	2FE	39,236,323	(74,549)	(227,571)	(353,127)
	CW	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	1FE	3,929,498	(1,572)	(9,038)	(11,788)
	CW	037411-AM-7	APACHE CORP DEBENTURES	2FE	4,907,772	(9,325)	(28,465)	(44,170)
	CW	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	780,604	(1,483)	(4,528)	(7,025)
	CW	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2FE	5,260,046	(9,994)	(30,508)	(47,340)
	CW	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	2FE	4,939,788	(9,386)	(28,651)	(44,458)
	CW	126408-GW-7	CSX CORP CORPORATE	2FE	1,508,847	(2,867)	(8,751)	(13,580)
	CW	196522-AE-6	COLORADO INTST GAS CO CORPORATE	2FE	5,096,478	(9,683)	(29,560)	(45,868)
	CW	20030N-BG-5	COMCAST CORP CORPORATE	1FE	108,364	(43)	(249)	(325)
	CW	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2FE	6,940,643	(13,187)	(40,256)	(62,466)
	CW	244199-BF-1	DEERE & CO CORPORATE	1FE	3,689,377	(1,476)	(8,486)	(11,068)
	CW	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2FE	1,311,601	(2,492)	(7,607)	(11,804)
	CW	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE	2FE	4,816,005	(9,150)	(27,933)	(43,344)
	CW	465685-AD-7	ITC HOLDINGS CORP CORPORATE	2FE	4,957,384	(9,419)	(28,753)	(44,616)
	CW	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE	2FE	9,890,123	(18,791)	(57,363)	(89,011)
	CW	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE	2FE	1,432,925	(2,723)	(8,311)	(12,896)
	CW	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEED	1FE	457,110	(183)	(1,051)	(1,371)
	CW	50076Q-AR-7	KRAFT FOODS INC CORP	2FE	16,262,044	(30,898)	(94,320)	(146,358)
	CW	530790-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	382,575	(727)	(2,219)	(3,443)
	CW	559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE	2FE	4,950,435	(9,406)	(28,713)	(44,554)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2FE	10,264,202	(19,502)	(59,532)	(92,378)
	CW	842400-EV-1	SOUTHERN CAL EDISON CORPORATE	1FE	3,478,475	(1,391)	(8,000)	(10,435)
	CW	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2FE	889,998	(1,691)	(5,162)	(8,010)
	CW	867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	1FE	4,012,330	(1,605)	(9,228)	(12,037)
	CW	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	1FE	9,886,519	(3,955)	(22,739)	(29,660)
	CW	880277-AD-0	TENAGA NASIONAL DEBENTURES 144A	1FE	331,242	(132)	(762)	(994)
	CW	90131H-BL-8	21ST CENTURY FOX AMERICA CORPORATE	2FE	3,240,443	(6,157)	(18,795)	(29,164)
	CW	90131H-BR-5	21ST CENTURY FOX AMERICA COMPANY GUARNT	2FE	8,751,053	(16,627)	(50,756)	(78,759)
	CW	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2FE	2,981,101	(5,664)	(17,290)	(26,830)
	CW	913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE	2FE	621,999	(1,182)	(3,608)	(5,598)
	CW	92343V-BS-2	Verizon Communications CORPORATE	2FE	37,485,634	(71,223)	(217,417)	(337,371)
	CW	92343V-BT-0	Verizon Communications CORPORATE	2FE	41,068,926	(78,031)	(238,200)	(369,620)
	CW	92553P-AU-6	VIACOM INC CL B CORPORATE	2FE	913,268	(1,735)	(5,297)	(8,219)
	CW	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2FE	637,639	(1,212)	(3,698)	(5,739)
	CW	98389B-AH-3	XCEL ENERGY INC. CORPORATE	2FE	4,967,997	(9,439)	(28,814)	(44,712)
12518*P79	R		Corporate Bond First to Default	2Z	1,276,039,755	2,424,476	7,401,031	11,484,358
	CW	002819-AC-4	ABBOTT LABS CORPORATE	2FE	1,117,671	(2,124)	(6,482)	(10,059)
	CW	002824-AY-6	ABBOTT LABORATORIES CORPORATE	2FE	16,164,669	(30,713)	(93,755)	(145,482)
	CW	012873-AH-8	ENCANA CORP NOTES	2FE	5,837,458	(11,091)	(33,857)	(52,537)
	CW	012873-AK-1	ENCANA CORP CORP FOREIGN	2FE	5,489,962	(10,431)	(31,842)	(49,410)
	CW	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,761,204	(7,146)	(21,815)	(33,851)
	CW	031162-AW-0	AMGEN INC CORPORATE	2FE	13,022,190	(24,742)	(75,529)	(117,200)
	CW	031162-BC-3	AMGEN INC CORPORATE	2FE	2,328,444	(4,424)	(13,505)	(20,956)
	CW	037389-AU-7	AON CORP CORPORATE	2FE	16,106,528	(30,602)	(93,418)	(144,959)
	CW	037411-AR-6	APACHE CORP CORPORATE	2FE	1,909,683	(3,628)	(11,076)	(17,187)
	CW	037411-AY-1	APACHE CORP CORPORATE	2FE	33,070,416	(62,834)	(191,808)	(297,634)
	CW	059438-AG-6	BANK ONE CORP SUB DEBENTURES	1FE	5,302,878	(2,121)	(12,197)	(15,909)
	CW	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	2,520,133	(4,788)	(14,617)	(22,681)
	CW	06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	2FE	13,630,853	(25,899)	(79,059)	(122,678)
	CW	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	6,192,829	(2,477)	(14,244)	(18,578)
	CW	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	8,751,380	(3,501)	(20,128)	(26,254)
	CW	124857-AK-9	CBS CORP CORPORATE	2FE	473,980	(901)	(2,749)	(4,266)
	CW	125509-BH-1	CIGNA CORP CORPORATE	2FE	5,087,985	(9,667)	(29,510)	(45,792)
	CW	126408-BP-7	CSX CORP DEBENTURES	2FE	14,324,827	(27,217)	(83,084)	(128,923)
	CW	12641L-BU-6	CSX CORP NOTES	2FE	5,549,879	(10,545)	(32,189)	(49,949)
	CW	126650-BJ-8	CVS HEALTH CORP CORPORATE	2FE	9,070,812	(17,235)	(52,611)	(81,637)
	CW	13645R-AE-4	Canadian Pacific Railway Co NOTES	2FE	9,991,330	(18,984)	(57,950)	(89,922)
	CW	161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE	2FE	1,145,630	(2,177)	(6,645)	(10,311)
	CW	172967-DR-9	CITIGROUP INC CORPORATE	2FE	5,102,669	(9,695)	(29,595)	(45,924)
	CW	186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE	2FE	5,063,890	(9,621)	(29,371)	(45,575)
	CW	195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	2FE	14,674,166	(27,881)	(85,110)	(132,067)
	CW	205887-BS-0	CONAGRA FOODS INC CORPORATE	2FE	909,446	(1,728)	(5,275)	(8,185)
	CW	207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE MUNI FRGN	1FE	29,138,031	(11,655)	(67,017)	(87,414)
	CW	20825C-AQ-7	Conocophillips CORPORATE	1FE	2,557,639	(1,023)	(5,883)	(7,673)
	CW	209111-EY-5	CONS EDISON CO OF NY CORPORATE	1FE	16,905,154	(6,762)	(38,882)	(50,715)
	CW	210371-AF-7	CONSTELLATION ENERGY GROUP NOTES	2FE	5,390,712	(10,242)	(31,266)	(48,516)
	CW	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FOREIGN	1FE	4,776,825	(1,911)	(10,987)	(14,330)
	CW	21987B-AK-4	CODELCO INC CORP FOREIGN	1FE	4,513,338	(1,805)	(10,381)	(13,540)
	CW	23355L-AF-3	DXC Technology Company CORPORATE	2FE	5,623,953	(10,686)	(32,619)	(50,616)
	CW	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI	1FE	22,255,145	(8,902)	(51,187)	(66,765)
	CW	25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT	2FE	5,755,182	(10,935)	(33,380)	(51,797)
	CW	25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE	2FE	4,129,959	(7,847)	(23,954)	(37,170)
	CW	25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE	2FE	866,963	(1,647)	(5,028)	(7,803)
	CW	25746U-AV-1	DOMINION ENERGY INC CORPORATE	2FE	4,861,708	(9,237)	(28,198)	(43,755)
	CW	260003-AK-4	DOVER CORP CORPORATE	2FE	10,450,816	(19,857)	(60,615)	(94,057)
	CW	260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES	2FE	5,499,121	(10,448)	(31,895)	(49,492)
	CW	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	4,358,121	(1,743)	(10,024)	(13,074)
	CW	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2FE	750,475	(1,426)	(4,353)	(6,754)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2FE	11,101,163	(21,092)	(64,387)	(99,910)
	CW	29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	2FE	20,245,323	(38,466)	(117,423)	(182,208)
	CW	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE	2FE	1,659,591	(3,153)	(9,626)	(14,936)
	CW	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	2,714,212	(5,157)	(15,742)	(24,428)
	CW	293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE	2FE	5,325,740	(10,119)	(30,889)	(47,932)
	CW	29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES	2FE	8,141,785	(15,469)	(47,222)	(73,276)
	CW	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES	2FE	2,541,596	(4,829)	(14,741)	(22,874)
	CW	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1FE	11,060,256	(4,424)	(25,439)	(33,181)
	CW	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1FE	5,192,669	(2,077)	(11,943)	(15,578)
	CW	416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE	2FE	5,162,935	(9,810)	(29,945)	(46,466)
	CW	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2FE	20,141,778	(38,269)	(116,822)	(181,276)
	CW	42809H-AD-9	HESS CORP CORPORATE	3FE	22,123,323	(42,034)	(128,315)	(199,110)
	CW	437076-AU-6	Home Depot Inc CORPORATE	1FE	9,813,493	(3,925)	(22,571)	(29,440)
	CW	455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	2FE	9,007,744	(17,115)	(52,245)	(81,070)
	CW	455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN	2FE	29,058,951	(55,212)	(168,542)	(261,531)
	CW	460146-CN-1	INTL PAPER CORP CORPORATE	2FE	492,811	(936)	(2,858)	(4,435)
	CW	49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK FUND MUNI	2FE	1,214,539	(2,308)	(7,044)	(10,931)
	CW	49337W-AJ-9	KEYSPAN CORPORATION CORPORATE	2FE	15,255,513	(28,985)	(88,482)	(137,300)
	CW	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1FE	17,889,286	(7,156)	(41,145)	(53,668)
	CW	500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN	2FE	10,362,192	(19,688)	(60,101)	(93,260)
	CW	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	10,956,614	(20,818)	(63,548)	(98,610)
	CW	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,644,700	(20,225)	(61,739)	(95,802)
	CW	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	8,128,432	(15,444)	(47,145)	(73,156)
	CW	53079E-AE-4	Liberty Mutual Group Inc. CORPORATE	2FE	4,684,547	(8,901)	(27,170)	(42,161)
	CW	534187-AR-0	LINCOLN NATL CORP IND CORPORATE	2FE	3,992,658	(7,586)	(23,157)	(35,934)
	CW	539830-AW-9	LOCKHEED MARTIN CORP CORP	2FE	3,254,682	(6,184)	(18,877)	(29,292)
	CW	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	4,955,658	(1,982)	(11,398)	(14,867)
	CW	548661-CR-6	LOWES COMPANIES INC CORPORATE	2FE	12,574,220	(23,891)	(72,930)	(113,168)
	CW	573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE	2FE	5,105,617	(9,701)	(29,613)	(45,951)
	CW	574599-AY-2	MASCO CORP BONDS	2FE	4,041,994	(7,680)	(23,444)	(36,378)
	CW	58013M-EC-4	MCDONALDS CORP CORPORATE	2FE	11,403,222	(21,666)	(66,139)	(102,629)
	CW	58013M-EH-3	MCDONALDS CORP CORPORATE	2FE	1,681,549	(3,195)	(9,753)	(15,134)
	CW	58155Q-AE-3	MCKESSON CORP CORPORATE	2FE	803,053	(1,526)	(4,658)	(7,227)
	CW	59156R-AY-4	METLIFE INC CORPORATE	1FE	22,153,293	(8,861)	(50,953)	(66,460)
	CW	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE MUNI FRGN	1FE	12,259,631	(4,904)	(28,197)	(36,779)
	CW	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	9,440,006	(17,936)	(54,752)	(84,960)
	CW	638585-BF-5	BANK OF AMERICA CORP SUB NOTES	2FE	1,927,698	(3,663)	(11,181)	(17,349)
	CW	641423-BZ-0	NEVADA POWER CO CORPORATE	1FE	1,927,038	(771)	(4,432)	(5,781)
	CW	649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE MUNI FRGN	1FE	18,812,591	(7,525)	(43,269)	(56,438)
	CW	649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK FUND MUNI	1FE	20,826,104	(8,330)	(47,900)	(62,478)
	CW	651639-AM-8	NEWMONT MINING CORP CORPORATE	2FE	25,248,014	(47,971)	(146,438)	(227,232)
	CW	654730-AW-3	NiSource Finance Corp CORPORATE	2FE	5,530,948	(10,509)	(32,079)	(49,779)
	CW	655044-AG-0	NOBLE ENERGY INC CORPORATE	2FE	926,035	(1,759)	(5,371)	(8,334)
	CW	655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN	2FE	4,613,663	(8,766)	(26,759)	(41,523)
	CW	655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES	2FE	11,530,638	(21,908)	(66,878)	(103,776)
	CW	655844-AV-0	NORFOLK SOUTHERN CORP BOND	2FE	11,695,894	(22,222)	(67,836)	(105,263)
	CW	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1FE	5,145,492	(2,058)	(11,835)	(15,436)
	CW	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1FE	1,203,651	(481)	(2,768)	(3,611)
	CW	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2FE	5,070,975	(9,635)	(29,412)	(45,639)
	CW	677347-CE-4	OHIO EDISON CORPORATE	2FE	5,407,245	(10,274)	(31,362)	(48,665)
	CW	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1FE	9,938,333	(3,975)	(22,858)	(29,815)
	CW	684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE	1FE	117,975	(47)	(271)	(354)
	CW	695114-CL-0	PACIFICORP CORPORATE	1FE	11,549,271	(4,620)	(26,563)	(34,648)
	CW	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	2FE	11,046,088	(20,988)	(64,067)	(99,415)
	CW	71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	2FE	1,373,838	(2,610)	(7,968)	(12,365)
	CW	71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	2FE	1,736,767	(3,300)	(10,073)	(15,631)
	CW	71654Q-BR-2	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	2FE	4,855,248	(9,225)	(28,160)	(43,697)
	CW	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1FE	25,425,856	(10,170)	(58,479)	(76,278)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	725906-AH-4	PLACER DOME INC TOPR DEBENTURES	2FE	2,049,906	(3,895)	(11,889)	(18,449)
	CW	743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031 Baa1/BBB	2FE	5,702,766	(10,835)	(33,076)	(51,325)
	CW	743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031 Baa1/BBB	2FE	2,197,188	(4,175)	(12,744)	(19,775)
	CW	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	10,712,596	(4,285)	(24,639)	(32,138)
	CW	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1FE	6,925,605	(2,770)	(15,929)	(20,777)
	CW	76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	1FE	13,151,084	(5,260)	(30,247)	(39,453)
	CW	76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	1FE	12,959,272	(5,184)	(29,806)	(38,878)
	CW	780641-AH-9	KONINKLIJKE KPN SR UNSUB	2FE	11,595,118	(22,031)	(67,252)	(104,356)
	CW	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE MUNI FRGN	1FE	14,233,450	(5,693)	(32,737)	(42,700)
	CW	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1FE	4,605,612	(1,842)	(10,593)	(13,817)
	CW	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE	2FE	3,768,610	(7,160)	(21,858)	(33,917)
	CW	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK FUND MUNI	1FE	20,533,698	(8,213)	(47,228)	(61,601)
	CW	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1FE	3,422,176	(1,369)	(7,871)	(10,267)
	CW	854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE	1FE	7,699,607	(3,080)	(17,709)	(23,099)
	CW	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	5,070,635	(2,028)	(11,662)	(15,212)
	CW	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2FE	9,917,500	(18,843)	(57,522)	(89,258)
	CW	880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES	2FE	3,256,533	(6,187)	(18,888)	(29,309)
	CW	887317-AE-5	TIME WARNER INC CORPORATE	2FE	4,516,236	(8,581)	(26,194)	(40,646)
	CW	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2FE	7,053,403	(13,401)	(40,910)	(63,481)
	CW	88732J-AN-8	TIME WARNER CABLE INC CORPORATE	2FE	5,513,862	(10,476)	(31,980)	(49,625)
	CW	889175-BD-6	TOLEDO EDISON CO CORPORATE	2FE	5,078,629	(9,649)	(29,456)	(45,708)
	CW	893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE	2FE	1,627,723	(3,093)	(9,441)	(14,650)
	CW	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	15,550,213	(6,220)	(35,765)	(46,651)
	CW	90131H-BC-8	21ST CENTURY FOX AMERICA CORP	2FE	6,507,160	(12,364)	(37,742)	(58,564)
	CW	907818-CU-0	UNION PACIFIC CORP BOND	1FE	3,255,349	(1,302)	(7,487)	(9,766)
	CW	907818-DF-2	UNION PACIFIC CORP CORP	1FE	5,397,649	(2,159)	(12,415)	(16,193)
	CW	911312-AR-7	UNITED PARCEL SERVICE CORPORATE	1FE	4,912,670	(1,965)	(11,299)	(14,738)
	CW	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1FE	6,484,646	(2,594)	(14,915)	(19,454)
	CW	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	6,097,169	(2,439)	(14,023)	(18,292)
	CW	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1FE	9,204,160	(3,682)	(21,170)	(27,612)
	CW	92343V-BT-0	Verizon Communications CORPORATE	2FE	21,003,512	(39,907)	(121,820)	(189,032)
	CW	92343V-CZ-5	Verizon Communications CORPORATE	2FE	2,034,129	(3,865)	(11,798)	(18,307)
	CW	92343V-DS-0	Verizon Communications CORPORATE	2FE	1,633,826	(3,104)	(9,476)	(14,704)
	CW	92343V-EK-6	Verizon Communications CORPORATE	1FE	8,190,743	(3,276)	(18,839)	(24,572)
	CW	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	6,637,393	(12,611)	(38,497)	(59,737)
	CW	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,371,147	(4,148)	(23,854)	(31,113)
	CW	931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	2FE	56,993,503	(108,288)	(330,562)	(512,942)
	CW	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	5,829,355	(11,076)	(33,810)	(52,464)
	CW	94973V-AH-0	ANTHEM INC NOTES	2FE	21,943,523	(41,693)	(127,272)	(197,492)
	CW	94973V-AN-7	ANTHEM INC CORPORATE	2FE	5,550,843	(10,547)	(32,195)	(49,958)
	CW	94973V-AT-4	ANTHEM INC CORPORATE	2FE	16,133,060	(30,653)	(93,572)	(145,198)
	CW	961548-AY-0	WESTROCK MWV LLC DEBENTURES	2FE	10,742,680	(20,411)	(62,308)	(96,684)
	CW	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	1,073,436	(2,040)	(6,226)	(9,661)
	CW	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,648,904	(6,660)	(38,292)	(49,947)
	CW	98372P-AK-4	XL GROUP LTD CORP FOREIGN	1FE	5,079,129	(2,032)	(11,682)	(15,237)
	CW	98978V-AH-6	ZOETIS INC CORP	2FE	445,281	(846)	(2,583)	(4,008)
	CW	Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN	2FE	11,800,875	(22,422)	(68,445)	(106,208)
12518*P87	R		Corporate Bond First to Default	2Z	35,872,729	68,158	208,062	322,855
	CW	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1FE	3,777,195	(1,511)	(8,688)	(11,332)
	CW	057224-AZ-0	Baker Hughes Inc CORPORATE	1FE	5,470,815	(2,188)	(12,583)	(16,412)
	CW	31428X-BE-5	FedEx Corporation CORPORATE	2FE	5,012,216	(9,523)	(29,071)	(45,110)
	CW	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	9,033,414	(3,613)	(20,777)	(27,100)
	CW	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE MUNI TAXABLE	1FE	12,579,090	(5,032)	(28,932)	(37,737)
12518*Q29	R		Corporate Bond First to Default	4Z	107,963,237	2,299,617	5,722,052	8,097,243
	CW	01959L-AA-0	Allina Health System CORPORATE MUNI TAXABLE	1FE	18,296,187	(7,318)	(42,081)	(54,889)
	CW	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1FE	11,524,080	(4,610)	(26,505)	(34,572)
	CW	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1FE	2,041,607	(817)	(4,696)	(6,125)
	CW	14916R-AD-6	Catholic Health Initiatives CORP	2FE	2,988,925	(5,679)	(17,336)	(26,900)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1FE	150,849	(60)	(347)	(453)
	CW	20030N-AC-5	COMCAST CORP COMPANY GUARNT	1FE	15,354,868	(6,142)	(35,316)	(46,065)
	CW	31428X-AW-6	FedEx Corporation CORPORATE	2FE	542,855	(1,031)	(3,149)	(4,886)
	CW	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2FE	2,660,770	(5,055)	(15,432)	(23,947)
	CW	437076-BD-3	Home Depot Inc CORPORATE	1FE	8,996,971	(3,599)	(20,693)	(26,991)
	CW	649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI	1FE	7,317,760	(2,927)	(16,831)	(21,953)
	CW	655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE	2FE	988,022	(1,877)	(5,731)	(8,892)
	CW	73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXABLE	1FE	898,931	(360)	(2,068)	(2,697)
	CW	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXABLE	1FE	15,017,336	(6,007)	(34,540)	(45,052)
	CW	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1FE	2,758,691	(1,103)	(6,345)	(8,276)
	CW	774341-AF-8	ROCKWELL COLLINS CORPORATE	2FE	8,834,087	(16,785)	(51,238)	(79,507)
	CW	85771P-AQ-5	EQUINOR ASA GOVT FOREIGN	1FE	5,217,719	(2,087)	(12,001)	(15,653)
	CW	90131H-BP-9	21ST CENTURY FOX AMERICA CORP	2FE	1,415,578	(2,690)	(8,210)	(12,740)
	CW	902494-AY-9	TYSON FOODS CORPORATE	2FE	546,820	(1,039)	(3,172)	(4,921)
	CW	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	154,466	(62)	(355)	(463)
	CW	91913Y-AL-4	VALERO ENERGY CORPORATE	2FE	1,488,527	(2,828)	(8,633)	(13,397)
	CW	942683-AH-6	ACTAVIS INC CORPORATE	2FE	768,189	(1,460)	(4,455)	(6,914)
12518*037	R		Corporate Bond First to Default	2Z	120,131,225	228,249	696,761	1,081,181
	CW	00817Y-AP-3	AETNA INC CORPORATE	2FE	2,616,411	(4,971)	(15,175)	(23,548)
	CW	010392-EC-8	ALABAMA POWER DEBENTURES	1FE	228,791	(92)	(526)	(686)
	CW	020002-BA-8	ALLSTATE CORP CORP	1FE	10,496,696	(4,199)	(24,142)	(31,490)
	CW	031162-CF-5	AMGEN INC CORPORATE	2FE	1,899,335	(3,609)	(11,016)	(17,094)
	CW	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1FE	8,858,646	(3,543)	(20,375)	(26,576)
	CW	172967-JU-6	CITIGROUP INC CORPORATE	2FE	902,835	(1,715)	(5,236)	(8,126)
	CW	29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE	1FE	155,328	(62)	(357)	(466)
	CW	341081-FB-8	FLORIDA POWER & LIGHT CORPORATE	1FE	13,868,842	(5,548)	(31,898)	(41,607)
	CW	404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,549,557	(620)	(3,564)	(4,649)
	CW	406216-AY-7	HALLIBURTON COMPANY CORPORATE	2FE	930,894	(1,769)	(5,399)	(8,378)
	CW	44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	1FE	2,799,987	(1,120)	(6,440)	(8,400)
	CW	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1FE	11,671,767	(4,669)	(26,845)	(35,015)
	CW	50076Q-AN-6	KRAFT FOODS INC CORP	2FE	2,307,220	(4,384)	(13,382)	(20,765)
	CW	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	2FE	9,013,762	(17,126)	(52,280)	(81,124)
	CW	589331-AS-6	MERCK AND CO CORPORATE	1FE	4,394,371	(1,758)	(10,107)	(13,183)
	CW	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	1,468,780	(588)	(3,378)	(4,406)
	CW	71644E-AJ-1	PETRO CANADA CORP FOREIGN	1FE	498,274	(199)	(1,146)	(1,495)
	CW	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	8,711,560	(3,485)	(20,037)	(26,135)
	CW	744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1FE	16,621,999	(6,649)	(38,231)	(49,866)
	CW	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1FE	11,931,056	(4,772)	(27,441)	(35,793)
	CW	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1FE	6,903,514	(2,761)	(15,878)	(20,711)
	CW	893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN	2FE	1,705,966	(3,241)	(9,895)	(15,354)
	CW	929160-AV-1	VULCAN MATLS CO CORPORATE	2FE	595,635	(1,132)	(3,455)	(5,361)
12518*045	R		Corporate Bond First to Default	4Z	212,079,424	4,517,292	11,240,209	15,905,957
	CW	037389-AK-9	AON CORP COMPANY GUARNT	2FE	96,389	(183)	(559)	(868)
	CW	049560-AA-3	ATMOS ENERGY CORP DEBENTURES	1FE	3,123,216	(1,249)	(7,183)	(9,370)
	CW	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	422,862	(803)	(2,453)	(3,806)
	CW	066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN	4FE	2,152,501	(45,848)	(114,083)	(161,438)
	CW	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	19,085,473	(36,262)	(110,696)	(171,769)
	CW	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2FE	4,265,974	(8,105)	(24,743)	(38,394)
	CW	18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI	1FE	385,414	(154)	(886)	(1,156)
	CW	195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	2FE	602,216	(1,144)	(3,493)	(5,420)
	CW	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT	2FE	510,797	(971)	(2,963)	(4,597)
	CW	29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS	2FE	461,054	(876)	(2,674)	(4,149)
	CW	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	2FE	2,272,389	(4,318)	(13,180)	(20,452)
	CW	345370-CA-6	FORD MOTOR CO NOTES	2FE	1,348,926	(2,563)	(7,824)	(12,140)
	CW	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,586,773	(4,915)	(15,003)	(23,281)
	CW	40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES	2FE	5,634,440	(10,705)	(32,680)	(50,710)
	CW	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED 144A	2FE	20,922,932	(39,754)	(121,353)	(188,306)
	CW	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	6,125,298	(2,450)	(14,088)	(18,376)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	453258-AP-0	VALE INCO LTD BONDS	2FE	3,769,889	(7,163)	(21,865)	(33,929)
	CW	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	5,203,718	(2,081)	(11,969)	(15,611)
	CW	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	11,424,592	(21,707)	(66,263)	(102,821)
	CW	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE MUNI FRGN	1FE	30,507,759	(12,203)	(70,168)	(91,523)
	CW	593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN	2FE	571,337	(1,086)	(3,314)	(5,142)
	CW	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	3,002,811	(5,705)	(17,416)	(27,025)
	CW	698299-AD-6	Republic of Panama GOVT FOREIGN	2FE	380,938	(724)	(2,209)	(3,428)
	CW	706451-BD-2	PETROLEOS MEXICANOS CORP FRGN	2FE	5,301,231	(10,072)	(30,747)	(47,711)
	CW	718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN	2FE	1,116,047	(2,120)	(6,473)	(10,044)
	CW	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,028,398	(2,411)	(13,865)	(18,085)
	CW	78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	2FE	423,722	(805)	(2,458)	(3,814)
	CW	872649-BH-0	TRW INC DEBENTURES	2FE	5,969,397	(11,342)	(34,623)	(53,725)
	CW	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2FE	14,638,706	(27,814)	(84,904)	(131,748)
	CW	880277-AB-4	TENAGA NASIONAL DEBENTURES 144A	1FE	740,853	(296)	(1,704)	(2,223)
	CW	900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN	3FE	297,284	(2,765)	(6,838)	(10,108)
	CW	90131H-BS-3	21ST CENTURY FOX AMERICA COMPANY GUARNT	2FE	34,004,045	(64,608)	(197,223)	(306,036)
	CW	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2FE	3,958,367	(7,521)	(22,959)	(35,625)
	CW	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2FE	11,994	(23)	(70)	(108)
	CW	92343V-EK-6	Verizon Communications CORPORATE	1FE	5,051,220	(2,020)	(11,618)	(15,154)
	CW	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	5,248,292	(9,972)	(30,440)	(47,235)
	CW	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	2,578,651	(4,899)	(14,956)	(23,208)
	CW	X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN	2FE	1,540,154	(2,926)	(8,933)	(13,861)
	CW	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	313,366	(125)	(721)	(940)
	R		Corporate Bond First to Default	2Z	670,641,068	1,274,218	3,889,718	6,035,770
	CW	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,693,855	(1,878)	(10,796)	(14,082)
	CW	020002-AS-0	ALLSTATE CORP BOND	1FE	4,771,505	(1,909)	(10,974)	(14,315)
	CW	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	2FE	20,105,167	(38,200)	(116,610)	(180,947)
	CW	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	2FE	15,035,790	(28,568)	(87,208)	(135,322)
	CW	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1FE	9,923,947	(3,970)	(22,825)	(29,772)
	CW	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1FE	3,091,312	(1,237)	(7,110)	(9,274)
	CW	097023-AS-4	BOEING CO CORPORATE	1FE	5,335,276	(2,134)	(12,271)	(16,006)
	CW	097023-AX-3	BOEING CO CORPORATE	1FE	9,226,048	(3,690)	(21,220)	(27,678)
	CW	097023-BA-2	BOEING CO CORPORATE	1FE	6,009,953	(2,404)	(13,823)	(18,030)
	CW	141781-AE-4	Cargill Inc SENIOR NOTES 144A	1FE	5,957,015	(2,383)	(13,701)	(17,871)
	CW	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE MUNI FRGN	1FE	3,547,489	(1,419)	(8,159)	(10,642)
	CW	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	5,575	(2)	(13)	(17)
	CW	20030N-AK-7	COMCAST CORP CORPORATE	1FE	8,597,891	(3,439)	(19,775)	(25,794)
	CW	20030N-AM-3	COMCAST CORP CORPORATE	1FE	4,834,537	(1,934)	(11,119)	(14,504)
	CW	202795-HG-8	COMMONWEALTH EDISON SECURED	1FE	1,010,529	(404)	(2,324)	(3,032)
	CW	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUNI FRGN	1FE	16,071,828	(6,429)	(36,965)	(48,215)
	CW	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE MUNI FRGN	1FE	12,261,644	(4,905)	(28,202)	(36,785)
	CW	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	20,943,929	(8,378)	(48,171)	(62,832)
	CW	268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	10,686,697	(4,275)	(24,579)	(32,060)
	CW	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	7,015,187	(2,806)	(16,135)	(21,046)
	CW	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,804,030	(1,922)	(11,049)	(14,412)
	CW	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	6,045,785	(2,418)	(13,905)	(18,137)
	CW	341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	1FE	2,610,095	(1,044)	(6,003)	(7,830)
	CW	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE	1FE	15,176,205	(6,070)	(34,905)	(45,529)
	CW	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	8,174,931	(3,270)	(18,802)	(24,525)
	CW	36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FOREIGN	2FE	6,429,209	(12,215)	(37,289)	(57,863)
	CW	36962G-XZ-2	GENERAL ELEC CAP CORP NOTES	2FE	16,606,902	(31,553)	(96,320)	(149,462)
	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	1FE	23,840,022	(9,536)	(54,832)	(71,520)
	CW	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT	1FE	2,985,803	(1,194)	(6,867)	(8,957)
	CW	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI	1FE	7,602	(3)	(17)	(23)
	CW	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI	1FE	2,040,504	(816)	(4,693)	(6,122)
	CW	459200-AM-3	IBM CORP DEBENTURES	1FE	193,516	(77)	(445)	(581)
	CW	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1FE	19,351,835	(7,741)	(44,509)	(58,056)
	CW	524671-AA-2	LEGRAND DEBENTURES	1FE	1,570,005	(628)	(3,611)	(4,710)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN	1FE	4,662,415	(1,865)	(10,724)	(13,987)
	CW	549271-AF-1	LUBRIZOL CORP BOND	1FE	5,093,522	(2,037)	(11,715)	(15,281)
	CW	589331-AQ-0	MERCK AND CO CORPORATE	1FE	8,095,077	(3,238)	(18,619)	(24,285)
	CW	59156R-AJ-7	METLIFE INC CORPORATE	1FE	15,422,726	(6,169)	(35,472)	(46,268)
	CW	59156R-AM-0	METLIFE INC CORPORATE	1FE	5,441,429	(2,177)	(12,515)	(16,324)
	CW	592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE MUNI FRGN	1FE	4,099,006	(1,640)	(9,428)	(12,297)
	CW	59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPORATE MUNI TAXABLE	1FE	7,602	(3)	(17)	(23)
	CW	628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTURES	1FE	10,182,311	(4,073)	(23,419)	(30,547)
	CW	641423-BP-2	NEVADA POWER CO CORPORATE	1FE	4,048,787	(1,620)	(9,312)	(12,146)
	CW	646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI	1FE	7,602	(3)	(17)	(23)
	CW	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE MUNI FRGN	1FE	2,840,525	(1,136)	(6,533)	(8,522)
	CW	68389X-AH-8	ORACLE CORP CORPORATE	1FE	15,202,670	(6,081)	(34,966)	(45,608)
	CW	693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE	1FE	4,680,359	(1,872)	(10,765)	(14,041)
	CW	69351U-AM-5	PPL Electric Utilities Corp CORPORATE	1FE	5,896,724	(2,359)	(13,562)	(17,690)
	CW	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	1FE	5,025,893	(2,010)	(11,560)	(15,078)
	CW	694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE	2FE	6,622,465	(12,583)	(38,410)	(59,602)
	CW	694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE	2FE	14,877,845	(28,268)	(86,291)	(133,901)
	CW	695114-CG-1	PACIFICORP CORPORATE	1FE	3,062,106	(1,225)	(7,043)	(9,186)
	CW	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1FE	10,946,539	(4,379)	(25,177)	(32,840)
	CW	717081-CY-7	PFIZER INC CORPORATE	1FE	7,641,936	(3,057)	(17,576)	(22,926)
	CW	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1FE	10,947,036	(4,379)	(25,178)	(32,841)
	CW	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN	1FE	7,601,763	(3,041)	(17,484)	(22,805)
	CW	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,626,288	(2,651)	(15,240)	(19,879)
	CW	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1FE	4,544,733	(1,818)	(10,453)	(13,634)
	CW	744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MORT	1FE	1,960,700	(784)	(4,510)	(5,882)
	CW	74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	9,959,817	(3,984)	(22,908)	(29,879)
	CW	760719-BH-6	HSBC USA INC SUB DEBENTURES	1FE	2,508,717	(1,003)	(5,770)	(7,526)
	CW	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1FE	3,167,019	(1,267)	(7,284)	(9,501)
	CW	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1FE	5,163,620	(2,065)	(11,876)	(15,491)
	CW	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE MUNI	1FE	3,040,705	(1,216)	(6,994)	(9,122)
	CW	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1FE	30,407,052	(12,163)	(69,936)	(91,221)
	CW	797440-BJ-2	San Diego Gas Electric Engine CORPORATE	1FE	5,118,587	(2,047)	(11,773)	(15,356)
	CW	806605-AG-6	MERCK & CO INC BOND	1FE	13,434,366	(5,374)	(30,899)	(40,303)
	CW	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAGE	2FE	4,825,116	(9,168)	(27,986)	(43,426)
	CW	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1FE	4,821,670	(1,929)	(11,090)	(14,465)
	CW	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	1FE	16,505,870	(6,602)	(37,964)	(49,518)
	CW	872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES	1FE	5,362,406	(2,145)	(12,334)	(16,087)
	CW	87612E-AR-7	TARGET CORP CORPORATE	1FE	3,439,454	(1,376)	(7,911)	(10,318)
	CW	87612E-AU-0	TARGET CORP CORPORATE	1FE	4,417,018	(1,767)	(10,159)	(13,251)
	CW	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1FE	16,721,345	(6,689)	(38,459)	(50,164)
	CW	89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	9,593,434	(18,228)	(55,642)	(86,341)
	CW	89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	2,121,109	(4,030)	(12,302)	(19,090)
	CW	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT	1FE	3,025,380	(1,210)	(6,958)	(9,076)
	CW	906548-CH-3	UNION ELECTRIC CO CORPORATE	1FE	25,572,408	(10,229)	(58,817)	(76,717)
	CW	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN	1FE	10,129,833	(4,052)	(23,299)	(30,389)
	CW	927804-FE-9	Virginia Electric Power CORPORATE	2FE	6,296,308	(11,963)	(36,519)	(56,667)
	CW	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	15,445,286	(6,178)	(35,524)	(46,336)
	CW	929903-AM-4	WACHOVIA CORP BOND	1FE	4,952,859	(1,981)	(11,392)	(14,859)
	CW	931142-CM-3	WAL MART STORES INC CORPORATE	1FE	8,510,678	(3,404)	(19,575)	(25,532)
	CW	983024-AF-7	WYETH CORPORATE	1FE	5,174,153	(2,070)	(11,901)	(15,522)
	CW	983024-AN-0	WYETH CORPORATE	1FE	1,364,528	(546)	(3,138)	(4,094)
	CW	98385X-AM-8	XTO ENERGY INC CORPORATE	1FE	5,062,657	(2,025)	(11,644)	(15,188)
	R		Corporate Bond First to Default	2Z	319,446,076	606,948	1,852,787	2,875,015
	CW	00817Y-AG-3	AETNA INC CORPORATE	2FE	6,238,070	(11,852)	(36,181)	(56,143)
	CW	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	29,936,980	(11,975)	(68,855)	(89,811)
	CW	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	1FE	9,384,439	(3,754)	(21,584)	(28,153)
	CW	046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	2FE	15,456,125	(29,367)	(89,646)	(139,105)
	CW	059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE	1FE	4,821,204	(1,928)	(11,089)	(14,464)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES	1FE	13,862,101	(5,545)	(31,883)	(41,586)
	CW	149123-BE-0	CATERPILLAR INC DEBENTURES	1FE	6,160,145	(2,464)	(14,168)	(18,480)
	CW	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE MUNI FRGN	1FE	17,387,891	(6,955)	(39,992)	(52,164)
	CW	167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI	1FE	13,831,277	(5,533)	(31,812)	(41,494)
	CW	191219-BC-7	Coca Cola Enterprises Inc DEBENTURES	1FE	5,775,574	(2,310)	(13,284)	(17,327)
	CW	268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	19,708,798	(7,884)	(45,330)	(59,126)
	CW	337358-BA-2	FIRST UNION CORP SUB DEBENTURES	1FE	10,762,009	(4,305)	(24,753)	(32,286)
	CW	341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	1FE	7,132,980	(2,853)	(16,406)	(21,399)
	CW	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,954,805	(1,182)	(6,796)	(8,864)
	CW	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1FE	1,070,623	(428)	(2,462)	(3,212)
	CW	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1FE	3,961,497	(1,585)	(9,111)	(11,884)
	CW	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	23,546,163	(9,418)	(54,156)	(70,638)
	CW	585055-AT-3	MEDTRONIC INC CORPORATE	1FE	7,790,561	(3,116)	(17,918)	(23,372)
	CW	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	2FE	23,600,169	(44,840)	(136,881)	(212,402)
	CW	66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE MUNI FRGN	1FE	22,426,428	(8,971)	(51,581)	(67,279)
	CW	68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE	1FE	14,315,148	(5,726)	(32,925)	(42,945)
	CW	685218-AB-5	ORANGE SA CORP FOREIGN	2FE	2,610,116	(4,959)	(15,139)	(23,491)
	CW	709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE MUNI	1FE	5,353,882	(2,142)	(12,314)	(16,062)
	CW	713448-BP-2	PEPSICO INC CORPORATE	1FE	9,789,284	(3,916)	(22,515)	(29,368)
	CW	748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	1FE	8,570,414	(3,428)	(19,712)	(25,711)
	CW	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1FE	2,416,052	(966)	(5,557)	(7,248)
	CW	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FOREIGN	1FE	23,906,741	(9,563)	(54,986)	(71,720)
	CW	870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI	1FE	5,041,906	(2,017)	(11,596)	(15,126)
	CW	902133-AG-2	Tyco Electro CORP	1FE	66,915	(27)	(154)	(201)
	CW	907818-CF-3	UNION PACIFIC CORP DEBENTURES	1FE	179,900	(72)	(414)	(540)
	CW	95709T-AJ-9	Westar Energy Inc CORPORATE	1FE	1,387,879	(555)	(3,192)	(4,164)
	R		Corporate Bond First to Default	2Z	278,699,160	529,528	1,616,455	2,508,292
	CW	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	4,729,293	(1,892)	(10,877)	(14,188)
	CW	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2FE	2,068,169	(3,930)	(11,995)	(18,614)
	CW	03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE	2FE	668,044	(1,269)	(3,875)	(6,012)
	CW	037411-AW-5	APACHE CORP CORPORATE	2FE	522,544	(993)	(3,031)	(4,703)
	CW	037411-BA-2	APACHE CORP CORPORATE	2FE	996,849	(1,894)	(5,782)	(8,972)
	CW	07274N-BH-5	BAYER US FINANCE II LLC CORPORATE	2FE	939,551	(1,785)	(5,449)	(8,456)
	CW	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1FE	1,487,463	(595)	(3,421)	(4,462)
	CW	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	1,216,180	(486)	(2,797)	(3,649)
	CW	136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	5,998,724	(2,399)	(13,797)	(17,996)
	CW	14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE	2FE	3,173,009	(6,029)	(18,403)	(28,557)
	CW	141781-BF-0	Cargill Inc CORPORATE	1FE	549,368	(220)	(1,264)	(1,648)
	CW	171232-AS-0	CHUBB CORPORATION CORPORATE	1FE	1,454,244	(582)	(3,345)	(4,363)
	CW	172967-EW-7	CITIGROUP INC CORPORATE	2FE	1,407,190	(2,674)	(8,162)	(12,665)
	CW	20030N-BQ-3	COMCAST CORP CORPORATE	1FE	1,535,159	(614)	(3,531)	(4,605)
	CW	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1FE	2,815,225	(1,126)	(6,475)	(8,446)
	CW	235851-AR-3	DANAHER CORP CORPORATE	1FE	15,062,549	(6,025)	(34,644)	(45,188)
	CW	25179M-AL-7	DEVON ENERGY CORP CORPORATE	2FE	1,467,612	(2,788)	(8,512)	(13,209)
	CW	25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE	1FE	981,290	(393)	(2,257)	(2,944)
	CW	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1FE	1,869,657	(748)	(4,300)	(5,609)
	CW	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1FE	6,330,024	(2,532)	(14,559)	(18,990)
	CW	29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	5,238,716	(9,954)	(30,385)	(47,148)
	CW	29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	2,697,213	(5,125)	(15,644)	(24,275)
	CW	29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	1,743,624	(3,313)	(10,113)	(15,693)
	CW	375558-BG-7	GILEAD SCIENCES INC CORPORATE	1FE	1,674,018	(670)	(3,850)	(5,022)
	CW	404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,009,163	(404)	(2,321)	(3,027)
	CW	404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN	1FE	3,549,596	(1,420)	(8,164)	(10,649)
	CW	437076-BA-9	Home Depot Inc CORPORATE	1FE	4,836,874	(1,935)	(11,125)	(14,511)
	CW	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1FE	3,511,795	(1,405)	(8,077)	(10,535)
	CW	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1FE	5,095,251	(2,038)	(11,719)	(15,286)
	CW	4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN	1FE	9,708,011	(3,883)	(22,328)	(29,124)
	CW	459200-HF-1	IBM CORP CORP	1FE	1,350,476	(540)	(3,106)	(4,051)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1FE	2,623,180	(1,049)	(6,033)	(7,870)
	CW	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1FE	2,634,008	(1,054)	(6,058)	(7,902)
	CW	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1FE	10,481,016	(4,192)	(24,106)	(31,443)
	CW	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE	1FE	3,170,349	(1,268)	(7,292)	(9,511)
	CW	539830-BB-4	LOCKHEED MARTIN CORP CORP	2FE	928,986	(1,765)	(5,388)	(8,361)
	CW	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	725,243	(290)	(1,668)	(2,176)
	CW	589331-AM-9	MERCK AND CO CORPORATE	1FE	3,473,590	(1,389)	(7,989)	(10,421)
	CW	59156R-BN-7	METLIFE INC CORPORATE	1FE	937,814	(375)	(2,157)	(2,813)
	CW	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	4,618,180	(1,847)	(10,622)	(13,855)
	CW	60871R-AD-2	MOLSON COORS BREWING CO CORPORATE	2FE	1,266,308	(2,406)	(7,345)	(11,397)
	CW	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	1,686,548	(675)	(3,879)	(5,060)
	CW	62952E-AA-5	NYU Hospitals Center CORP MUNI	1FE	2,283,916	(914)	(5,253)	(6,852)
	CW	62952E-AB-3	NYU Hospitals Center CORP	1FE	232,242	(93)	(534)	(697)
	CW	637071-AK-7	National Oilwell Varco CORPORATE	2FE	328,876	(625)	(1,907)	(2,960)
	CW	662352-AB-9	Northwell Health CORPORATE	1FE	283,954	(114)	(653)	(852)
	CW	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1FE	36,281,123	(14,512)	(83,447)	(108,843)
	CW	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1FE	573,783	(230)	(1,320)	(1,721)
	CW	68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE	1FE	7,673,008	(3,069)	(17,648)	(23,019)
	CW	694308-HH-3	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,039,845	(1,976)	(6,031)	(9,359)
	CW	713448-DD-7	PEPSICO INC CORPORATE	1FE	11,918,036	(4,767)	(27,411)	(35,754)
	CW	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1FE	994,847	(398)	(2,288)	(2,985)
	CW	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1FE	1,191,548	(477)	(2,741)	(3,575)
	CW	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE	1FE	1,839,101	(736)	(4,230)	(5,517)
	CW	718546-AL-8	PHILLIPS 66 CORPORATE	1FE	2,124,808	(850)	(4,887)	(6,374)
	CW	72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE	2FE	1,848,207	(3,512)	(10,720)	(16,634)
	CW	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE	1FE	4,490,465	(1,796)	(10,328)	(13,471)
	CW	744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	3,046,658	(1,219)	(7,007)	(9,140)
	CW	744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	5,162,975	(2,065)	(11,875)	(15,489)
	CW	744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	4,439,021	(1,776)	(10,210)	(13,317)
	CW	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1FE	23,433,623	(9,373)	(53,897)	(70,301)
	CW	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1FE	5,704,965	(2,282)	(13,121)	(17,115)
	CW	875127-BC-5	Tampa Electric CORPORATE	2FE	9,817,438	(18,653)	(56,941)	(88,357)
	CW	878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	176,025	(70)	(405)	(528)
	CW	880591-ES-7	Tenn Valley Authority CORPORATE	1FE	5,970,943	(2,388)	(13,733)	(17,913)
	CW	89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	384,441	(730)	(2,230)	(3,460)
	CW	899043-AA-1	TUFTS UNIVERSITY MA CORP	1FE	146,305	(59)	(337)	(439)
	CW	907818-EM-6	UNION PACIFIC CORP CORPORATE	1FE	1,170,777	(468)	(2,693)	(3,512)
	CW	91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	1FE	1,557,907	(623)	(3,583)	(4,674)
	CW	913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE MUNI TAXABLE	1FE	701,526	(281)	(1,614)	(2,105)
	CW	92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE	2FE	501,519	(953)	(2,909)	(4,514)
	CW	927804-FT-6	Virginia Electric Power CORPORATE	1FE	9,527,735	(3,811)	(21,914)	(28,583)
	CW	949746-RF-0	WELLS FARGO CO	1FE	4,705,891	(1,882)	(10,824)	(14,118)
	CW	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	915,547	(366)	(2,106)	(2,747)
	R		Corporate Bond First to Default	2Z	1,548,073,703	2,941,340	8,978,827	13,932,663
	CW	00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	1FE	5,039,769	(2,016)	(11,591)	(15,119)
	CW	00185A-AG-9	AON PLC CORP FOREIGN	2FE	2,299,309	(4,369)	(13,336)	(20,694)
	CW	002824-BN-9	ABBOTT LABORATORIES CORPORATE	2FE	734,081	(1,395)	(4,258)	(6,607)
	CW	00287Y-AM-1	ABBVIE INC CORPORATE	2FE	1,607,366	(3,054)	(9,323)	(14,466)
	CW	00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	9,777,042	(3,911)	(22,487)	(29,331)
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	8,081,455	(3,233)	(18,587)	(24,244)
	CW	007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE MUNI TAXABLE	1FE	3,117,634	(1,247)	(7,171)	(9,353)
	CW	010392-FM-5	ALABAMA POWER CORPORATE	1FE	8,136,600	(3,255)	(18,714)	(24,410)
	CW	01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE MUNI	1FE	9,850,662	(3,940)	(22,657)	(29,552)
	CW	03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE	2FE	189,130	(359)	(1,097)	(1,702)
	CW	035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE	2FE	944,484	(1,795)	(5,478)	(8,500)
	CW	037411-BC-8	APACHE CORP CORPORATE	2FE	2,078,845	(3,950)	(12,057)	(18,710)
	CW	040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE MUNI	1FE	17,669,859	(7,068)	(40,641)	(53,010)
	CW	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2FE	2,422,343	(4,602)	(14,050)	(21,801)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE MUNI	1FE	5,112,814	(2,045)	(11,759)	(15,338)
	CW	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1FE	2,430,553	(972)	(5,590)	(7,292)
	CW	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1FE	548,966	(220)	(1,263)	(1,647)
	CW	072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI	1FE	662,242	(265)	(1,523)	(1,987)
	CW	072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE MUNI FRGN	1FE	804,738	(322)	(1,851)	(2,414)
	CW	07274N-BF-9	BAYER US FINANCE II LLC CORPORATE	2FE	1,503,896	(2,857)	(8,723)	(13,535)
	CW	075887-BG-3	BECTON DICKINSON & CO CORPORATE	2FE	2,582,844	(4,907)	(14,980)	(23,246)
	CW	097023-AU-9	BOEING CO CORPORATE	1FE	5,415,739	(2,166)	(12,456)	(16,247)
	CW	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	1,879,415	(752)	(4,323)	(5,638)
	CW	124857-AJ-2	CBS CORP CORPORATE	2FE	13,764,870	(26,153)	(79,836)	(123,884)
	CW	13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORPORATE MUNI	1FE	24,831,001	(9,932)	(57,111)	(74,493)
	CW	13342B-AF-2	Cameron International Corp CORPORATE	2FE	13,859,942	(26,334)	(80,388)	(124,739)
	CW	136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	14,120,439	(5,648)	(32,477)	(42,361)
	CW	136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	1,289,694	(516)	(2,966)	(3,869)
	CW	136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	1,078,284	(431)	(2,480)	(3,235)
	CW	136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	1FE	7,168,485	(2,867)	(16,488)	(21,505)
	CW	14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE	2FE	1,270,074	(2,413)	(7,366)	(11,431)
	CW	144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE	1FE	264,367	(106)	(608)	(793)
	CW	151020-AM-6	Celgene Corporation CORPORATE	2FE	3,326,219	(6,320)	(19,292)	(29,936)
	CW	15189X-AM-0	CENTERPOINT ENERGY CORPORATE	1FE	3,279,484	(1,312)	(7,543)	(9,838)
	CW	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	1,058,143	(423)	(2,434)	(3,174)
	CW	172967-EP-2	CITIGROUP INC CORPORATE	2FE	103,118	(196)	(598)	(928)
	CW	17858P-AA-9	CITY OF HOPE CORPORATE	1FE	82,961	(33)	(191)	(249)
	CW	20030N-AV-3	COMCAST CORP CORPORATE	1FE	6,005,196	(2,402)	(13,812)	(18,016)
	CW	20030N-AX-9	COMCAST CORP CORPORATE	1FE	990,801	(396)	(2,279)	(2,972)
	CW	20030N-AY-7	COMCAST CORP CORPORATE	1FE	1,529,453	(612)	(3,518)	(4,588)
	CW	20030N-CE-9	COMCAST CORP CORPORATE	1FE	818,433	(327)	(1,882)	(2,455)
	CW	20030N-CG-4	COMCAST CORP CORPORATE	1FE	2,003,078	(801)	(4,607)	(6,009)
	CW	207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE	1FE	5,296,638	(2,119)	(12,182)	(15,890)
	CW	20825C-AP-9	Conocophillips CORPORATE	1FE	1,420,380	(568)	(3,267)	(4,261)
	CW	20826F-AR-7	CONOCOPHILLIPS CO CORPORATE	1FE	17,211,735	(6,885)	(39,587)	(51,635)
	CW	210518-CU-8	Consumers Energy CORPORATE	1FE	14,841,353	(5,937)	(34,135)	(44,524)
	CW	210518-CX-2	Consumers Energy CORPORATE	1FE	6,960,119	(2,784)	(16,008)	(20,880)
	CW	23338V-AE-6	DTE ELECTRIC CO CORPORATE	1FE	15,445,142	(6,178)	(35,524)	(46,335)
	CW	235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE MUNI	1FE	14,881,507	(5,953)	(34,227)	(44,645)
	CW	247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE	1FE	8,421,902	(3,369)	(19,370)	(25,266)
	CW	250847-EK-2	DTE Electric Company CORPORATE	1FE	8,201,925	(3,281)	(18,864)	(24,606)
	CW	25468P-CP-9	WALT DISNEY CO CORPORATE	1FE	6,331,007	(2,532)	(14,561)	(18,993)
	CW	25468P-DB-9	WALT DISNEY CO CORPORATE	1FE	1,022,170	(409)	(2,351)	(3,067)
	CW	25746U-CC-1	DOMINION ENERGY INC CORPORATE	2FE	1,174,739	(2,232)	(6,813)	(10,573)
	CW	260543-CG-6	DOW CHEMICAL CO/THE CORPORATE	2FE	1,829,605	(3,476)	(10,612)	(16,466)
	CW	262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE MUNI	1FE	5,056,957	(2,023)	(11,631)	(15,171)
	CW	26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	1,933,287	(773)	(4,447)	(5,800)
	CW	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	2,310,452	(924)	(5,314)	(6,931)
	CW	268317-AK-0	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	1,030,750	(412)	(2,371)	(3,092)
	CW	277432-AP-5	EASTMAN CHEMICAL CO CORPORATE	2FE	1,133,079	(2,153)	(6,572)	(10,198)
	CW	278865-AM-2	Ecolab Inc CORPORATE	1FE	2,818,056	(1,127)	(6,482)	(8,454)
	CW	278865-BA-7	Ecolab Inc CORPORATE	1FE	19,012,987	(7,605)	(43,730)	(57,039)
	CW	29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE	1FE	11,042,963	(4,417)	(25,399)	(33,129)
	CW	29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE	1FE	10,410,506	(4,164)	(23,944)	(31,232)
	CW	30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE	1FE	8,121,578	(3,249)	(18,680)	(24,365)
	CW	30251B-AC-2	FMR LLC CORPORATE	1FE	845,974	(338)	(1,946)	(2,538)
	CW	31428X-BB-1	FedEx Corporation CORPORATE	2FE	893,529	(1,698)	(5,182)	(8,042)
	CW	341081-FL-6	FLORIDA POWER & LIGHT CORPORATE	1FE	1,000,097	(400)	(2,300)	(3,000)
	CW	343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI	1FE	10,358,636	(4,143)	(23,825)	(31,076)
	CW	345370-CQ-1	FORD MOTOR CO CORPORATE	2FE	2,145,585	(4,077)	(12,444)	(19,310)
	CW	353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI	1FE	9,078,460	(3,631)	(20,880)	(27,235)
	CW	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	9,469,396	(17,992)	(54,922)	(85,225)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE MUNI TAXABLE	1FE	511,647	(205)	(1,177)	(1,535)
	CW	38141E-C3-1	GOLDMAN SACHS CORPORATE	1FE	3,382,546	(1,353)	(7,780)	(10,148)
	CW	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,152,828	(1,261)	(7,252)	(9,458)
	CW	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	66,478,700	(26,591)	(152,901)	(199,436)
	CW	404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN	1FE	134,946	(54)	(310)	(405)
	CW	40420I-AA-5	HSBC BANK USA CORPORATE	1FE	977,478	(391)	(2,248)	(2,932)
	CW	40420I-AB-3	HSBC BANK USA CORPORATE	1FE	824,075	(330)	(1,895)	(2,472)
	CW	40420I-AD-9	HSBC BANK USA MONEY MARKET	1FE	3,740,951	(1,496)	(8,604)	(11,223)
	CW	426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPORATE MUNI	1FE	11,911,955	(4,765)	(27,397)	(35,736)
	CW	437076-BS-0	Home Depot Inc CORPORATE	1FE	9,907,969	(3,963)	(22,788)	(29,724)
	CW	438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE	1FE	1,201,393	(481)	(2,763)	(3,604)
	CW	45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE MUNI	1FE	20,214,596	(8,086)	(46,494)	(60,644)
	CW	454889-AT-3	INDIANA MICH PWR CO CORPORATE	1FE	2,050,181	(820)	(4,715)	(6,151)
	CW	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE MUNI TAXABLE	1FE	2,630,291	(1,052)	(6,050)	(7,891)
	CW	455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	1,095,123	(438)	(2,519)	(3,285)
	CW	46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI	1FE	587,507	(235)	(1,351)	(1,763)
	CW	46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI	1FE	1,854,309	(742)	(4,265)	(5,563)
	CW	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	2,809,900	(1,124)	(6,463)	(8,430)
	CW	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	1,910,516	(764)	(4,394)	(5,732)
	CW	46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE	1FE	3,045,174	(1,218)	(7,004)	(9,136)
	CW	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1FE	5,335,091	(2,134)	(12,271)	(16,005)
	CW	478160-BA-1	JOHNSON & JOHNSON CORPORATE	1FE	16,280,088	(6,512)	(37,444)	(48,840)
	CW	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1FE	2,354,434	(942)	(5,415)	(7,063)
	CW	48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE	1FE	373,036	(149)	(858)	(1,119)
	CW	500769-AE-6	KRAFT FOODS INC CORP	2FE	6,158,427	(11,701)	(35,719)	(55,426)
	CW	501044-CR-0	KROGER COMPANY CORPORATE	2FE	9,764,884	(18,553)	(56,636)	(87,884)
	CW	532457-BJ-6	Eli Lilly & Co CORPORATE	1FE	945,537	(378)	(2,175)	(2,837)
	CW	532457-BR-8	Eli Lilly & Co CORPORATE	1FE	49,738	(20)	(114)	(149)
	CW	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	2FE	35,205,972	(66,891)	(204,195)	(316,854)
	CW	540424-AR-9	LOEWS CORP CORPORATE	1FE	110,300	(44)	(254)	(331)
	CW	54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI	1FE	363,552	(145)	(836)	(1,091)
	CW	54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE MUNI	1FE	330,668	(132)	(761)	(992)
	CW	544495-WA-8	LOS ANGELES CALIF CORP MUNI	1FE	160,432	(64)	(369)	(481)
	CW	544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE MUNI	1FE	506,509	(203)	(1,165)	(1,520)
	CW	55336V-AR-1	MPLX LP CORPORATE	2FE	10,361,163	(19,686)	(60,095)	(93,250)
	CW	55616X-AG-2	Macys Retail Holdings Inc CORPORATE	2FE	5,794,788	(11,010)	(33,610)	(52,153)
	CW	564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI	1FE	5,552,001	(2,221)	(12,770)	(16,656)
	CW	575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE	1FE	812,602	(325)	(1,869)	(2,438)
	CW	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TAXABLE	1FE	652,857	(261)	(1,502)	(1,959)
	CW	578454-AC-4	MAYO CLINIC CORP	1FE	18,415,022	(7,366)	(42,355)	(55,245)
	CW	585055-AQ-9	MEDTRONIC INC CORPORATE	1FE	176,980	(71)	(407)	(531)
	CW	585055-BT-2	MEDTRONIC INC CORP	1FE	2,569,087	(1,028)	(5,909)	(7,707)
	CW	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	1FE	379,862	(152)	(874)	(1,140)
	CW	586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE	1FE	387,167	(155)	(890)	(1,162)
	CW	586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE MUNI TAXABLE	1FE	2,260,435	(904)	(5,199)	(6,781)
	CW	58933Y-AJ-4	Merck & Co Inc CORPORATE	1FE	9,491,990	(3,797)	(21,832)	(28,476)
	CW	58933Y-AT-2	Merck & Co Inc CORPORATE	1FE	5,908,248	(2,363)	(13,589)	(17,725)
	CW	590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI	1FE	16,543,428	(6,617)	(38,050)	(49,630)
	CW	59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE CORPORATE MUNI TAXABLE	1FE	502,426	(201)	(1,156)	(1,507)
	CW	59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE CORPORATE MUNI TAXABLE	1FE	338,635	(135)	(779)	(1,016)
	CW	59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE CORP MUNI	1FE	1,038,921	(416)	(2,390)	(3,117)
	CW	593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI	1FE	4,536,841	(1,815)	(10,435)	(13,611)
	CW	594918-BC-7	MICROSOFT CORP CORPORATE	1FE	1,885,725	(754)	(4,337)	(5,657)
	CW	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,797,187	(719)	(4,134)	(5,392)
	CW	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	3,270,420	(1,308)	(7,522)	(9,811)
	CW	59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	2,548,497	(1,019)	(5,862)	(7,645)
	CW	59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	1,473,289	(589)	(3,389)	(4,420)
	CW	610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE	1FE	1,941,956	(777)	(4,466)	(5,826)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	617446-HD-4	MORGAN STANLEY NOTES	1FE	1,052,763	(421)	(2,421)	(3,158)
	CW	63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE	1FE	1,642,306	(657)	(3,777)	(4,927)
	CW	63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CORPORATE	1FE	15,227,651	(6,091)	(35,024)	(45,683)
	CW	641062-AN-4	NESTLE HLDGS INC. CORPORATE	1FE	37,271,063	(14,908)	(85,723)	(111,813)
	CW	641423-CA-4	NEVADA POWER CO CORPORATE	1FE	470,687	(188)	(1,083)	(1,412)
	CW		NEW JERSEY ST TPK AUTH CORPORATE MUNI	1FE	30,477,491	(12,191)	(70,098)	(91,432)
	CW	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE MUNI TAXABLE	1FE	5,585,216	(2,234)	(12,846)	(16,756)
	CW	64966L-LH-2	NEW YORK N Y CORP MUNI	1FE	16,130,991	(6,452)	(37,101)	(48,393)
	CW	64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE MUNI	1FE	10,058,591	(4,023)	(23,135)	(30,176)
	CW	64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE MUNI	1FE	18,190,084	(7,276)	(41,837)	(54,570)
	CW	65473Q-BC-6	NiSource Finance Corp CORPORATE	2FE	1,490,807	(2,833)	(8,647)	(13,417)
	CW	663903-FN-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE MUNI	1FE	5,475,823	(2,190)	(12,594)	(16,427)
	CW	665772-CN-7	NORTHERN STATES PWR MINN CORPORATE	1FE	11,129,344	(4,452)	(25,597)	(33,388)
	CW	665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE	1FE	4,821,182	(1,928)	(11,089)	(14,464)
	CW	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1FE	60,971,277	(24,389)	(140,234)	(182,914)
	CW	66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE	1FE	3,991,928	(1,597)	(9,181)	(11,976)
	CW	68389X-AE-5	ORACLE CORP CORPORATE	1FE	1,278,920	(512)	(2,942)	(3,837)
	CW	693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE	1FE	6,731,444	(2,693)	(15,482)	(20,194)
	CW	69351U-AT-0	PPL Electric Utilities Corp CORPORATE	1FE	2,410,588	(964)	(5,544)	(7,232)
	CW	69351U-AU-7	PPL Electric Utilities Corp CORPORATE	1FE	4,792,296	(1,917)	(11,022)	(14,377)
	CW	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1FE	6,669,418	(2,668)	(15,340)	(20,008)
	CW	713448-CC-0	PEPSICO INC CORPORATE	1FE	25,228,816	(10,092)	(58,026)	(75,686)
	CW	713448-CZ-9	PEPSICO INC CORPORATE	1FE	1,061,048	(424)	(2,440)	(3,183)
	CW	717081-EK-5	PFIZER INC CORPORATE	1FE	27,495,574	(10,998)	(63,240)	(82,487)
	CW	717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE MUNI	1FE	5,981,921	(2,393)	(13,758)	(17,946)
	CW	73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI	1FE	18,969,337	(7,588)	(43,629)	(56,908)
	CW	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1FE	24,903,731	(9,961)	(57,279)	(74,711)
	CW	740189-AH-8	Precision Castparts Corp CORPORATE	1FE	5,015,150	(2,006)	(11,535)	(15,045)
	CW	743263-AP-0	PROGRESS ENERGY INC CORPORATE	2FE	2,265,327	(4,304)	(13,139)	(20,388)
	CW	743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE	1FE	9,470,136	(3,788)	(21,781)	(28,410)
	CW	743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE	1FE	9,476,107	(3,790)	(21,795)	(28,428)
	CW	743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	1FE	10,080,773	(4,032)	(23,186)	(30,242)
	CW	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	7,391,562	(2,957)	(17,001)	(22,175)
	CW	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	11,877,555	(4,751)	(27,318)	(35,633)
	CW	74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	17,782,034	(7,113)	(40,899)	(53,346)
	CW	74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	1,260,380	(504)	(2,899)	(3,781)
	CW	74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	14,391,767	(5,757)	(33,101)	(43,175)
	CW	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	3,045,066	(1,218)	(7,004)	(9,135)
	CW	74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	2,282,269	(913)	(5,249)	(6,847)
	CW	745332-CE-4	PUGET SOUND ENERGY CORPORATE	1FE	3,830,427	(1,532)	(8,810)	(11,491)
	CW	74727P-AV-3	STATE OF QATAR GOVT FOREIGN	1FE	25,027,355	(10,011)	(57,563)	(75,082)
	CW	759911-X2-1	REGIONAL TRANS AUTH CORP MUNI	1FE	1,043,856	(418)	(2,401)	(3,132)
	CW	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI FRGN	1FE	4,947,289	(1,979)	(11,379)	(14,842)
	CW	797440-BL-7	San Diego Gas Electric Engine CORPORATE	1FE	1,379,003	(552)	(3,172)	(4,137)
	CW	79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI	1FE	324,733	(130)	(747)	(974)
	CW	82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FOREIGN	1FE	5,006,303	(2,003)	(11,514)	(15,019)
	CW	83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE MUNI	1FE	4,943,723	(1,977)	(11,371)	(14,831)
	CW	83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE MUNI	1FE	15,125,053	(6,050)	(34,788)	(45,375)
	CW	842400-FT-5	SOUTHERN CAL EDISON CORPORATE	1FE	1,205,679	(482)	(2,773)	(3,617)
	CW	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	1FE	4,578,233	(1,831)	(10,530)	(13,735)
	CW	842400-GE-7	SOUTHERN CAL EDISON CORPORATE	1FE	1,384,948	(554)	(3,185)	(4,155)
	CW	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1FE	16,220,013	(6,488)	(37,306)	(48,660)
	CW	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	4,540,886	(1,816)	(10,444)	(13,623)
	CW	863667-AE-1	STRYKER CORP CORPORATE	1FE	6,094,271	(2,438)	(14,017)	(18,283)
	CW	867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN	1FE	146,360	(59)	(337)	(439)
	CW	87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN	2FE	1,587,403	(3,016)	(9,207)	(14,287)
	CW	87612E-BA-3	TARGET CORP CORPORATE	1FE	993,676	(397)	(2,285)	(2,981)
	CW	87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI	1FE	2,838,539	(1,135)	(6,529)	(8,516)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	1,231,446	(493)	(2,832)	(3,694)
	CW	88579Y-AH-4	3M CO CORPORATE	1FE	2,488,650	(995)	(5,724)	(7,466)
	CW	88579Y-AW-1	3M CO CORPORATE	1FE	4,313,495	(1,725)	(9,921)	(12,940)
	CW	88579Y-BD-2	3M CO CORPORATE	1FE	32,148,428	(12,859)	(73,941)	(96,445)
	CW	898380-AA-1	BOSTON UNIVERSITY CORPORATE	1FE	17,246,189	(6,898)	(39,666)	(51,739)
	CW	90131H-AB-1	21ST CENTURY FOX AMERICA	2FE	2,722,522	(5,173)	(15,791)	(24,503)
	CW	90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE	2FE	1,493,886	(2,838)	(8,665)	(13,445)
	CW	90131H-BG-9	21ST CENTURY FOX AMERICA CORP FOREIGN	2FE	1,450,587	(2,756)	(8,413)	(13,055)
	CW	906548-CL-4	UNION ELECTRIC CO CORPORATE	1FE	12,590,211	(5,036)	(28,957)	(37,771)
	CW	907818-DT-2	UNION PACIFIC CORP	1FE	18,647,058	(7,459)	(42,888)	(55,941)
	CW	907818-EF-1	UNION PACIFIC CORP CORPORATE	1FE	9,790,201	(3,916)	(22,517)	(29,371)
	CW	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1FE	7,733,620	(3,093)	(17,787)	(23,201)
	CW	91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE	1FE	427,750	(171)	(984)	(1,283)
	CW	91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	1FE	202,046	(81)	(465)	(606)
	CW	91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE	1FE	8,138,378	(3,255)	(18,718)	(24,415)
	CW	91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE	1FE	12,288,004	(4,915)	(28,262)	(36,864)
	CW	91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI FRGN	1FE	1,427,206	(571)	(3,283)	(4,282)
	CW	91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI	1FE	15,122,804	(6,049)	(34,782)	(45,368)
	CW	91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI TAXABLE	1FE	147,049	(59)	(338)	(441)
	CW	91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE	1FE	32,840,560	(13,136)	(75,533)	(98,522)
	CW	914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	1FE	1,015,764	(406)	(2,336)	(3,047)
	CW	917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI	1FE	15,223,623	(6,089)	(35,014)	(45,671)
	CW	92343V-CQ-5	Verizon Communications CORPORATE	2FE	1,968,019	(3,739)	(11,415)	(17,712)
	CW	927804-FG-4	Virginia Electric Power CORPORATE	2FE	1,587,244	(3,016)	(9,206)	(14,285)
	CW	927804-FR-0	Virginia Electric Power CORPORATE	1FE	1,568,528	(627)	(3,608)	(4,706)
	CW	931142-CY-7	WAL MART STORES INC CORPORATE	1FE	1,667,862	(667)	(3,836)	(5,004)
	CW	931142-DG-5	WAL MART STORES INC CORPORATE	1FE	9,803,241	(3,921)	(22,547)	(29,410)
	CW	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	5,442,188	(2,177)	(12,517)	(16,327)
	CW	931142-DQ-3	WAL MART STORES INC CORPORATE	1FE	1,028,059	(411)	(2,365)	(3,084)
	CW	93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE MUNI	1FE	6,463,411	(2,585)	(14,866)	(19,390)
	CW	93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE MUNI	1FE	5,380,697	(2,152)	(12,376)	(16,142)
	CW	94973V-AY-3	ANTHEM INC CORPORATE	2FE	12,848,047	(24,411)	(74,519)	(115,632)
	CW	94973V-BK-2	ANTHEM INC CORPORATE	2FE	1,307,084	(2,483)	(7,581)	(11,764)
	CW	94974B-GE-4	Wells Fargo & Co NT CORPORATE	1FE	3,401,341	(1,361)	(7,823)	(10,204)
	CW	95709T-AH-3	Westar Energy Inc CORPORATE	1FE	2,498,782	(1,000)	(5,747)	(7,496)
	CW	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,750,432	(700)	(4,026)	(5,251)
	CW	95709T-AM-2	Westar Energy Inc CORPORATE	1FE	1,262,714	(505)	(2,904)	(3,788)
	CW	976656-BW-7	WISCONSIN ELEC POWER NOTES	1FE	9,176,924	(3,671)	(21,107)	(27,531)
	CW	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1FE	6,715,249	(2,686)	(15,445)	(20,146)
	CW	976656-CG-1	WISCONSIN ELEC POWER CORPORATE	1FE	10,641,158	(4,256)	(24,475)	(31,923)
	CW	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	1,934,777	(774)	(4,450)	(5,804)
	CW	976826-BK-2	WISCONSIN PWR & LT CO CORPORATE	1FE	4,986,007	(1,994)	(11,468)	(14,958)
	CW	976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	3,667,219	(1,467)	(8,435)	(11,002)
	CW	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE MUNI	1FE	4,784,455	(1,914)	(11,004)	(14,353)
	R		Corporate Bond First to Default	4Z	96,313,555	2,051,479	5,104,618	7,223,517
	CW	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	11,509,515	(4,604)	(26,472)	(34,529)
	CW	031162-BE-9	AMGEN INC CORPORATE	2FE	6,981,876	(13,266)	(40,495)	(62,837)
	CW	18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI	1FE	7,144,506	(2,858)	(16,432)	(21,434)
	CW	191219-BE-3	Coca Cola Enterprises Inc DEBENTURES	1FE	12,505,062	(5,002)	(28,762)	(37,515)
	CW	24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREIGN	2FE	692,471	(1,316)	(4,016)	(6,232)
	CW	353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI	1FE	27,402,099	(10,961)	(63,025)	(82,206)
	CW	495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI	1FE	12,461,412	(4,985)	(28,661)	(37,384)
	CW	594918-AX-2	MICROSOFT CORP CORPORATE	1FE	233,604	(93)	(537)	(701)
	CW	64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI	1FE	1,378,163	(551)	(3,170)	(4,134)
	CW	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI FRGN	1FE	96,255	(39)	(221)	(289)
	CW	713448-EA-2	PEPSICO INC Corp Public	1FE	2,573,541	(1,029)	(5,919)	(7,721)
	CW	775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN	2FE	2,223,546	(4,225)	(12,897)	(20,012)
	CW	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	1FE	2,179,347	(872)	(5,012)	(6,538)

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	875127-BD-3	Tampa Electric CORPORATE	2FE	8,932,158	(16,971)	(51,807)	(80,389)
0199999. Subtotal Default Component - Other Than Mortgage					10,141,228,473	13,132,870	31,443,847	47,706,037
0599999 - Total					10,141,228,473	13,132,870	31,443,847	47,706,037

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
98558709		TX	2008	50,000	0	0	Action discontinued
29601832		FL	2017	18,000	10,124	0	Settled out of court
0199999. Death Claims - Ordinary				68,000	10,124	0	XXX
32000	11482977	SC	2014	100,000	26,500	0	Settled out of court
0399999. Death Claims - Group				100,000	26,500	0	XXX
0599999. Death Claims - Disposed Of				168,000	36,624	0	XXX
10051	11567036	TX	2014	306,000	100,000	0	Settled out of court
76536	11592007	KY	2015	53,868	25,000	0	Settled out of court
0899999. Additional Accidental Death Benefits-Group				359,868	125,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				359,868	125,000	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				527,868	161,624	0	XXX
NI		NY	1996	100,000	0	100,000	No insurance coverage
76574467		IN	2018	100,000	0	100,000	Insurance not in force
76203934		IN	2018	100,000	0	100,000	Insurance not in force
99306187		MA	2018	75,000	0	75,000	Insurance not in force
73340684		NJ	2018	350,000	0	350,000	Insurance not in force
73943441		NJ	2018	350,000	0	350,000	Insurance not in force
25145726		PA	2018	5,000	0	5,000	Insurance not in force
25495510		PA	2018	30,000	0	30,000	Insurance not in force
R1911675		PA	2018	50,000	0	50,000	Insurance not in force
2799999. Death Claims - Ordinary				1,160,000	0	1,160,000	XXX
50555	11475179	WV	2014	150,000	0	150,000	Eligibility provision not met
52106	11645544	MA	2016	500,000	0	500,000	Eligibility provision not met
91475	11618698	PA	2016	100,000	0	100,000	Eligibility provision not met
45556	11485046	NC	2014	320,000	0	320,000	Eligibility provision not met
51104	11586852	IL	2015	100,000	0	80,000	Eligibility provision not met
20400	11761782	NJ	2017	150,000	0	150,000	Eligibility provision not met
14273	11652489	FL	2016	2,500,000	0	2,500,000	Misrepresentation
1690	11657980	NJ	2016	480,000	0	480,000	Insurance not in force
16000	11741500	TX	2017	637,000	0	637,000	Insurance not in force
2999999. Death Claims - Group				4,937,000	0	4,917,000	XXX
3199999. Death Claims - Resisted				6,097,000	0	6,077,000	XXX
52625	11746954	TX	2017	359,000	0	186,680	Accidental means not proven
76606	11762989	TX	2017	36,000	0	18,720	Accidental means not proven
50085	11768199	CA	2017	500,000	0	260,000	Accidental means not proven
3499999. Additional Accidental Death Benefits-Group				895,000	0	465,400	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				895,000	0	465,400	XXX
23938394		NY	2013	0	0	3,132	Misrepresentation
23968282		NY	2013	0	0	2,670	Misrepresentation
96084971		NJ	2016	60,000	0	16,020	Policy terms exclude benefit
3799999. Disability Benefits Claims - Ordinary				60,000	0	21,822	XXX
4199999. Disability Benefits Claims - Resisted				60,000	0	21,822	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				7,052,000	0	6,564,222	XXX
5399999 - Totals				7,579,868	161,624	6,564,222	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,434,665,394	XXX	1,226,165,344	XXX	0	XXX	0	XXX	0	XXX	206,406,533	XXX	2,093,449	XXX	0	XXX	68	XXX
2. Premiums earned	1,430,954,313	XXX	1,222,544,951	XXX	0	XXX	0	XXX	0	XXX	206,317,809	XXX	2,091,485	XXX	0	XXX	68	XXX
3. Incurred claims	1,118,978,854	78.2	946,714,929	77.4	0	0.0	0	0.0	0	0.0	167,801,731	81.3	4,462,194	213.4	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,118,978,854	78.2	946,714,929	77.4	0	0.0	0	0.0	0	0.0	167,801,731	81.3	4,462,194	213.4	0	0.0	0	0.0
6. Increase in contract reserves	2,362,732,897	165.1	886,811,629	72.5	0	0.0	0	0.0	0	0.0	1,478,674,663	716.7	(2,753,395)	(131.6)	0	0.0	0	0.0
7. Commissions (a)	66,463,354	4.6	56,391,825	4.6	0	0.0	0	0.0	0	0.0	10,071,529	4.9	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	282,682,527	19.8	260,016,189	21.3	0	0.0	0	0.0	74,551	0.0	19,974,768	9.7	2,616,934	125.1	0	0.0	85	125.0
9. Taxes, licenses and fees	35,702,973	2.5	31,328,322	2.6	0	0.0	0	0.0	19	0.0	4,326,640	2.1	47,990	2.3	0	0.0	2	2.9
10. Total other expenses incurred	384,848,854	26.9	347,736,336	28.4	0	0.0	0	0.0	74,570	0.0	34,372,937	16.7	2,664,924	127.4	0	0.0	87	127.9
11. Aggregate write-ins for deductions	474,443	0.0	383,486	0.0	0	0.0	0	0.0	0	0.0	88,887	0.0	2,070	0.1	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(2,436,080,735)	(170.2)	(959,101,429)	(78.5)	0	0.0	0	0.0	(74,570)	0.0	(1,474,620,409)	(714.7)	(2,284,308)	(109.2)	0	0.0	(19)	(27.9)
13. Dividends or refunds	(2,000)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(418)	0.0	(1,582)	(0.1)	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(2,436,078,735)	(170.2)	(959,101,429)	(78.5)	0	0.0	0	0.0	(74,570)	0.0	(1,474,619,991)	(714.7)	(2,282,726)	(109.1)	0	0.0	(19)	(27.9)
DETAILS OF WRITE-INS																		
1101. Interest on taxes and miscellaneous items	429,815	0.0	354,189	0.0	0	0.0	0	0.0	0	0.0	73,905	0.0	1,721	0.1	0	0.0	0	0.0
1102. Self-insured liabilities and miscellaneous deductions	44,628	0.0	29,297	0.0	0	0.0	0	0.0	0	0.0	14,982	0.0	349	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	474,443	0.0	383,486	0.0	0	0.0	0	0.0	0	0.0	88,887	0.0	2,070	0.1	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	84,263,683	32,294,104	0	0	0	51,859,063	110,516	0	0
2. Advance premiums	22,190,338	17,418,936	0	0	0	4,717,731	53,671	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	106,454,021	49,713,040	0	0	0	56,576,794	164,187	0	0
5. Total premium reserves, prior year	102,742,939	46,092,649	0	0	0	56,494,637	155,653	0	0
6. Increase in total premium reserves	3,711,082	3,620,391	0	0	0	82,157	8,534	0	0
B. Contract Reserves:									
1. Additional reserves (a)	7,691,533,476	2,842,307,660	0	0	0	4,837,623,186	11,602,630	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	7,691,533,476	2,842,307,660	0	0	0	4,837,623,186	11,602,630	0	0
4. Total contract reserves, prior year.	5,328,800,579	1,955,496,031	0	0	0	3,358,948,523	14,356,025	0	0
5. Increase in contract reserves	2,362,732,897	886,811,629	0	0	0	1,478,674,663	(2,753,395)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,541,562,002	3,023,164,257	0	0	0	517,520,489	877,256	0	0
2. Total prior year	3,404,703,327	2,955,835,608	0	0	0	447,629,381	1,238,338	0	0
3. Increase	136,858,675	67,328,649	0	0	0	69,891,108	(361,082)	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	720,238,438	628,287,148	0	0	0	91,228,279	723,011	0	0
1.2 On claims incurred during current year	261,881,741	251,099,132	0	0	0	6,682,344	4,100,265	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,678,517,750	2,282,233,568	0	0	0	396,281,521	2,661	0	0
2.2 On claims incurred during current year	863,044,252	740,930,689	0	0	0	121,238,968	874,595	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,398,756,188	2,910,520,716	0	0	0	487,509,800	725,672	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,404,703,327	2,955,835,608	0	0	0	447,629,381	1,238,338	0	0
3.3 Line 3.1 minus Line 3.2	(5,947,139)	(45,314,892)	0	0	0	39,880,419	(512,666)	0	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	59,702,420	58,781,536	0	0	838,773	82,111	0	0	0
2. Premiums earned	59,745,177	58,801,197	0	0	860,616	83,364	0	0	0
3. Incurred claims	25,289,972	24,794,350	0	0	1,218,162	(722,540)	0	0	0
4. Commissions	7,119,322	7,119,322	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	4,950,467	0	1,139,318,355	1,144,268,822
2. Beginning Claim Reserves and Liabilities	1,382,716	0	3,584,888,766	3,586,271,482
3. Ending Claim Reserves and Liabilities	1,037,410	0	3,711,633,628	3,712,671,038
4. Claims Paid	5,295,773	0	1,012,573,493	1,017,869,266
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	25,289,970	25,289,970
10. Beginning Claim Reserves and Liabilities	0	0	189,291,818	189,291,818
11. Ending Claim Reserves and Liabilities	0	0	176,825,978	176,825,978
12. Claims Paid	0	0	37,755,810	37,755,810
D. Net:				
13. Incurred Claims	4,950,467	0	1,114,028,385	1,118,978,852
14. Beginning Claim Reserves and Liabilities	1,382,716	0	3,395,596,948	3,396,979,664
15. Ending Claim Reserves and Liabilities	1,037,410	0	3,534,807,650	3,535,845,060
16. Claims Paid	5,295,773	0	974,817,683	980,113,456
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	4,950,467	0	1,114,028,384	1,118,978,851
18. Beginning Reserves and Liabilities	1,382,716	0	3,395,596,948	3,396,979,664
19. Ending Reserves and Liabilities	1,037,410	0	3,534,807,650	3,535,845,060
20. Paid Claims and Cost Containment Expenses	5,295,773	0	974,817,682	980,113,455

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	XXXL0	33,903,361,299	479,727,675	241,194,463	60,221,514	0	0
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	AXXX	1,059,732,516	241,102,369	37,515,632	6,859,570	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	XXXL0	201,603,580,981	691,467,092	523,869,030	123,480,000	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	143,815,588,202	383,691,503	230,042,527	55,051,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	XXXL0	24,523,708,293	199,647,014	142,680,286	49,723,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	XXXL0	47,900,232,327	136,148,287	73,832,049	36,295,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Co	AZ	YRT/I	XXXL0	222,103,533,837	423,003,873	211,358,170	70,720,000	0	0
16089	81-4923311	01/01/2017	Gibraltar Universal Life Reinsurance Company	AZ	YRT/I	XXXL0	18,727,502,622	96,788,905	66,455,832	22,993,000	0	0
14296	41-2214052	01/01/2018	Dryden Arizona Reinsurance Term Company	AZ	YRT/I	XXXL0	66,721,591,146	102,017,852	116,825,472	8,336,000	0	0
0199999. General Account - U.S. Affiliates - Captive							760,358,831,223	2,753,594,570	1,643,773,461	433,679,084	0	0
79227	22-1944557	07/31/1984	Pruco Life Insurance Company	AZ	OTH/G	FA	0	3,141,200	0	0	0	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	CO/I	VA	0	222,746,275	5,627,370	2,920,691	0	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	CO/I	VA	0	514,295,288	817,316,337	385,439	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	XXXL0	54,039,265,604	290,041,706	245,071,458	53,753,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	XXXL0	10,453,639,411	50,243,792	43,537,775	8,878,000	0	0
0299999. General Account - U.S. Affiliates - Other							64,492,905,015	1,080,468,261	1,111,552,940	65,937,130	0	0
0399999. Total General Account - U.S. Affiliates							824,851,736,238	3,834,062,831	2,755,326,401	499,616,214	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	OTH/I	OL	3,258,979,173	899,048	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	OL	36,210,116,675	90,625,634	108,670,577	20,580,936	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	OL	63,432,382,854	14,339,529,343	2,204,913,877	39,453,957	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	OTH/I	OL	3,191,154,392	64,307	0	0	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	YRT/I	OL	541,624,519	193,998	1,586,019	453,561	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	OL	44,905,051	18,599	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	OL	87,187,348	135,770	(39,236)	(1,350)	0	0
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	ITA	YRT/I	OL	0	0	100,448	0	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	YRT/I	OL	525,579,912	1,626,585	2,374,065	1,005,243	0	0
00000	AA-1584103	01/19/2015	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	CO/I	OL	12,352,307,227	4,227,201,119	1,227,950,765	10,936,696	0	0
00000	AA-1584103	04/01/2014	The Prudential Gibraltar Financial Life Insurance Co Ltd-Gib Life	JPN	OTH/I	OL	490,435,304	1,135,779	0	0	0	0
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	ITA	YRT/I	OL	0	0	95,566	0	0	0
00000	00-0000000	06/24/2008	Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	YRT/I	XXXL0	255,364,290	775,796	463,575	110,000	0	0
0599999. General Account - Non-U.S. Affiliates - Other							120,390,036,745	18,662,205,978	3,546,115,656	72,539,043	0	0
0699999. Total General Account - Non-U.S. Affiliates							120,390,036,745	18,662,205,978	3,546,115,656	72,539,043	0	0
0799999. Total General Account - Affiliates							945,241,772,983	22,496,268,809	6,301,442,057	572,155,257	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/I	OL	1,814,458,000	324,772,325	21,761,002	5,124,457	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	CO/I	OL	9,577,480,563	1,613,276,078	120,587,060	29,386,399	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	CO/I	XXXL	56,810,932,509	1,155,531,145	97,645,372	14,360,406	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	CO/I	AXXX	40,042,260,898	9,558,610,056	414,873,301	60,056,068	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/I	OL	4,483,277,936	0	39,898,829	0	847,917,543	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	CO/I	OL	4,055,969,957	1,065,602,076	46,373,851	24,347,880	0	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	CO/I	XXXL	4,588,778,904	101,171,486	7,342,059	3,217,162	0	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	CO/I	AXXX	5,294,055,831	1,210,073,245	54,993,419	3,908,152	0	0
62308	06-0303370	01/01/1982	Connecticut General Life Insurance Company	CT	YRT/I	OL	103,991	6,321	6,681	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	301,633	9,751	11,595	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	CO/I	OL	115,808	3,438	213	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	252,599	2,009	532	0	0	0
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	OL	1,285,500	239,051	0	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	OL	986,977	151,541	0	103,869	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	OL	57,076,005	0	182,569	46,720	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	OL	4,080,988	0	20,214	0	0	0
87726	06-0566090	10/01/1957	MetLife Ins Co USA	DE	OTH/G	OL	182,254	51,123	0	0	0	0
87726	06-0566090	05/01/1946	MetLife Ins Co USA	DE	OTH/G	OL	89,000	66,750	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	OL	17,500	13,457	317	0	0	0
65978	13-5581829	08/01/1986	Metropolitan Life Insurance Company	NY	OTH/G	OL	593,717	178,115	0	254,778	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	OL	187,534	176,961	0	0	0	0
00000	00-0000000	05/01/1978	Tower Life Insurance Company	TX	OTH/G	OL	484,549	443,375	0	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	OL	1,455,250	489,894	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers' Group Life Conversion Pool	NJ	OTH/G	OL	0	6,322,849	422,517	1,129,506	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,993,988	42,336	74,306	0	0	0
87017	62-1003368	05/20/2004	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	OL	3,095,684	37,326	30,100	0	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	VA	0	1,554,914,197	12,872,793	0	0	0
0899999. General Account - U.S. Non-Affiliates							126,741,517,575	16,592,184,905	817,096,730	141,935,397	847,917,543	0
00000	AA-1780106	04/10/2006	SCOR Global Life Reinsurance Ireland Designated Activity Company	IRL	YRT/I	XXXLO	20,575,342,042	42,805,602	25,654,577	5,265,038	0	0
00000	AA-1780106	11/01/2012	SCOR Global Life Reinsurance Ireland Designated Activity Company	IRL	YRT/I	XXXLO	1,482,389,316	2,496,614	1,251,797	60,233	0	0
00000	AA-1560071	10/09/1990	RBC Life Ins Co	CAN	YRT/I	OL	4,184,000	386,548	328,653	0	0	0
00000	00-0000000	07/04/2014	BTPSI No 1 IC Limited	GBR	CO/G	FA	0	118,530,751	1,217,564,137	188,170,194	0	0
00000	AA-1120110	04/27/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	876,132	6,912,911	1,050,445	0	0
00000	AA-1120110	06/26/2015	Pension Insurance Corporation	GBR	CO/G	FA	0	11,526,197	96,172,987	36,445,173	0	0
00000	AA-1120110	06/09/2016	Pension Insurance Corporation	GBR	CO/G	FA	0	4,580,322	48,734,199	7,602,939	0	0
00000	AA-1120119	03/09/2017	Rothesay Life Limited	GBR	CO/G	FA	0	2,103,617	53,981,270	4,110,925	0	0
00000	AA-1120110	06/12/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	320,761	8,487,176	1,296,209	0	0
00000	00-0000000	07/27/2017	Captive Fission Beta IC Limited	GGY	CO/G	FA	0	3,454,928	81,439,152	18,566,658	0	0
00000	AA-1120110	10/30/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	960,344	50,893,298	11,747,240	0	0
00000	AA-1120108	12/20/2017	Scottish Widows	GBR	CO/G	FA	0	3,895,730	140,035,368	21,465,981	0	0
00000	AA-1120110	12/19/2017	Pension Insurance Corporation	GBR	CO/G	FA	0	161,475	7,889,362	1,805,019	0	0
00000	AA-1120110	05/01/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	662,474	28,687,267	11,263,290	0	0
00000	AA-1120110	06/22/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	149,137	7,440,169	3,380,654	0	0
00000	AA-1120034	06/29/2018	Aviva Life & Pensions UK Limited	GBR	CO/G	FA	0	694,605	30,764,371	9,397,220	0	0
00000	AA-1120110	08/30/2018	Pension Insurance Corporation	GBR	CO/G	FA	0	443,766	23,504,627	16,088,592	0	0
00000	AA-1120108	09/26/2018	Scottish Widows Ltd.	GBR	CO/G	FA	0	358,051	14,530,274	8,910,363	0	0
00000	AA-1120108	10/11/2018	Scottish Widows Ltd.	GBR	CO/G	FA	0	27,457	1,372,320	1,252,050	0	0
0999999. General Account - Non-U.S. Non-Affiliates							22,061,915,358	194,434,511	1,845,643,915	347,878,223	0	0
1099999. Total General Account - Non-Affiliates							148,803,432,933	16,786,619,416	2,662,740,645	489,813,620	847,917,543	0
1199999. Total General Account							1,094,045,205,916	39,282,888,225	8,964,182,702	1,061,968,877	847,917,543	0
86630	06-1241288	12/31/2015	Prudential Annuities Life Assurance Corporation	AZ	MCO/I	VA	0	0	0	0	2,724,790,430	0
97195	22-2426091	04/01/2016	Pruco Life Insurance Company of New Jersey	NJ	MCO/I	VA	0	0	0	0	9,702,312,018	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	12,427,102,448	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	12,427,102,448	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	12,427,102,448	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/I	OL	41,626,659,094	0	241,734,176	43,894,399	4,983,115,486	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	MCO/I	OL	4,391,313,939	0	25,221,941	13,617,648	1,011,996,093	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	VA	0	0	9,655,079	0	3,145,618,306	0
1999999. Separate Accounts - U.S. Non-Affiliates							46,017,973,033	0	276,611,196	57,512,047	9,140,729,885	0
2199999. Total Separate Accounts - Non-Affiliates							46,017,973,033	0	276,611,196	57,512,047	9,140,729,885	0
2299999. Total Separate Accounts							46,017,973,033	0	276,611,196	57,512,047	21,567,832,333	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							997,611,226,846	20,426,247,736	3,849,034,327	699,063,658	22,415,749,876	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							142,451,952,103	18,856,640,489	5,391,759,571	420,417,266	0	0
9999999 - Totals							1,140,063,178,949	39,282,888,225	9,240,793,898	1,119,480,924	22,415,749,876	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	21,104,082	60,056,068
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	12,252	3,908,152
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	0	254,749,076
0299999. Life and Annuity - U.S. Affiliates - Other					21,116,334	318,713,296
0399999. Total Life and Annuity - U.S. Affiliates					21,116,334	318,713,296
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	0	237,106
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	0	232,454
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	4,040,123
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	ITA	0	463,188
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	4,972,871
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	4,972,871
0799999. Total Life and Annuity - Affiliates					21,116,334	323,686,167
11285	03-0345211	01/01/2006	AZ Mont	VT	0	17,000
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	76,650	162,442
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	1,475,157	660,412
65838	01-0233346	01/01/2014	John Hancock Life Insurance Company (USA)	MI	0	1,000
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	40,550	0
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	2,000	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	66,798	1,152
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	6,340,000	3,515,739
67105	41-0451140	01/01/2013	ReliaStar Life Insurance Company	MN	8,786	0
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	51,200	88,136
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	93,612	72,521
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	0	17,011
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	608,400	572,542
00000	00-0000000	09/29/1965	7 Reinsurers of Servicemembers' Group Life Insurance	NJ	2,024,811	109,781,697
80659	38-0397420	01/01/1986	Canada Life Assurance Company	MI	620	6,475
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	0	270
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	0	34
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	0	5,933
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	0	33,648
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	0	1,433
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	0	5,020
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	0	35,688
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	0	659,631
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	168
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	1,708
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	96
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	27
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	90
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	22
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	46,968	24,106
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	844
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	706
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	1,383
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	0	29
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	22
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	72
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	22
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	33
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	403
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	3,710
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	7,102
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	128,225	547,145
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	518
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	1,141
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	103
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	64,509	21,675
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	0	409
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	620	7,012
65676	35-0472300	10/01/1986	Lincoln National Life Insurance Company	IN	0	678
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	14,119
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	10,909
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	12,590
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	27,424
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	477
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	0	33,049
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	43,966
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	52,733	59,340
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	0	489,471
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	31,633	547,925
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	99,548
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	27,837
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	14,593
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	24,250
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	7,797
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	30
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	0	8,185
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	1,396,557	2,367,350
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	131,778	315,772
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	13,702	9,279
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	472
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	15,365
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	5,721
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	6,315
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	1,339,723	1,487,482
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	1,434
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	1,443,675	28,396
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	1,491
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	5,171
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	74
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	443
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	17
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	18,589
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	253
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	154
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	9
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	1,774
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	9,568	51,201
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	247,930
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	4,433
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	861
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	510
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	19,003
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	39,540

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	955
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	1,632
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	9,021
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	539,689
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	1,139
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	968,489	18,240
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	16,087
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	65,711
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	129,061
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	929
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	39,818
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	4,775
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	272,032	763,306
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	1,434
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	1,370,491	28,396
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	491
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	18,479
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	14,471
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	107,920
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	1,468
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	7,137
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	26,367	28,022
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	637,355
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	314,758
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	407
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	18,420
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	120,551
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	132
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	3,062
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	21,092
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	1,596
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	0	13,919
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	236
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	7,705
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	3,814
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	0	49,940
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	1,128,724	229,912
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	294,996
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	0	4,883
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	0	1,048,507
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	CO	5,530	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	188,210	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	340,978	12,406,840
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	0	47,726
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	0	841,799
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	79,638
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	13,919
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	3,753
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	3,724
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	0	117,086
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	540,307	2,132,163
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	1,721
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	139,411	210,277
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	137,135
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	205,261	306,042
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	631,033	1,259,687
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	0	52
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	0	815
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	0	3,966
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	0	311
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	0	85
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	0	21
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	587
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	0	21
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	0	496
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	255
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	0	47
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	22
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	27
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	11
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	36
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	0	90
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	0	31,821
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	72
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	0	22
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	0	645
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	21,813
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	3,160
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	0	383,671
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	146
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	196
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	1,246
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	0	640
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	0	1,706
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	0	164
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	0	8,257
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	0	1,201
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	0	96
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	0	402
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	5,530	14
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	5,530	943
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	0	25,063
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	0	993,001
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	26,367	32,948
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	0	167,285
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	22,595	389,781
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	9,279
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	0	39,818
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	7,628
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	586
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	0	22,139
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	9,479
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	0	248,055
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	0	5,019
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	56,705	99,394

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Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	0	348,243
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	86,778	516,738
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	19,015
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	0	117,377
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	2,997
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	0	11,158
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	160,880
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	0	2,961,023
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	490
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	68
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	1,407
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	620	9,554
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	12,577
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	1,486,153
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	1,692
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	968,489	27,626
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	557
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	0	6,119
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	0	164,620
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	6,716
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	451,258	1,050,288
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	31,246
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	174
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	16,639
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	41,521
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	5,346
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	0	134
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	0	12,442
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	0	171,568
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	37,967	408,852
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	705,910	9,922,925
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	0	698,736
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	0	46,731
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	795,897	1,958,705
86258	13-2572994	12/03/1997	General Re Life Corp	CT	0	2,855,000
86258	13-2572994	01/01/2005	General Re Life Corp	CT	0	225,901
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	0	240,597
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	0	65,473
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	0	1,617
88340	59-2859797	01/01/2016	Hannover Life Reassurance Co. of America	FL	1,825,759	4,061,823
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co. of America	FL	360,191	902,316
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	151,657	119,644
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	794,602
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	0	97,448
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	444,219	544,737
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	157,517	141,529
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	62,794
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	706,164	478,496
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	1,412,486	2,330,101
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	7,463,730	4,597,899
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	13,780
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	6,869,275	4,770,804
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	148,271
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	1,556,753	943,791
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	0	157,215
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	24,245,212	12,010,195
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	58,512	747,706
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	6,486,776	7,252,380
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	1,105,393	1,623,857
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	0	478
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	0	104,650
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	50,022	224,860
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	0	176,145
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	121,991	3,462,480
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	1,266,288	2,974,259
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	0	161,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	450,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	4,439,814	6,119,956
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	2,095
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	2,716,363	3,547,284
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	36,507	1,276,171
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	5,745,082	13,139,064
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	26,264	784,309
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	1,802,407	1,718,820
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	103,156	1,178,024
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	894,519	1,650,608
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	630,334	603,642
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	0	45,175
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	1,362,530	4,849,993
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	61,825	101,368
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	0	34,910
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	262,806	1,592,948
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	11,689,816	7,654,505
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	112,560	395,069
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	0	13,484
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	0	2,261
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	217,067	138,532
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	70,919	2,141,219
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	10,375,900	21,615,801
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	75,587
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	2,114,664	6,374,586
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	826,495	1,336,987
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	15,676
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	0	75,717
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	80,000	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	121,849	544,737
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	130,485	141,529
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	0	63,119
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	283,497	800,211
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	950,080	860,502
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	18,105	38,814
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	8,349,361	14,866,693
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	15,443,790	328,355
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	1,011,918	2,602,141
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	0	9,530

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Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	1,965,404	3,511,368
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	46,603	121,959
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	0	114,839
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	46,809	544,737
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	91,031	141,532
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	0	62,611
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	110,047	239,177
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	290,803	1,196,297
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	777,710	1,396,374
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	393,646	310,858
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	712,560	1,171,674
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	75,040	1,279,369
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	5,360,635	8,072,975
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	750,398	4,350,187
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	1,970,818	3,635,329
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	1,158,982	3,291,997
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	1,907,171	6,973,344
80659	38-0397420	11/01/2007	Canada Life Assurance Company	MI	0	2,628
80659	38-0397420	06/15/2015	Canada Life Assurance Company	MI	826,687	1,361,692
80659	38-0397420	07/01/2016	Canada Life Assurance Company	MI	180,730	962,176
0899999. Life and Annuity - U.S. Non-Affiliates					165,703,881	354,943,770
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	540,379	136,544
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	250,133	175,887
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	28,655	1,475,457
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	167,387	1,000,269
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	1,500,796	109,419
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	2,420,269	4,670,783
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	757,680	2,986,984
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	1,000,530	106,685
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	1,347,282	5,539,915
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	1,336,864	3,627,228
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	9,038	158,395
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	0	137,651
0999999. Life and Annuity - Non-U.S. Non-Affiliates					9,359,013	20,125,217
1099999. Total Life and Annuity - Non-Affiliates					175,062,894	375,068,987
1199999. Total Life and Annuity					196,179,228	698,755,154
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	40	29,040
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	0	544,511
11285	03-0345211	01/01/2006	AZ Mont	VT	0	3,000
19518	20-4929941	01/01/2016	Catlin Ins Co	TX	0	9,198
68276	48-1024691	01/01/2004	Employers Reinsurance Corporation	KS	82,024	4,925
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	84,195	48,370
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	35,172	28,767
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	43,155	5,543
12698	20-3788085	04/01/2017	MHL Reinsurance LTD	VT	150,298	41,440
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,339,716	306,624
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	267,726	52,462
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	2,843,773	1,337,011
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	699,000	2,611,468
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	100	72,601
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	1,550	1,125,324
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	24,798	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	1,000	726,016
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	1,000	726,016
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	60	34,363
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	0	379,536
1999999. Accident and Health - U.S. Non-Affiliates					5,573,607	8,086,215
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	(1,227)	133
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	7,883	9,799
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	368	1,763
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	7,167	8,844
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	8,958	11,135
00000	AA-1120106	05/01/2014	Lloyd's Syndicate number 1969	GBR	0	16
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	11,467	14,253
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	11,467	14,253
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	975	2,510
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	1,746	1,033
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	11,467	14,253
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	12,183	15,143
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	14,333	17,815
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	0	181,503
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	(1,472)	160
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	16,152	9,558
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	(1,133)	3,997
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0	142,020
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	11,467	14,253
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	0	39,483
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	31,533	39,194
00000	AA-1120048	05/01/2014	Lloyd's Syndicate number 5820	GBR	0	48
2099999. Accident and Health - Non-U.S. Non-Affiliates					143,334	541,166
2199999. Total Accident and Health - Non-Affiliates					5,716,941	8,627,381
2299999. Total Accident and Health					5,716,941	8,627,381
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					192,393,822	681,743,281
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					9,502,347	25,639,254
9999999 Totals - Life, Annuity and Accident and Health					201,896,169	707,382,535

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	35,920,473,245	9,558,610,803	9,180,214,584	390,318,994	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	4,940,986,000	1,193,801,352	1,126,881,654	53,231,088	0	0	0	0
13809	27-2457213	01/01/2015	Prudential Legacy Insurance Company of New Jersey	NJ	COMB/I	OL	83,973,413,096	52,126,867,351	52,790,818,032	2,290,960,713	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							124,834,872,341	62,879,279,506	63,097,914,270	2,734,510,795	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							124,834,872,341	62,879,279,506	63,097,914,270	2,734,510,795	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							124,834,872,341	62,879,279,506	63,097,914,270	2,734,510,795	0	0	0	0
80659	38-0397420	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	2,572,503	40,173	37,848	57,592	0	0	0	0
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	702,628	5,956	5,682	5,182	0	0	0	0
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	88,446	22,787	18,573	15,810	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	271,100	9,071	8,513	6,295	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	14,368,909	901,573	880,909	839,791	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	2,826,151	160,523	157,699	133,717	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	XXXLO	76,488,194	1,946,281	1,935,525	1,808,406	0	0	0	0
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	20,159,125	65,540	59,713	45,533	0	0	0	0
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	YRT/I	XXXLO	70,595,022	612,068	775,536	341,841	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	12,380,184	9,843	9,331	94,262	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	110,256,710	54,712	50,287	507,959	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	28,373,117	3,350	2,969	25,627	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	228,470,464	102,884	108,108	927,612	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	XXXLO	803,155,123	531,186	489,050	4,437,737	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	271,303,080	120,969	120,858	1,217,430	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	86,732	2,273	2,101	4,113	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	1,141,225	43,767	38,561	73,721	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	64,168	694	645	1,463	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	18,256	84	1,349	(36)	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	60,278	970	896	1,510	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	14,909	972	2,791	1,256	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	6,741,286	110,481	114,129	172,056	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	565,062	9,037	8,734	14,501	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	472,778	21,146	29,359	34,413	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	2,896,631	175,756	449,660	157,893	0	0	0	0
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	YRT/I	OL	19,462	527	3,766	46	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	14,605	67	1,280	(63)	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	48,222	776	717	1,208	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	14,910	972	2,791	1,256	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	22,041	494	674	775	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	269,898	4,493	4,296	7,184	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,484,729	45,499	44,912	72,558	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	852,579	116	106	1,299	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	18,070,271	47,052	43,006	429,547	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	105,499,567	630,738	971,928	4,498,157	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	346,719	10,631	115,669	(78,101)	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	764,335	10,679	11,542	8,859	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	69,163	7,627	7,124	11,230	0	0	0	0
65676	35-0472300	01/01/1983	The Lincoln National Life Insurance Company	IN	YRT/I	OL	14,551,237	153,561	155,499	210,269	0	0	0	0
65676	35-0472300	01/01/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	126,477	2,154	2,535	1,651	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,932,661	48,147	44,949	63,295	0	0	0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	453,888	3,228	3,718	12,765	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,455,286	813,382	741,193	987,944	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	7,305,581	437,536	391,981	511,175	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,557,756	85,696	78,702	73,952	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	15,811,590	588,886	707,073	557,953	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	744	(312)	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	123,642	2,605	3,796	2,438	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	42,328,843	1,070,566	998,986	1,160,369	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	514,873,889	6,886,689	6,352,870	3,966,680	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	10,815,381	178,793	164,087	130,967	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	9,018	571	516	524	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	25,062,395	152,530	232,588	187,690	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	132,464,153	2,744,891	3,472,172	2,262,952	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	21,210,062	153,903	145,177	117,596	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	631,607	14,343	13,124	7,870	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	AXXX	2,116,813	29,082	27,065	19,587	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	1,074,638,691	23,168,141	26,278,500	1,747,171	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	59,635,683	1,113,541	1,105,749	1,064,216	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	23,890,051	493,626	469,826	225,567	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	8,452,207	351,296	332,749	540,863	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	26,925,979	862,118	1,001,052	815,429	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	51,663,332	968,661	944,112	951,634	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	20,306	760	619	1,048	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	4,194,505	47,920	48,752	52,581	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	AXXX	225,069	6,829	6,179	7,140	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	165,453,630	2,950,566	3,122,491	2,044,613	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,075,583	5,686	5,221	5,365	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	AXXX	1,522,970	29,211	27,312	20,676	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	XXXL	2,415,000	12,629	11,509	10,678	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	13,905,685	133,335	123,463	84,901	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXLO	360,918	8,196	7,499	4,230	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	YRT/I	AXXX	1,126,160	16,423	15,284	10,367	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	XXXL	616,165,814	13,299,486	15,102,135	1,005,299	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	19,878,549	371,233	368,631	351,741	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	6,631,192	23,879	20,211	4,488	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	215,431,934	1,073,114	982,279	282,030	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	80,452,629	1,361,344	1,249,753	366,753	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	14,224,506	240,517	211,488	164,314	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	324,810,336	8,506,286	9,061,798	5,760,999	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	243,672	2,375	2,436	1,141	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	2,513,381	37,531	46,338	31,878	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	41,597,945	543,931	665,653	536,733	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	AXXX	7,486	148	133	142	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	20,974,005	68,436	62,136	41,067	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	XXXLO	72,726,811	643,683	908,654	308,100	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	49,885	895	42,248	(24,790)	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	395,847	10,644	9,689	16,636	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	45,024	782	719	1,653	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	10,592,283	150,839	158,453	208,038	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	AXXX	285,664	4,253	3,859	7,033	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	169,169	4,109	5,013	6,037	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	103,041	4,440	4,047	7,176	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	30,789	12	11	78	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	1,187,990	20,762	23,442	24,308	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	32,109,270	916,950	1,130,954	1,147,254	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	39,524,065	1,515,168	1,469,585	1,663,910	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	3,753,161	62,847	159,401	(15,318)	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	576,724	9,122	8,730	14,592	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	341,680	13,136	18,004	21,340	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	4,927,707	151,132	143,935	132,961	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	10,253,354	276,053	325,570	210,481	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	13,426,881	710,398	683,480	615,957	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	0	0	767	(321)	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	760,675	6,668	7,514	7,959	0	0	0	0

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	11,386,601	214,348	192,241	201,510	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	28,101,228	1,123,498	1,162,794	1,383,390	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	15,680,681	320,686	288,423	715,234	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	20,913,226	498,230	627,715	810,186	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	18,591,000	478,828	480,489	615,799	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	229,254,739	6,512,014	6,343,148	3,267,538	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	54,523,390	1,138,905	1,235,347	791,966	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	118,712	30,401	47,154	15,615	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	9,556,014	207,139	196,688	95,606	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	9,478,698	196,704	529,149	(77,264)	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	264,172,888	5,129,063	5,505,215	3,955,022	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	937,428	12,062	10,999	9,413	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	2,513,380	37,531	46,338	31,878	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	41,597,949	543,924	665,647	536,733	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	7,486	148	133	142	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	6,900,865	18,082	15,581	5,474	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	257,339,120	878,742	791,468	447,868	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	AXXX	1,562,284	6,065	5,121	600	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	1,172,241	31,901	29,677	24,107	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	33,063,396	1,624,242	1,617,505	1,478,295	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	8,018,681	577,240	509,668	548,798	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXLO	249,381,680	6,157,892	6,216,457	4,886,300	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,641,656	65,610	59,767	44,987	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	914,061	1,875	1,534	517	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	99,453,299	1,370,555	1,906,451	801,652	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	4,163,836	62,853	57,550	54,251	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	4,509	286	258	265	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	8,330,938	56,223	95,074	71,749	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	9,603,760	364,687	343,767	231,988	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	51,799,751	13,145	14,890	76,038	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	463,611,702	190,263	176,809	1,064,681	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	390,618,684	117,603	115,746	756,894	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	10,026,800	24,375	30,835	22,919	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	453,328,200	7,558,053	6,691,959	637,662	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	247,056	122	123	136	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	2,964,531,579	46,669,715	41,117,263	4,688,030	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	88,161	1,976	2,694	3,088	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	35,506,189	345,122	308,467	317,113	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	40,453,584	630,298	637,372	351,890	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,315,492	22,566	20,882	8,261	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	4,450,248	23,801	23,463	28,848	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	29,817,859	556,771	552,876	422,098	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	3,315,597	11,939	10,106	2,731	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	108,027,497	602,338	546,205	171,967	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	53,635,122	819,199	747,936	221,788	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	505,108	3,552	3,237	2,417	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	27,877,867	626,275	599,201	370,528	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	9,446,183	596,588	564,322	404,038	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	XXXLO	189,435,333	4,765,586	4,651,485	3,033,466	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	74,005,288	16,310,338	17,059,552	461,601	0	0	0	0
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,270,225	89,229	79,572	128,258	0	0	0	0
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	83,840	13,888	0	0	0	0
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	0	0	178	41	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	198,370	19,212	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	1,048,432	88,673	1,545,029	545,317	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	181,130	2,614	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	14,571	(667)	0	0	0	0
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	0	0	1,750	884	0	0	0	0
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	150,783	(46,765)	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	1,734,107	266,585	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	0	0	328	39	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	563,396,246	11,287,149	10,683,737	4,938,671	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	14,405,247	334,244	324,155	211,607	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	6,764	429	387	378	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	CO/I	XXXL	22,898,835	144,057	200,722	215,358	0	0	0	0
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	143,357,514	8,844,754	7,520,453	5,778,286	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	19,112,017	414,279	393,388	180,054	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	29,817,859	556,771	552,876	510,495	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	52,457,276	655,466	594,905	136,741	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	52,374,151	840,246	771,220	244,022	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	24,089,748	9,151,146	9,544,570	670,808	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	120,075	2,372	2,207	1,440	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	228,243,849	96,696,953	100,452,626	5,504,647	0	0	0	0
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	1,366,066	(457,781)	0	0	0	0
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	1,146,722	49,621	0	0	0	0
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	0	0	333	120	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	24,204,487	7,409,306	6,930,741	279,606	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	AXXX	278,479,240	99,397,974	96,789,551	3,389,330	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	15,920,486	138,599	127,709	80,295	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	933,798	20,245	18,365	10,039	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	48,394,870	915,250	965,271	101,804	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	43,428	247	229	127	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	XXXLO	926,998	16,247	14,955	9,784	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	269,372	809	739	652	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	XXXL	1,290,418,909	26,853,070	28,763,205	1,942,536	0	0	0	0
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	OTH/I	OL	127,200,971	46,798,240	48,284,433	4,174,253	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,064	910	997	1,372	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	517,986	5,449	5,084	6,986	0	0	0	0
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,641,292	117,443	176,898	110,979	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	201,108	10,229	9,184	18,553	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	56,697	407	324	881	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,017	62	50	133	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	390,039	18,900	27,370	25,119	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,830	151	142	217	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	331,889	5,966	5,461	6,390	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	170,958	6,345	10,229	6,964	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	31,189	726	689	888	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,909	972	2,791	1,256	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	18,256	84	1,349	(33)	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,302	33	640	(32)	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	24,111	388	358	604	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	60,278	970	896	1,510	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	4,961,251	103,673	103,346	138,373	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	48,222	776	717	1,208	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	14,605	67	1,029	(20)	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	MO	CO/I	OL	175,800	1,520	1,446	8,696	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,634,026	307,669	304,587	456,893	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	2,729,029	145,428	300,681	159,311	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,980,001	423,493	388,707	586,144	0	0	0	0
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	0	0	426	2,551	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	98,019	1,941	1,856	3,102	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	131,098	7,532	10,912	12,292	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	834,540	12,848	12,298	20,556	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	428,700	15,004	19,694	24,331	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	465,000	2,229	2,034	8,112	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	109,776	2,030	1,852	2,540	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,529,336	114,933	126,138	118,563	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	352,650	3,253	5,981	1,100	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	64,233	996	10,486	(1,705)	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	269,248	2,381	2,168	3,002	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,418	3,012	103,629	(32,363)	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	126,130	33,413	150,783	(16,748)	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	29,248,714	821,521	767,464	762,241	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	352,098,186	5,409,239	4,976,135	2,249,913	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,881,358	141,376	128,553	94,324	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	4,509	286	258	265	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	14,703,238	88,828	131,876	109,655	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	59,343,409	1,129,565	1,739,179	801,544	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	15,005,562	105,205	99,353	74,572	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	451,148	10,245	9,374	5,085	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,407,701	20,529	19,104	12,503	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	734,167,279	15,612,881	17,744,677	1,154,990	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	19,878,586	371,181	368,584	340,330	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,556,014	181,617	173,555	81,116	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	107,281,381	1,740,525	1,594,053	600,163	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,243,458	39,344	34,231	11,944	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	298,891,164	1,764,576	1,627,961	588,099	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	11,805,301	48,402	36,574	19,065	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	21,134,099	354,323	490,814	169,119	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	330,898,576	12,361,086	14,300,597	8,939,867	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	144,387	1,027	967	600	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,796,889	131,358	162,184	101,585	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	145,597,688	1,903,872	2,329,964	1,792,165	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	26,201	518	466	452	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,353,702	24,092	21,921	10,212	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	809,163	3,737	3,395	2,141	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	231,811,029	4,584,082	4,744,992	286,155	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	43,610,510	298,487	282,697	166,394	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	2,699,180	30,282	27,846	17,400	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	2,635,319	46,265	42,158	22,694	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	4,054,024,056	81,355,208	85,748,464	6,007,980	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	903,665	30,236	28,376	18,535	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	45,916,918	2,763,418	2,724,029	2,376,462	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	9,041,709	597,654	528,210	570,957	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	269,992,068	6,552,914	6,972,560	5,749,579	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	42,148,523	153,761	139,536	84,951	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	156,916,279	1,757,624	1,568,569	1,043,579	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	55,757,440	44,329	42,026	344,542	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	498,686,833	246,421	226,499	1,407,635	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	127,782,090	15,086	13,372	101,204	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,018,675,164	457,971	481,405	3,261,273	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	XXXLO	3,609,444,035	2,388,890	2,201,877	14,445,281	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	MO	YRT/I	AXXX	1,233,192,921	574,280	570,642	4,072,852	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	328,136	6,135	5,592	9,144	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	45,684	151	138	227	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	942,275	15,129	13,735	21,119	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	3,542,233	48,787	45,656	68,605	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	12,808,477	307,044	417,111	501,986	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	48,088,801	1,684,431	2,513,423	1,879,742	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	23,126,918	1,704,787	1,573,535	4,866,024	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	23,923,270	572,057	648,490	693,514	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	7,836,091	40,835	34,235	8,147	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	13,714,587	232,224	378,015	101,781	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,187,593	23,190	21,092	11,568	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	450,000	2,659	2,410	1,237	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	152,171,628	3,090,286	3,149,671	218,116	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	165,298,883	594,058	661,640	708,928	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	13,484,989	282,939	257,161	380,207	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	9,388,394	54,890	53,910	32,328	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,236,775	3,297	3,026	2,179	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,185,695,354	73,988,591	69,927,357	4,685,485	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	17,041,478	14,347	13,616	103,028	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXLO	83,154,000	61,200	56,287	409,072	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	AXXX	1,145,461	1,368	1,230	8,979	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	116,278	1,316	2,010	1,324	0	0	0	0
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	10,778,961	122,567	124,372	175,883	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	4,544,938	53,719	58,197	87,643	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	5,502,326	102,795	98,101	99,111	0	0	0	0
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	347,473	62,725	360,080	236,752	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	174,651,401	1,573,690	1,485,819	578,809	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	249,484,280	7,752,655	9,487,702	7,062,475	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	OL	38,307,899	267,538	253,590	167,832	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	1,473,635	21,809	19,977	13,177	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	YRT/I	AXXX	2,198,888	36,533	33,292	17,994	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	XXXL	3,476,677,372	69,684,952	73,164,685	5,213,043	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	OL	121,948,828	308,559	296,453	242,541	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	68,021,643	424,299	394,317	365,414	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	YRT/I	AXXX	73,401,030	651,113	598,170	770,709	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	XXXL	40,887,312,472	827,867,241	797,486,540	63,136,729	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	292,500,294	141,882	147,805	937,082	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	825,366,025	632,098	580,170	4,341,649	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	AXXX	58,200,065	68,621	69,767	553,957	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	11,364	9,208	10,302	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	31,945	28,473	27,882	0	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	(229)	0	0	0	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	14,359	0	0	0	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,000	0	0	0	0	0	1,988	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	130,000	0	0	(26,824)	0	0	13,516	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	55,000	0	0	1,427	0	0	13,908	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	5,003,750	0	0	1,657	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	20	0	0	0	0
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	75,250	0	0	0	0	0	19,301	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,500	0	0	0	0	0	1,667	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	13,500	0	0	0	0	0	1,412	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	17,412	0	0	0	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	44,500	0	0	0	0	0	9,342	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	339,500	0	0	372	0	0	75,062	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	5,425	0	0	0	0	0	1,003	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	135,500	0	0	31,664	0	0	33,670	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,750	0	0	0	0	0	8,668	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	3,105,350	1,776,350	1,754,200	0	0	0	0	471,068
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	0	0	0	0	0	0	0	11
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	OTH/G	OL	0	0	0	253,980	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	OTH/G	OL	0	0	0	77,386	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	MO	OTH/G	OL	0	0	1,500,000	6,288,357	0	0	0	0
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	OTH/G	OL	0	0	0	(11)	0	0	0	0
80659	38-0397420	04/01/2018	The Canada Life Assurance Company	MI	YRT/G	OL	214,840,805,313	0	0	183,451,637	0	0	0	0
66346	58-0828824	04/01/2018	Munich American Reassurance Company	GA	YRT/G	OL	214,840,805,313	0	0	183,451,637	0	0	0	0
00000	00-0000000	09/29/1965	7 Reinsurers of Servicemembers' Group Life Insurance	NJ	OTH/G	OL	0	0	0	609,003,475	0	0	0	0
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	YRT/I	XXXL0	0	0	583	0	0	0	0	0
74900	63-0483783	10/01/2013	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	162,427,472	655,377	693,504	497,650	0	0	0	0
74900	63-0483783	05/01/2014	Partnerre Life Reinsurance Company of America	AR	YRT/I	XXXL0	10,764,520,581	21,098,537	20,278,016	8,879,312	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	OL	7,977,000	0	0	1,000,000	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	YRT/I	XXXL0	85,617,532	330,747	322,907	219,109	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	YRT/I	XXXL0	549,923,775	1,379,195	1,262,773	805,192	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/I	XXXL0	146,313,786	137,699	105,195	32,547	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	YRT/I	XXXL0	2,554,665	9,779	12,330	10,987	0	0	0	0
88340	59-2859797	01/01/2016	Hannover Life Reassurance Co. of America	FL	YRT/I	XXXL0	18,249,024,391	34,721,482	20,334,096	11,026,856	0	0	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co. of America	FL	YRT/I	XXXL0	7,700,449,058	10,798,519	7,052,413	3,669,022	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	XXXL0	263,980,782	1,345,960	1,288,615	1,126,512	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	XXXL0	62,587,173	397,725	380,187	449,395	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	OL	1,527,303	11,478	8,956	12,041	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	XXXL0	1,843,601,243	5,193,800	5,027,677	2,159,227	0	0	0	0
93580	84-0849721	07/01/2016	M Life Insurance Company	CO	YRT/I	XXXL0	2,740,729,303	4,331,415	0	2,423,370	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	942,996,814	5,471,854	7,446,648	4,714,013	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	137,903,725	1,093,781	1,117,402	1,086,943	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	16,875,607	134,517	86,126	129,305	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	141,267,396	1,394,908	2,118,395	498,644	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,057,734,108	5,397,743	5,166,737	4,236,859	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	250,581,372	1,593,506	1,523,115	1,711,019	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	6,105,138	45,879	35,795	47,218	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,761,708,019	9,518,868	9,475,303	5,999,102	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	16,419,425,372	46,194,611	50,192,749	51,405,989	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	XXXL0	824,439,947	3,672,540	3,491,814	4,671,882	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	8,893,415	54,881	0	51,860	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	28,887,832	185,404	241,719	136,088	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,880,867,378	28,074,185	27,430,076	19,126,529	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	OL	14,655,821	302,503	258,757	165,937	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	342,116,366	665,068	605,074	321,885	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,668,084,188	8,774,845	8,186,627	6,175,126	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	OL	10,502,982	17,993	15,472	16,258	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXL0	363,172,229	791,052	758,652	463,610	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	XXXL0	40,851,580,517	46,227,279	44,128,602	75,656,854	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	OL	80,209	214	0	545	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	XXXL0	812,407,406	1,805,381	1,607,222	790,061	0	0	0	0
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	52,346,565,652	6,789,369	5,181,340	29,340,166	0	0	0	0
66346	58-0828824	06/15/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	3,301,030,364	7,054,346	6,186,176	2,817,910	0	0	0	0
66346	58-0828824	12/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	12,283,764	21,238	20,219	45,342	0	0	0	0
66346	58-0828824	12/02/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	739,362,378	594,282	547,942	392,119	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	XXXL0	83,196,445	25,539	24,275	198,087	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	XXXL0	400,727,796	1,019,624	944,404	362,183	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	XXXL0	3,972,000,178	10,097,362	9,182,441	5,263,918	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL0	6,161,318,954	15,928,254	14,645,248	6,568,841	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	OL	64,518,164	0	0	4,154,008	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	OL	479,734,927	67,830,450	75,417,056	(15,687)	0	0	0	36,363,762
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	22,237,883,532	91,816,704	97,235,604	68,139,362	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,120,113,105	7,605,998	7,220,561	5,329,206	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	12,550,178	90,358	33,370	73,200	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	4,874,613	96,308	445,364	(61,108)	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,468,592,631	21,287,738	20,861,262	15,362,035	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	OL	9,371,612	180,476	153,084	123,284	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,250,560,482	319,727	306,047	2,558,223	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	37,444,417,374	105,458,896	106,773,229	81,555,369	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	557,068	2,779	64	2,568	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,572,287,784	2,061,276	2,047,257	1,347,694	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,213,932,006	18,777,804	18,003,247	12,002,857	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	OL	5,905,248	37,432	28,857	31,424	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,516,438,495	5,052,449	4,627,205	3,030,067	0	0	0	0
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	11,752,133,780	18,830,961	15,991,894	8,284,649	0	0	0	0
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,904,836,693	5,086,432	3,940,475	1,992,136	0	0	0	0
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	489,662,511	701,525	686,616	795,704	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	6,307,893,410	1,514,347	1,388,446	9,484,985	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	12,270,594	2,148	0	21,436	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	80,457,555	131,592	138,829	69,241	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	53,526,257	645,802	1,011,725	1,085,455	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	37,432,309	329,913	0	509,326	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	27,113,736,989	5,565,782	5,375,950	42,328,750	0	0	0	0
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	3,423,794,804	1,307,748	1,124,630	4,349,310	0	0	0	0
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	103,051,147	537,214	500,540	500,273	0	0	0	0
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	129,026,261	164,376	158,256	1,437,774	0	0	0	0
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	31,349,097	3,817	3,477	23,661	0	0	0	0
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	5,014,942	7,620	10,080	3,651	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	170,004,409	637,550	616,368	350,510	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	63,932,551,892	14,534,390	14,710,006	125,733,665	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,088,887	457	11	4,864	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	2,805,825,225	4,086,675	3,706,044	5,169,279	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	2,625,746	375	322	3,510	0	0	0	0
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	41,874,225,865	5,887,287	4,718,707	25,973,907	0	0	0	0
97071	13-3126819	06/15/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	2,632,331,313	574,619	494,934	2,149,523	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	YRT/I	XXXLO	30,676,013	156,392	194,334	124,824	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	OL	69,553,615	271,813	712,193	35,952	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	3,663,037	286,112	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	84,841	0	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	344,342	80,241	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	1,772,896	212,149	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	10,936	0	0	0	0	0
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	0	0	194,861	(9,689)	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	942,996,814	5,471,854	7,446,648	4,714,013	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	137,903,725	1,093,781	1,158,665	1,086,943	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	16,875,607	134,517	44,864	129,305	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	142,022,466	1,492,175	2,207,598	613,046	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	1,264,550,594	6,542,255	6,612,381	3,170,060	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	831,658,833	5,108,693	4,069,377	6,233,274	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	84,603,984	528,268	1,565,735	1,113,846	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	2,952,645	18,632	14,404	17,181	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	47,541,064,309	135,189,808	137,670,669	93,616,519	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	3,045,071	23,302	8,511	18,628	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	918,327,033	4,700,782	5,261,919	3,066,773	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	30,988,093	130,547	80,634	66,787	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	5,430,003,221	13,222,849	10,798,556	5,890,187	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	20,436,597	94,940	95,999	80,744	0	0	0	0
82627	06-0839705	05/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	27,083,484,259	41,461,205	29,104,048	16,083,939	0	0	0	0
82627	06-0839705	12/01/2014	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	1,555,562,317	2,734,607	2,129,417	1,094,369	0	0	0	0
82627	06-0839705	12/02/2015	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXLO	785,151,172	1,432,669	0	1,037,130	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	942,996,772	5,471,854	7,446,648	5,024,789	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	137,910,910	1,093,825	1,117,446	1,042,356	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	16,875,794	134,517	86,127	124,208	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	140,840,831	1,394,498	2,118,051	489,419	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	528,176,382	2,694,182	2,579,139	2,101,898	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	125,194,319	795,841	760,717	851,469	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	3,052,497	22,939	17,897	23,530	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	1,887,634,047	9,589,108	9,717,525	4,581,422	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	2,825,738,224	20,268,326	19,441,997	14,723,361	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	4,428,947	27,947	21,605	27,741	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	6,605,128,219	2,068,364	2,034,895	17,683,223	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	8,751,070	4,458	901	43,956	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	XXXLO	1,512,283,059	268,674	302,103	3,096,426	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	26,763,768,058	8,468,866	8,527,528	83,238,295	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	1,234,846,787	717,054	672,420	5,647,803	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	XXXLO	5,730,034,728	1,342,851	1,559,962	16,317,497	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXLO	13,576,534,691	52,071,724	52,984,908	41,329,674	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	XXXLO	651,494,751	4,282,541	4,068,412	2,890,919	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	OL	6,162,615	41,164	13,961	34,620	0	0	0	0
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,296,095,610	18,880,029	18,347,365	13,547,259	0	0	0	0
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	YRT/I	OL	9,780,535	201,802	172,613	131,782	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	XXXLO	18,401,173,153	53,896,640	56,134,155	47,294,368	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	OL	544,445	2,741	64	2,470	0	0	0	0
80659	38-0397420	06/15/2015	Canada Life Assurance Company	MI	YRT/I	XXXLO	2,693,307,145	6,155,467	5,701,395	2,143,334	0	0	0	0
80659	38-0397420	07/01/2016	Canada Life Assurance Company	MI	YRT/I	XXXLO	8,878,517,229	12,416,256	6,997,027	3,983,564	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,100,466,108,723	2,723,961,098	2,692,540,114	2,334,143,611	0	0	179,537	36,834,841
1099999. Total General Account - Authorized Non-Affiliates							1,100,466,108,723	2,723,961,098	2,692,540,114	2,334,143,611	0	0	179,537	36,834,841
1199999. Total General Account Authorized							1,225,300,981,064	65,603,240,604	65,790,454,384	5,068,654,406	0	0	179,537	36,834,841
14296	41-2214052	07/01/2017	Universal Prudential Arizona Reinsurance Company	AZ	CO/I	OL	0	0	1,570,217	0	0	0	0	0
14296	41-2214052	01/01/2018	Dryden Arizona Reinsurance Term Company	AZ	CO/I	OL	0	0	0	(1,645,442)	0	0	0	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							0	0	1,570,217	(1,645,442)	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	1,570,217	(1,645,442)	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica Life S.p.A.	ITA	YRT/I	OL	0	0	0	1,124	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	OTH/I	OL	34,052,978	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros, S.A.	ARG	YRT/I	OL	367,517,412	0	0	273,009	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	OTH/I	OL	101,660,583	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	MEX	YRT/I	OL	1,081,365,563	0	0	3,346,752	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	OTH/I	OL	578,900,630	0	0	0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/I	OL	6,247,796,003	0	0	20,546,412	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							8,411,293,169	0	0	24,167,297	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							8,411,293,169	0	0	24,167,297	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							8,411,293,169	0	1,570,217	22,521,855	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	88,800	0	0	0	0	0	0	0
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	147,600	0	0	0	0	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	190,700	0	0	579,312	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	499,100	0	0	1,810,354	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	OL	30,767	0	0	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	VT	COFW/G	OL	4,146,000	802,789	841,646	(635)	0	0	0	850,773
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	OTH/G	OL	0	0	0	10,090,781	0	0	0	0
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	OL	892,000	136,494	141,645	0	0	0	0	0
11919	83-0363317	01/01/2009	MSK Insurance US	VT	OTH/G	OL	8,316,000	1,372,842	1,542,875	0	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	OL	44,514,907,822	20,338,031	15,000,566	36,871,000	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							44,529,218,789	22,650,156	17,526,732	49,350,812	0	0	0	850,773
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	6,495,459	45,300	57,032	36,738	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	XXXLO	180,459	4,098	3,750	1,997	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	656,228	9,186	8,534	5,534	0	0	0	0
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	341,647,912	7,544,540	8,536,868	605,759	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	OL	89,802	493	453	275	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	YRT/I	AXXX	269,372	809	739	652	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	BMU	CO/I	XXXL	59,385,832	1,094,618	1,168,124	59,047	0	0	0	0
00000	AA-1580095	01/19/2015	The TOA Reinsurance Company LTD	JPN	YRT/I	OL	254,399,000	0	0	1,189,927	0	0	0	0
00000	AA-1340145	01/19/2015	General Reinsurance Corporation	JPN	YRT/I	OL	178,866,000	0	0	1,188,344	0	0	0	0
00000	00-0000000	09/02/2017	RGA Reinsurance Company	JPN	YRT/I	OL	136,340,000	0	0	332,508	0	0	0	0
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	BMU	YRT/I	XXXLO	314,050,605	387,384	384,331	259,284	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXLO	499,023,162	3,389,333	2,579,978	2,084,336	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	OL	13,284,230	158,036	148,196	36,891	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	YRT/I	XXXLO	1,547,543,679	3,628,260	3,279,701	1,757,374	0	0	0	0
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	KOR	YRT/I	XXXLO	2,150,651,287	6,028,449	5,565,624	2,585,003	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	342,684,455	1,984,534	1,749,845	1,209,551	0	0	0	0
00000	AA-1461000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	OL	9,140,146	83,681	0	17,848	0	0	0	0
00000	AA-1461000	05/01/2013	Swiss Life Ltd	CHE	YRT/I	XXXLO	8,386,941,992	21,599,945	20,192,975	8,305,729	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	3,906,417,992	1,043,723	959,613	7,189,035	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	282,222,372	329,340	319,314	1,116,497	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	4,552,266	2,916	76	7,955	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	14,504,344,120	3,417,407	3,289,922	29,731,438	0	0	0	0
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	XXXLO	6,844,407,756	2,090,487	1,795,633	6,940,693	0	0	0	0
00000	AA-1320121	04/01/2018	SCOR Global Life SE	FRA	YRT/G	OL	429,681,610,627	0	0	366,903,270	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							469,465,204,753	52,842,539	50,040,708	431,565,685	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							513,994,423,542	75,492,695	67,567,440	480,916,497	0	0	0	850,773
2299999. Total General Account Unauthorized							522,405,716,711	75,492,695	69,137,657	503,438,352	0	0	0	850,773
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							1,747,706,697,775	65,678,733,299	65,859,592,041	5,572,092,758	0	0	179,537	37,685,614
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							1,269,830,199,853	65,625,890,760	65,809,551,333	5,116,359,776	0	0	179,537	37,685,614
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							477,876,497,922	52,842,539	50,040,708	455,732,982	0	0	0	0
9999999 - Totals							1,747,706,697,775	65,678,733,299	65,859,592,041	5,572,092,758	0	0	179,537	37,685,614

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	OTH/G	SLEL	46,704	0	0	0	0	0	0
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	OTH/G	SLEL	875,708	0	0	0	0	0	0
19518	20-4929941	01/01/2016	Catlin Ins Co	TX	OTH/G	SLEL	0	0	0	0	0	0	0
68276	48-1024691	01/01/2004	Employers Reinsurance Corporation	KS	OTH/G	SLEL	0	0	1,035,157	0	0	0	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	QA/G	STDI	20,733	0	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	SLEL	6,013,619	0	48,333,378	0	0	0	0
67032	56-0340860	01/01/2014	North Carolina Mutual Life Insurance Company	NC	OTH/G	A	0	0	0	0	0	0	146
38636	13-3031176	01/01/2014	Partner Reins Co of the US	NY	OTH/G	SLEL	116,761	0	0	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	1,809,796	0	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	0	0	1,083,646	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Reinsurance Company	DE	OTH/G	SLEL	1,167,611	0	0	0	0	0	0
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	OTH/G	SLEL	0	0	0	0	0	0	0
20583	13-1290712	01/01/2017	XL Reinsurance America Inc	NY	OTH/G	SLEL	70,057	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	SLEL	1,167,611	0	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson Natl Life Ins Co	MI	OTH/I	STDI	924,443	112,802	12,719,025	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	LTC	204,334	0	6,249,623	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	OH	0	0	383,943	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							12,417,377	112,802	69,804,772	0	0	0	146
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	SLEL	12,686	0	0	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	103,976	138	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	27,554	23	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	94,891	125	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	118,156	156	0	0	0	0	0
00000	AA-1120106	05/01/2015	Lloyd's Syndicate number 1969	GBR	OTH/G	SLEL	(63)	0	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	151,239	200	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	151,239	200	0	0	0	0	0
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	OTH/G	SLEL	161	0	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	35,394	34	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	151,240	200	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	160,692	213	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	291,904	0	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	SLEL	189,049	250	0	0	0	0	0
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	OTH/G	SLEL	15,181	0	0	0	0	0	0
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	(566)	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	SLEL	79,195	50	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	SLEL	151,239	200	0	0	0	0	0
00000	AA-1120116	05/01/2018	Lloyd's Syndicate number 3902	GBR	OTH/G	SLEL	29,830	146	0	0	0	0	0
00000	AA-1120097	05/01/2018	Lloyd's Syndicate number 2468	GBR	OTH/G	SLEL	3,224	16	0	0	0	0	0
00000	AA-1126510	01/01/2018	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	292,470	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	SLEL	415,908	550	0	0	0	0	0
00000	AA-1120048	05/01/2015	Lloyd's Syndicate number 5820	GBR	OTH/G	SLEL	(306)	0	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							2,474,293	2,501	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							14,891,670	115,303	69,804,772	0	0	0	146
1199999. Total General Account Authorized							14,891,670	115,303	69,804,772	0	0	0	146
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	A	58,299	0	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	VT	OTH/G	A	(6,874)	0	0	0	0	0	5,000
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	LTDI	0	0	5,524,647	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	SC	OTH/G	LTDI	1,060,475	748,823	1,082,150	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	1,284,180	0	0	0	0
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	LTDI	0	0	1,271,469	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	LTDI	2,174,847	0	4,744,500	0	0	0	0
13195	98-0648118	01/01/2010	Orcas, Ltd.	VT	OTH/G	LTDI	28,956,334	0	79,325,116	0	0	0	0
13195	98-0648118	01/01/2012	Orcas, Ltd.	VT	OTH/G	A	9,595,638	0	0	0	0	0	0
12698	20-3788085	04/01/2017	MHL Reinsurance LTD	VT	OTH/G	LTDI	2,975,593	0	5,368,499	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							44,814,312	748,823	98,600,561	0	0	0	5,000
2199999. Total General Account - Unauthorized Non-Affiliates							44,814,312	748,823	98,600,561	0	0	0	5,000
2299999. Total General Account Unauthorized							44,814,312	748,823	98,600,561	0	0	0	5,000
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							59,705,982	864,126	168,405,333	0	0	0	5,146
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							57,231,689	861,625	168,405,333	0	0	0	5,146
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							2,474,293	2,501	0	0	0	0	0
9999999 - Totals							59,705,982	864,126	168,405,333	0	0	0	5,146

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros, S.A.	0	237,106	0	237,106	0		0	0	0	250,133	237,106
00000	AA-2731006	11/01/2006	Prudential Seguros Mexico, S.A. de C.V.	0	232,454	115,163	347,617	0		0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	4,040,123	0	4,040,123	0		0	0	0	4,533,526	4,040,123
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	4,509,683	115,163	4,624,846	0	XXX	0	0	0	4,783,659	4,277,229
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	4,509,683	115,163	4,624,846	0	XXX	0	0	0	4,783,659	4,277,229
0799999. Total General Account - Life and Annuity Affiliates				0	4,509,683	115,163	4,624,846	0	XXX	0	0	0	4,783,659	4,277,229
11285	03-0345211	01/01/2006	AZ Mont	802,789	17,000	0	819,789	0		0	850,773	0	0	819,789
11291	03-0346985	09/01/2011	Exchange Indemnity Company	0	2,374,661	0	2,374,661	0		4,401,848	0	0	0	2,374,661
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	136,494	0	0	136,494	8,100,000	0001	0	0	0	0	136,494
11919	83-0363317	01/01/2009	MSK Insurance US	1,372,842	0	0	1,372,842	0		1,835,464	0	0	0	1,372,842
13195	98-0648118	01/01/2012	Orcas, Ltd.	20,338,031	9,855,739	885,552	31,079,322	34,425,323	0002	0	0	0	9,321,595	31,079,322
0899999. General Account - Life and Annuity U.S. Non-Affiliates				22,650,156	12,247,400	885,552	35,783,108	42,525,323	XXX	6,237,312	850,773	0	9,321,595	35,783,108
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda) Ltd	7,603,125	167,433	0	7,770,558	9,817,840	0008	0	0	0	0	7,770,558
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda) Ltd	1,095,920	137,651	0	1,233,571	1,558,576	0008	0	0	0	0	1,233,571
00000	AA-3194154	07/01/2010	Chubb Tempest Life Reinsurance, Ltd.	387,384	676,923	0	1,064,307	1,100,000	0009	0	0	0	23,241	1,064,307
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	3,628,260	1,504,112	0	5,132,372	6,139,252	0011	0	0	0	216,083	5,132,372
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	3,547,369	426,020	0	3,973,389	4,752,896	0011	0	0	0	345,255	3,973,389
00000	AA-5420050	05/01/2013	Korean Reinsurance Co	6,028,449	1,167,656	0	7,196,105	8,607,852	0011	0	0	0	263,434	7,196,105
00000	AA-1461000	02/01/2013	Swiss Life Ltd	2,068,215	1,610,215	0	3,678,430	3,841,339	0012	0	0	0	174,908	3,678,430
00000	AA-1461000	05/01/2013	Swiss Life Ltd	21,599,945	7,091,052	0	28,690,997	29,961,661	0012	0	0	0	795,055	28,690,997
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	1,043,723	3,744,664	0	4,788,387	5,690,153	0010	0	0	0	611,786	4,788,387
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	3,417,407	6,887,197	0	10,304,604	12,245,204	0010	0	0	0	2,575,433	10,304,604
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	332,256	1,107,215	0	1,439,471	1,710,558	0010	0	0	0	121,872	1,439,471
00000	AA-1580095	05/01/2013	The TOA Reinsurance Company, Ltd	2,090,487	4,964,092	0	7,054,579	8,383,124	0010	0	0	0	614,409	7,054,579
00000	AA-1320121	04/01/2018	SCOR Global Life SE	0	366,903,270	295,157,013	662,060,283	0		0	0	0	661,248,210	661,248,210
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				52,842,540	396,387,500	295,157,013	744,387,053	93,808,455	XXX	0	0	0	666,989,686	743,574,980
1099999. Total General Account - Life and Annuity Non-Affiliates				75,492,696	408,634,900	296,042,565	780,170,161	136,333,778	XXX	6,237,312	850,773	0	676,311,281	779,358,088
1199999. Total General Account Life and Annuity				75,492,696	413,144,583	296,157,728	784,795,007	136,333,778	XXX	6,237,312	850,773	0	681,094,940	783,635,317
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
11285	03-0345211	01/01/2006	AZ Mont	0	3,000	0	3,000	0		0	5,000	0	0	3,000
14015	27-4186184	04/01/2012	IMI Assurance, Inc.	5,524,647	132,565	0	5,657,212	0		0	0	0	0	0
16296	45-3249514	07/01/2016	Laclede Insurance Risk Services, Inc	1,082,150	63,939	5,470	1,151,559	1,130,000	0003	0	0	0	12,811	1,142,811
13097	98-0610315	01/01/2008	Marias Falls Insurance Company	2,555,649	48,698	0	2,604,347	8,000,000	0004	0	0	0	0	2,604,347
12698	20-3788085	04/01/2017	MHL Reinsurance LTD	5,368,499	191,738	0	5,560,237	6,000,000	0005	0	0	0	0	5,560,237
14862	54-1846993	01/01/2004	NiSource Insurance Corporation, Inc.	4,744,500	320,188	3,069	5,067,757	0		9,433,641	0	0	14,289	5,067,757
13195	98-0648118	01/01/2010	Orcas, Ltd.	79,325,116	4,180,784	1,088,467	84,594,367	80,818,468	0006	0	0	0	7,354,509	84,594,367
13195	98-0648118	01/01/2012	Orcas, Ltd.	0	3,310,468	359,798	3,670,266	0		0	0	0	2,431,068	2,431,068
1999999. General Account - Accident and Health U.S. Non-Affiliates				98,600,561	8,251,380	1,456,804	108,308,745	95,948,468	XXX	9,433,641	5,000	0	9,812,677	101,403,587
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	0	0	0	114,848	0007	0	0	0	0	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				0	0	0	0	114,848	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				98,600,561	8,251,380	1,456,804	108,308,745	96,063,316	XXX	9,433,641	5,000	0	9,812,677	101,403,587
2299999. Total General Account Accident and Health				98,600,561	8,251,380	1,456,804	108,308,745	96,063,316	XXX	9,433,641	5,000	0	9,812,677	101,403,587
2399999. Total General Account				174,093,257	421,395,963	297,614,532	893,103,752	232,397,094	XXX	15,670,953	855,773	0	690,907,617	885,038,904
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				121,250,717	20,498,780	2,342,356	144,091,853	138,473,791	XXX	15,670,953	855,773	0	19,134,272	137,186,695

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				52,842,540	400,897,183	295,272,176	749,011,899	93,923,303	XXX	0	0	0	671,773,345	747,852,209
9999999 - Totals				174,093,257	421,395,963	297,614,532	893,103,752	232,397,094	XXX	15,670,953	855,773	0	690,907,617	885,038,904

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank	8,100,000
0002	1	021000089	Standard Chartered	34,425,323
0003	1	121000248	Wells Fargo Bank	1,130,000
0004	1	026008455	DZ Bank	8,000,000
0005	1	026007689	BNP Paribas	6,000,000
0006	1	021000089	Standard Chartered	80,818,468
0007	1	021000089	CitiBank N.A.	114,848
0008	1	021000018	The Bank of New York Mellon	11,376,416
0009	1	121000248	Wells Fargo Bank, NA	110,000
0009	1	021000089	Citibank N.A.	110,000
0009	1	021000021	JPMorgan Chase Bank, N.A.	110,000
0009	1	026009593	Bank of America, NA	110,000
0009	1	026002574	Barclays Bank PLC	82,500
0009	1	021001088	HSBC Bank USA, N.A.	82,500
0009	1	026009632	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	110,000
0009	1	026009917	Australia and New Zealand Banking Group Ltd.	55,000
0009	1	121000248	Wells Fargo Bank, NA	82,500
0009	1	011000028	State Street Bank and Trust Company	55,000
0009	1	026004093	Royal Bank of Canada	82,500
0009	1	026002561	Standard Chartered Bank	55,000
0009	1	021000018	The Bank of New York Mellon	55,000
0010	1		The Shizuoka Bank, LTD	9,000,000
0010	1	021000089	Sumitomo Mitsui Banking Corp.	19,029,040
0011	1	021000089	Sumitomo Mitsui Banking Corp.	19,500,000
0012	1	026009179	Credit Suisse AG	33,803,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2018	2 2017	3 2016	4 2015	5 2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	5,631,799	5,094,629	5,133,694	57,715,728	4,319,872
2.	Commissions and reinsurance expense allowances	414,645	434,546	431,408	683,164	420,222
3.	Contract claims	5,522,811	4,781,670	4,515,485	4,465,978	4,173,141
4.	Surrender benefits and withdrawals for life contracts	1,107,338	1,102,995	1,075,273	1,150,655	1,140,136
5.	Dividends to policyholders	1,737,617	1,941,819	1,976,424	171,770	1,881,915
6.	Reserve adjustments on reinsurance ceded	(113,020)	(293,237)	(114,853)	(49,171,374)	(3,601,628)
7.	Increase in aggregate reserve for life and accident and health contracts	(102,571)	895,738	590,250	45,695,968	1,732,969
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	273,307	194,433	220,104	254,178	134,379
9.	Aggregate reserves for life and accident and health contracts	65,848,003	66,035,147	65,196,197	64,638,262	14,132,832
10.	Liability for deposit-type contracts	3,940,193	(4,104,621)	(4,457,350)	(4,840,743)	179,785
11.	Contract claims unpaid	707,383	747,119	690,704	674,349	374,063
12.	Amounts recoverable on reinsurance	201,896	133,070	143,154	145,296	115,804
13.	Experience rating refunds due or unpaid	4,287	4,807	2,473	(230,280)	10,635
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	3,935	1,291	2,008	2,969	1,605
16.	Unauthorized reinsurance offset	8,065	11,528	9,092	16,053	13,919
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	27	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	856	1,456	2,393	2,657	2,985
19.	Letters of credit (L)	232,397	206,518	180,741	152,207	137,741
20.	Trust agreements (T)	15,671	14,732	23,659	25,925	27,413
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	126,401,991,561	0	126,401,991,561
2.	Reinsurance (Line 16)	210,118,327	(210,118,327)	0
3.	Premiums and considerations (Line 15)	3,100,751,157	273,306,986	3,374,058,143
4.	Net credit for ceded reinsurance	XXX	66,488,591,403	66,488,591,403
5.	All other admitted assets (balance)	3,779,979,304	0	3,779,979,304
6.	Total assets excluding Separate Accounts (Line 26)	133,492,840,349	66,551,780,062	200,044,620,411
7.	Separate Account assets (Line 27)	137,671,505,548	0	137,671,505,548
8.	Total assets (Line 28)	271,164,345,897	66,551,780,062	337,716,125,959
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	82,927,215,632	60,862,120,261	143,789,335,893
10.	Liability for deposit-type contracts (Line 3)	16,718,014,117	4,985,882,493	21,703,896,610
11.	Claim reserves (Line 4)	1,799,262,586	707,382,536	2,506,645,122
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,708,851,540	0	1,708,851,540
13.	Premium & annuity considerations received in advance (Line 8)	52,881,343	4,459,620	57,340,963
14.	Other contract liabilities (Line 9)	795,456,695	0	795,456,695
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	8,064,848	(8,064,848)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	855,773	0	855,773
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	19,044,081,867	0	19,044,081,867
20.	Total liabilities excluding Separate Accounts (Line 26)	123,054,684,401	66,551,780,062	189,606,464,463
21.	Separate Account liabilities (Line 27)	137,414,825,862	0	137,414,825,862
22.	Total liabilities (Line 28)	260,469,510,263	66,551,780,062	327,021,290,325
23.	Capital & surplus (Line 38)	10,694,835,634	XXX	10,694,835,634
24.	Total liabilities, capital & surplus (Line 39)	271,164,345,897	66,551,780,062	337,716,125,959
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	60,862,120,261		
26.	Claim reserves	707,382,536		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	4,459,620		
29.	Liability for deposit-type contracts	4,985,882,493		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	210,118,327		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	66,769,963,237		
34.	Premiums and considerations	273,306,986		
35.	Reinsurance in unauthorized companies	8,064,848		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	281,371,834		
41.	Total net credit for ceded reinsurance	66,488,591,403		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	49,768,896	247,300,716	15,206,054	9,757,531	322,033,196	1,257,967
2.	Alaska AK	L	6,362,514	30,524,235	3,149,622	13,727,688	53,764,059	263,307
3.	Arizona AZ	L	73,815,289	168,510,779	30,680,029	195,399,706	468,405,803	4,869,004
4.	Arkansas AR	L	26,188,160	120,673,195	11,667,712	23,107,056	181,636,124	1,690,844
5.	California CA	L	377,491,314	665,141,361	122,651,313	2,594,506,632	3,759,790,619	34,592,217
6.	Colorado CO	L	58,412,310	450,440,946	20,251,523	156,849,607	685,954,387	2,165,836
7.	Connecticut CT	L	65,811,472	42,015,235	22,374,309	328,334,133	458,535,149	4,123,795
8.	Delaware DE	L	22,954,743	31,674,783	4,964,348	8,184,939	67,778,813	3,998,070,017
9.	District of Columbia DC	L	15,460,282	3,421,016	6,523,777	60,430,172	85,835,247	72,284,464
10.	Florida FL	L	221,815,702	556,100,134	75,870,681	424,416,068	1,278,202,584	19,292,352
11.	Georgia GA	L	108,458,023	234,874,304	34,444,358	27,088,941	404,865,626	5,185,680
12.	Hawaii HI	L	24,076,596	9,758,055	7,119,944	58,211,179	99,165,774	2,002,775
13.	Idaho ID	L	16,363,346	212,271,929	4,956,872	72,923,628	306,515,775	447,029
14.	Illinois IL	L	172,995,698	351,000,067	66,662,083	339,808,362	930,466,211	18,833,341
15.	Indiana IN	L	99,162,465	151,314,367	21,338,465	14,807,889	286,623,186	2,628,957
16.	Iowa IA	L	31,384,687	111,674,669	12,282,816	13,262,751	168,604,922	3,017,109
17.	Kansas KS	L	29,681,258	61,522,774	11,353,988	17,867,597	120,425,617	2,248,613
18.	Kentucky KY	L	45,264,862	57,795,802	14,145,447	12,642,851	129,848,962	2,883,871
19.	Louisiana LA	L	78,650,039	199,465,490	17,964,239	12,695,890	308,775,658	2,095,058
20.	Maine ME	L	18,112,531	80,558,743	4,805,024	17,839,895	121,316,193	626,084
21.	Maryland MD	L	93,277,500	110,517,499	30,906,927	35,554,722	270,256,649	3,152,386
22.	Massachusetts MA	L	112,838,900	117,528,093	44,327,878	151,361,827	426,056,697	7,345,449
23.	Michigan MI	L	93,992,831	559,388,542	37,838,666	100,639,751	791,859,790	6,735,907
24.	Minnesota MN	L	135,914,075	97,030,632	34,238,420	47,016,816	314,199,943	5,012,231
25.	Mississippi MS	L	27,461,197	86,062,524	9,644,028	5,793,168	128,960,917	851,323
26.	Missouri MO	L	88,701,866	110,693,206	25,763,435	53,340,975	278,499,482	4,948,403
27.	Montana MT	L	7,739,211	24,875,007	3,347,233	63,803,398	99,764,849	208,693
28.	Nebraska NE	L	19,428,910	28,466,186	7,254,581	7,105,644	62,255,321	548,319
29.	Nevada NV	L	20,068,460	50,530,727	7,624,751	175,928,499	254,152,436	1,847,887
30.	New Hampshire NH	L	22,985,417	29,341,298	5,189,220	10,415,304	67,931,240	1,687,866
31.	New Jersey NJ	L	500,027,296	1,161,434,209	109,297,524	743,774,016	2,514,533,045	56,029,938
32.	New Mexico NM	L	25,123,667	43,757,733	5,783,893	249,858,883	324,524,177	1,010,874
33.	New York NY	L	361,062,929	267,545,519	135,457,002	456,602,079	1,220,667,529	40,478,779
34.	North Carolina NC	L	131,248,183	317,082,779	37,649,389	22,861,264	508,841,615	4,614,866
35.	North Dakota ND	L	6,382,813	8,779,069	3,397,102	12,283,484	30,842,468	223,729
36.	Ohio OH	L	119,564,874	272,605,974	55,567,355	180,225,817	627,964,020	4,763,203
37.	Oklahoma OK	L	36,155,188	149,851,702	14,254,814	17,774,119	218,035,823	2,482,141
38.	Oregon OR	L	25,108,253	167,661,897	11,284,827	359,552,649	563,607,627	3,552,488
39.	Pennsylvania PA	L	233,046,813	312,771,987	69,236,227	306,767,186	921,822,212	13,839,766
40.	Rhode Island RI	L	13,156,796	8,909,295	3,605,578	6,887,186	32,558,855	843,681
41.	South Carolina SC	L	62,806,656	166,538,741	28,870,859	21,112,836	279,329,091	3,367,689
42.	South Dakota SD	L	7,075,545	9,648,285	2,341,242	18,179,285	37,244,357	206,287
43.	Tennessee TN	L	92,330,552	164,519,817	31,957,670	38,947,932	327,755,971	3,359,657
44.	Texas TX	L	279,557,546	1,083,024,295	129,535,912	104,457,428	1,596,575,181	21,223,549
45.	Utah UT	L	22,947,226	59,904,042	8,142,715	138,556,225	229,550,209	470,024
46.	Vermont VT	L	9,386,765	9,346,926	1,340,837	10,375,496	30,450,023	579,467
47.	Virginia VA	L	102,323,696	158,253,938	42,699,564	30,578,310	333,855,508	6,239,532
48.	Washington WA	L	81,299,759	145,143,111	54,536,396	537,613,437	818,592,704	7,350,228
49.	West Virginia WV	L	20,150,181	45,786,644	6,831,187	(9,701,843)	63,066,170	849,526
50.	Wisconsin WI	L	75,258,634	133,070,831	21,318,386	25,019,799	254,667,650	2,824,195
51.	Wyoming WY	L	6,485,382	9,053,915	1,730,033	14,024,786	31,294,116	474,427
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	647,378	662,415	51,129	4,391,265	5,752,187	43
54.	Puerto Rico PR	L	5,732,872	3,551,557	1,350,848	(146,204)	10,489,074	206,676
55.	U.S. Virgin Islands VI	L	113,597	744,497	65,747	4,621,669	5,545,511	58
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	711,532	8,238,886	825,428	22,749,544	32,525,390	1,258,322
58.	Aggregate Other Alien OT	XXX	14,552,055	1,922,559	4,211,081	12,684,386	33,370,081	1,325,397
59.	Subtotal	XXX	4,396,894,743	9,710,282,938	1,495,890,485	8,382,873,652	23,985,941,818	4,388,491,327
90.	Reporting entity contributions for employee benefits plans	XXX	46,121,155	0	12,640,981	21,119,455	79,881,591	956,095
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,284,477,025	0	0	0	1,284,477,025	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	96,883,011	0	46,462	0	96,929,473	0
94.	Aggregate or other amounts not allocable by State	XXX	1,380,619,536	0	0	0	1,380,619,536	141,491,686
95.	Totals (Direct Business)	XXX	7,204,995,470	9,710,282,938	1,508,577,928	8,403,993,107	26,827,849,443	4,530,939,108
96.	Plus reinsurance assumed	XXX	6,505,640,811	2,627,340,035	0	0	9,132,980,846	0
97	Totals (All Business)	XXX	13,710,636,281	12,337,622,973	1,508,577,928	8,403,993,107	35,960,830,289	4,530,939,108
98.	Less reinsurance ceded	XXX	5,567,474,338	5,016	59,193,464	0	5,626,672,818	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	8,143,161,943	12,337,617,957	(c) 1,449,384,464	8,403,993,107	30,334,157,471	4,530,939,108
	DETAILS OF WRITE-INS							
58001.	ASM American Samoa	XXX	2,888	0	0	0	2,888	0
58002.	MNP Northern Mariana Islands	XXX	67,687	0	0	0	67,687	0
58003.	ALB Albania	XXX	1,056	0	0	0	1,056	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	14,480,423	1,922,559	4,211,081	12,684,386	33,298,450	1,325,397
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	14,552,055	1,922,559	4,211,081	12,684,386	33,370,081	1,325,397
9401.	Servicemember's Group Life Insurance	XXX	1,057,109,911	0	0	0	1,057,109,911	141,491,686
9402.	Paid up additions	XXX	323,280,262	0	0	0	323,280,262	0
9403.	Interest allowed on premium and considerations paid in advance	XXX	229,363	0	0	0	229,363	0
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,380,619,536	0	0	0	1,380,619,536	141,491,686

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 2

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations are allocated on the location of lives. Deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	49,768,896	247,300,716	10,958,225	2,409,136	1,257,967	311,694,939
2. Alaska	AK	6,362,514	30,524,235	2,189,921	258,936	263,307	39,598,913
3. Arizona	AZ	73,815,289	168,510,779	18,556,257	7,366,040	4,869,004	273,117,370
4. Arkansas	AR	26,188,160	120,673,195	5,804,334	800,740	1,690,844	155,157,274
5. California	CA	377,491,314	665,141,361	69,659,966	38,567,540	34,592,217	1,185,452,398
6. Colorado	CO	58,412,310	450,440,946	11,920,460	6,633,369	2,165,836	529,572,921
7. Connecticut	CT	65,811,472	42,015,235	11,688,192	8,207,758	4,123,795	131,846,452
8. Delaware	DE	22,954,743	31,674,783	2,438,200	1,934,305	3,998,070,017	4,057,072,048
9. District of Columbia	DC	15,460,282	3,421,016	4,884,255	1,128,528	72,284,464	97,178,545
10. Florida	FL	221,815,702	556,100,134	47,485,006	22,132,772	19,292,352	866,825,966
11. Georgia	GA	108,458,023	234,874,304	22,235,202	8,736,538	5,185,680	379,489,747
12. Hawaii	HI	24,076,596	9,758,055	3,379,012	2,808,161	2,002,775	42,024,600
13. Idaho	ID	16,363,346	212,271,929	2,584,509	1,485,447	447,029	233,152,259
14. Illinois	IL	172,995,698	351,000,067	42,709,181	18,691,597	18,833,341	604,229,885
15. Indiana	IN	99,162,465	151,314,367	13,355,970	4,583,636	2,628,957	271,045,395
16. Iowa	IA	31,384,687	111,674,669	7,098,145	4,413,368	3,017,109	157,587,977
17. Kansas	KS	29,681,258	61,522,774	7,088,696	3,385,754	2,248,613	103,927,095
18. Kentucky	KY	45,264,862	57,795,802	9,203,546	3,231,215	2,883,871	118,379,296
19. Louisiana	LA	78,650,039	199,465,490	12,882,004	2,875,908	2,095,058	295,968,498
20. Maine	ME	18,112,531	80,558,743	1,711,031	2,581,444	626,084	103,589,833
21. Maryland	MD	93,277,500	110,517,499	14,796,925	13,735,613	3,152,386	235,479,924
22. Massachusetts	MA	112,838,900	117,528,093	30,458,641	10,901,436	7,345,449	279,072,519
23. Michigan	MI	93,992,831	559,388,542	18,104,989	15,714,293	6,735,907	693,936,563
24. Minnesota	MN	135,914,075	97,030,632	22,624,495	9,511,855	5,012,231	270,093,288
25. Mississippi	MS	27,461,197	86,062,524	7,055,527	1,323,529	851,323	122,754,100
26. Missouri	MO	88,701,866	110,693,206	17,552,038	5,818,309	4,948,403	227,713,821
27. Montana	MT	7,739,211	24,875,007	1,710,876	1,419,530	208,693	35,953,316
28. Nebraska	NE	19,428,910	28,466,186	4,294,840	2,310,403	548,319	55,048,658
29. Nevada	NV	20,068,460	50,530,727	5,273,392	1,718,033	1,847,887	79,438,499
30. New Hampshire	NH	22,985,417	29,341,298	2,856,087	1,811,998	1,687,866	58,682,666
31. New Jersey	NJ	500,027,296	1,161,434,209	76,647,397	28,204,502	56,029,938	1,822,343,342
32. New Mexico	NM	25,123,667	43,757,733	3,154,078	2,030,527	1,010,874	75,076,879
33. New York	NY	361,062,929	267,545,519	95,517,902	35,443,485	40,478,779	800,048,614
34. North Carolina	NC	131,248,183	317,082,779	18,335,976	14,499,662	4,614,866	485,781,466
35. North Dakota	ND	6,382,813	8,779,069	2,093,570	950,274	223,729	18,429,455
36. Ohio	OH	119,564,874	272,605,974	24,188,033	26,883,252	4,763,203	448,005,336
37. Oklahoma	OK	36,155,188	149,851,702	10,190,725	2,802,248	2,482,141	201,482,004
38. Oregon	OR	25,108,253	167,661,897	6,915,582	3,588,609	3,552,488	206,826,830
39. Pennsylvania	PA	233,046,813	312,771,987	43,799,290	19,864,223	13,839,766	623,322,079
40. Rhode Island	RI	13,156,796	8,909,295	1,872,813	1,153,933	843,681	25,936,518
41. South Carolina	SC	62,806,656	166,538,741	10,854,227	16,017,301	3,367,689	259,584,614
42. South Dakota	SD	7,075,545	9,648,285	1,134,293	1,045,758	206,287	19,110,168
43. Tennessee	TN	92,330,552	164,519,817	22,903,473	5,859,910	3,359,657	288,973,409
44. Texas	TX	279,557,546	1,083,024,295	94,787,025	18,550,563	21,223,549	1,497,142,977
45. Utah	UT	22,947,226	59,904,042	5,251,662	2,041,488	470,024	90,614,443
46. Vermont	VT	9,386,765	9,346,926	692,164	493,257	579,467	20,498,579
47. Virginia	VA	102,323,696	158,253,938	27,780,046	10,858,741	6,239,532	305,455,952
48. Washington	WA	81,299,759	145,143,111	38,065,127	7,391,447	7,350,228	279,249,672
49. West Virginia	WV	20,150,181	45,786,644	5,388,789	861,741	849,526	73,036,881
50. Wisconsin	WI	75,258,634	133,070,831	14,031,458	4,867,852	2,824,195	230,052,970
51. Wyoming	WY	6,485,382	9,053,915	702,344	789,123	474,427	17,505,191
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	647,378	662,415	43,315	1,096	43	1,354,247
54. Puerto Rico	PR	5,732,872	3,551,557	1,063,529	49,198	206,676	10,603,832
55. U.S. Virgin Islands	VI	113,597	744,497	49,494	13,278	58	920,924
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	711,532	8,238,886	765,513	59,817	1,258,322	11,034,070
58. Aggregate Other Alien	OT	14,552,055	1,922,559	3,724,807	184,917	1,325,397	21,709,735
59. Total		4,396,894,743	9,710,282,938	942,512,554	411,003,393	4,388,491,327	19,849,184,955

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

Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Cibecue, LLC			DE
Coconino, LLC			DE
Commerce Street Investments LLC			DE
Coolidge, LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Greenlee, LLC			DE
Hirakata, LLC		47-2196234	DE
Maricopa, LLC			DE
PFI IBH (UK) Holdings Limited			GBR
PGIM Holding Company LLC		14-1960383	DE
PGIM International Financing Inc.			DE
PGIM European Financing Limited			BMU
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.			DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PAI Bayrock Groves, LLC			DE
PAI Delano 1500 Ranches, LLC			DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hunt Farm, LLC			DE
PAI Lake Placid Groves, LLC			DE
PGIM REF Intermediary Services, Inc.		22-3529425	DE
Prudential Asset Resources, Inc.		75-2927192	DE
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership			JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership			JPN
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
Prudential Affordable Mortgage Company, LLC		54-1890355	DE
Prudential Multifamily Mortgage, LLC		54-1561741	DE
Prudential Huntoon Paige Associates, LLC			DE
PGIM Strategic Investments, Inc.		11-3657742	DE
PGIM Agricultural Investors, LP		83-1893258	DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA Asian Retail Limited			BMU
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PRECO ACCOUNT III LLC		20-4052755	DE
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account IV LLC			DE
PRECO Account Partnership IV LP		26-2806036	DE
PGIM Warehouse, Inc.		22-3760580	DE
PGIM, Inc.		22-2540245	NJ
AREF GP Ltd.			CYM
Commerce Street Holdings, LLC		26-3060201	DE
Columbus Drive Partners, L.P.			DE
EuroPRISA Management Company S.A.			LUX
Everbright Pramerica Fund Management Co., Ltd.			CHN
IVP Fund GP LLC			DE
Jennison Associates LLC		52-2069785	DE
Market Street Holdings IV, LLC		45-4282123	DE
Lake Street Partners IV, L.P.		61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.		46-0975452	DE
Mulberry Street Holdings, LLC			DE
Stetson Street Partners, L.P.		51-0536180	DE
PGIM (Australia) Pty Ltd			AUS
PGIM (Singapore) Pte. Ltd.			SGP
AREF Cayman Co Ltd.			CYM
PGIM (Shanghai) Company Ltd.			CHN

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

PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Financial Limited		GBR
PGIM (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
BSC CP LP		GBR
German Retail Income CP LP		GBR
Pramerica EVP CP LP		GBR
Pramerica Pan European Real Estate (Scots) LP		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
Preco IV (Scotland) Limited Partnership		GBR
Rio CP LP		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
PRECO III GP LLP		GBR
PGIM Fund Management Limited		GBR
PGIM Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
Pramerica EVP CP LP		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Rio CP LP		GBR
PGIM Netherlands B.V.		NLD
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Luxembourg S.A.		LUX
PPPF General Partner LLP		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica Fixed Income Funds Management Limited		IRL
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
PRECO III GP LLP		GBR
Pricoa Capital Group (Ireland) Limited		IRL
PRICOA Capital Group Limited		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Sterling Private Placement Management LLP		GBR
PGIM ITH (UK) Holdings Limited		GBR
PGIM Korea Inc.		KOR
PGIM Real Estate (Japan) Ltd.		JPN
PGIM Real Estate Brazil Investimentos Imobiliarios Ltda.		BRA
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate Co-Invest Holdings, LLC	20-4328897	DE
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Strategic Financing LLC		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker Holdings LLC		DE
PIM KF Blocker V Holdings LLC		DE

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

PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Mexico Residential Manager I, LLC		DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE
PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREFG Hanwha Manager, LLC	46-4151721	DE
PREI Acquisition I, Inc.	76-0716270	DE
EuroCore GP S.à r.l.		LUX
EVP II GP S.à r.l.		LUX
PEREF II Co-Invest 1 GP S.à r.l.		LUX
PEREF II PV S.r.l		ITA
PEREF II GP S.á r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM Real Estate Asia Value Partners IV SCSp		LUX
PGIM M Campus GP S.á r.l.		LUX
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
PGIM Real Estate Asia Value Partners IV SCSp		LUX
PGIM Real Estate European Core Diversified Property Fund		LUX
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Real Estate Germany AG		DEU
Asia Property Fund III GP S.a.r.l.		LUX
ASPF II - Feeder Fund GmbH		DEU
ASPF II Management GmbH		DEU
ASPF II - Verwaltungs - GmbH & Co. KG		DEU
European Value Partners GP S.a.r.l.		LUX
EuroPRISA Management Company S.A.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Real Estate Carry & Co-Invest GP S.á r.l.		LUX
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate France SAS		FRA
PGIM Real Estate Luxembourg S.A.		LUX
Pramerica (Luxembourg) CP GP S.a.r.l.		LUX
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU
TMW ASPF Management GmbH		DEU
United States Property Fund VI GP S.à r.l.		LUX
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC	76-0716270	DE
Rock Marty GP S.à r.l.		LUX
TMW Real Estate Group, LLC	58-1469519	DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC	58-1469519	GA
TMW USPF Verwaltungs GmbH		DEU
USPF V - Verwaltungs - GmbH & Co. KG		DEU
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE

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

PRREF II Fund Manager LLC			DE
Pru Alpha Partners I, LLC		33-1184402	DE
Pru Fixed Income Emerging Markets Partners I LLC			DE
Prudential Capital Group, L.P.		36-4378881	DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC			DE
Prudential Fixed Income U.S. Relative Value Partners, LLC			DE
Prudential Home Building Investors, Inc.		22-3166454	NJ
Prudential Home Building Investment Advisers, L.P.		22-3172945	NJ
Prudential HYDF Carry/Co-Invest, L.P.		45-2655994	DE
Prudential U.S. Real Estate Debt Fund GP LLC		45-2656216	DE
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Private Placement Investors, Inc.		22-3258762	NJ
Prudential Private Placement Investors L.P.		22-3217050	DE
Prudential Trust Company		23-2189568	PA
Quantitative Management Associates LLC		33-1077887	NJ
Ross Avenue Energy Fund Holdings, LLC		47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.		47-3551881	DE
Prudential Capital Energy Partners, L.P.		47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC			DE
Prudential Capital Energy Partners Management Fund, L.P.		47-3590499	DE
Senior Housing Partners IV L.L.C.		45-2222533	DE
Senior Housing Partners V, LLC		47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC		83-1479515	DE
Senior Housing Partnership Fund IV L.L.C.		45-2228275	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC		83-1460765	DE
SHP IV Carried Interest, LP		46-2533632	DE
SHP V Carried Interest, L.P.		47-1993225	DE
Senior Housing Partnership Fund V, LLC		47-1981127	DE
SMP Holdings, Inc.		22-3451934	DE
TRGOAG Company, Inc.		22-3195450	DE
Wabash Avenue Holdings V, LLC		81-2692248	DE
PCP V Cayman AIV GP, L.P.			CYM
Wabash Avenue Partners V, L.P.		81-2679691	DE
PIFM Holdco, LLC		13-4122960	DE
PGIM Investments LLC		22-3468527	NY
Prudential Investment Management Services LLC		37-1610226	DE
Prudential Mutual Fund Services LLC		22-3489487	NY
Pramerica of Bermuda Life Assurance Company, Ltd.			BMU
Pruco Assignment Corporation			BRB
PRUCO, LLC		22-1916652	NJ
Prudential Capital and Investment Services, LLC		22-2422630	DE
Broome Street Holdings, LLC			DE
Braeloch Successor Corporation		52-1410008	DE
Braeloch Holdings Inc.		72-1195798	DE
Graham Resources, Inc.		72-0839016	DE
Graham Royalty, Ltd.		72-0899620	LA
Prudential Equity Group, LLC		22-2347336	DE
Prudential Securities Secured Financing Corporation		13-3526694	DE
Prudential Securities Structured Assets, Inc.		31-0944462	DE
Pruservicos Participacoes Ltda.			BRA
Kyoei do Brasil Companhia de Seguros			BRA
Prudential do Brasil Seguros de Vida S.A.			BRA
Prudential do Brasil Vida em Grupo S.A.			BRA
Prudential Annuities Holding Company, Inc.		13-3921265	DE
Prudential Annuities, Inc.		06-1198540	DE
AST Investment Services, Inc.		06-1332633	CT
Prudential Annuities Distributors, Inc.		06-1212909	DE
Prudential Annuities Information Services & Technology Corporation		06-1181537	DE
Prudential Annuities Life Assurance Corporation	86630	06-1241288	AZ
Ironbound Fund LLC		80-0588812	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
Passaic Fund LLC		82-5270007	DE
PGIM Agricultural Investors, LP		83-1893258	DE
Vailsburg Fund LLC		61-1719773	DE
Prudential IBH Holdco, Inc.		22-3804354	DE
Prudential Bank & Trust, FSB		58-1861313	US
Prudential International Insurance Holdings, Ltd.		51-0389061	DE
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED			IND
Gibraltar Reinsurance Company Ltd.			BMU
Pramerica Business Consulting (Shanghai) Company Limited			CHN
Pramerica Financial Asia Headquarters Pte. Ltd.			SGP
Pramerica Life S.p.A.			ITA
Pramerica Marketing S.r.l.			ITA
Pramerica Systems Ireland Limited			IRL
Prudential Holdings of Japan, Inc.			JPN
The Gibraltar Life Insurance Co., Ltd.			JPN
CLIS Co., Ltd.			JPN
Coral Reef Unit Trust			CYM
Coral Reef, L.P.			CYM
Green Tree, L.P.			CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership			JPN

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

The Prudential Gibraltar Financial Life Insurance Co., Ltd.			JPN
The Prudential Life Insurance Company, Ltd.			JPN
Coral Reef Unit Trust			CYM
Pine Tree, L.P.			CYM
Prudential General Services of Japan Y.K.			JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership			JPN
Prudential Trust Co., Ltd.			JPN
Prudential International Investments Corporation		22-3773705	DE
New Savanna			CYM
Prudential International Investments Cayman			CYM
Prudential Latin American Investments, Ltd.			CYM
Prudential International Investments Cayman			CYM
PGIM Japan Co., Ltd.			JPN
PGLH of Delaware, Inc.		01-0722005	DE
DHFL Pramerica Asset Managers Private Limited			IND
DHFL Pramerica Trustees Private Limited			IND
Pramerica Financial Asia Limited			VGB
DHFL Pramerica Trustees Private Limited			IND
PGIM (Hong Kong) Ltd.			HKG
Pramerica SGR S.p.A			ITA
Prudential Chile II SpA			CHL
Prudential Chile SpA			CHL
Administradora de Inversiones Previsionales SpA			CHL
Inversiones Previsionales Chile SpA			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Dos SpA			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Chile SpA			CHL
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Life Insurance Company of Taiwan Inc.			TWN
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Servicios, S. de R.L. de C.V.			MEX
Pruservicos Participacoes Ltda.			BRA
The Prudential Life Insurance Company of Korea, Ltd.			KOR
Coral Reef Unit Trust			CYM
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
Gibraltar International Service LLC			DE
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.			BRA
Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.			BRA
Prudential General Services of Japan Y.K.			JPN
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Seguros, S.A.			ARG
Prudential Systems Japan, Limited			JPN
Rockstone Co., Ltd.			JPN
Prudential International Investments, LLC		22-2615976	DE
Prudential International Investments Advisers, LLC		61-1462577	DE
Prudential Servicios, S. de R.L. de C.V.			MEX
Prudential Japan Holdings, LLC		22-3795856	DE
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
CLIS Co., Ltd.			JPN
PG Business Service Co., Ltd			JPN
CLIS Co., Ltd.			JPN
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
PG Collection Service Co., Ltd.			JPN
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC			NJ
Prudential Retirement Financial Services Holding LLC			DE
Global Portfolio Strategies, Inc.		06-1055669	CT
Prudential Workplace Solutions Group Services, LLC			DE
Quartzsite, LLC			DE
Rock City MC, LLC		46-1449916	DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
Asset Disposition Trust, 1995-2			NJ
Broad Street Global Advisors LLC			DE
Campus Drive, LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Coral Reef GP			CYM
Coral Reef, L.P.			CYM
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
Don Cesar Investor LLC			DE
Dryden Arizona Reinsurance Term Company	14296	41-2214052	AZ

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

Dryden Finance II, LLC		22-3626219	DE
Edison Place Senior Note LLC		26-2159422	DE
GA 1600 Commons LLC			DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA Belden LLC			DE
GA Cal Crossings, LLC			DE
GA CLARENDON LLC			DE
GA Collins LLC		81-3122403	DE
MC GA COLLINS HOLDINGS LLC			DE
MC GA COLLINS REALTY LLC		81-3680884	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA East 86 Street LLC		81-1497433	DE
GA JHCII LLC			DE
GA Manor at Harbour Island, LLC			DE
Manor at Harbour Island, LLC		81-1191446	DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA Metro LLC		81-1517096	DE
GA Mission LLC		81-1496828	DE
GA TRITON INVESTOR LLC		82-5245041	DE
GA W Paces LLC			DE
Gateway CDE LLC		20-8190723	DE
GIBRALTAR BSN HOLDINGS SDN BHD			MYS
Gibraltar BSN Life Berhad			MYS
NorthBound Emerging Manager Fund II-A, L.P.			NY
Gibraltar Universal Life Reinsurance Company	16089	81-4923311	AZ
Ironbound Fund LLC		80-0588812	DE
Vailsburg Fund LLC		61-1719773	DE
Green Tree GP			CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l			LUX
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
TENSATOR HOLDINGS LTD			GBR
Orchard Street Acres Inc.		46-4516531	DE
Passaic Fund LLC		82-5270007	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PGIM REF Europe GP, LLP			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF Europe GP, LLP			GBR
PGIM REF Europe, L.P.			GBR
Pine Tree GP			CYM
PLA Retail Fund I, LP		20-5029185	DE
PR GA SCP Apartments, LLC		81-1517254	DE
SCP Apartments, LLC		47-3512192	DE
Pramerica (Hong Kong) Holdings Limited			HKG
Pramerica Fosun Life Insurance Co., Ltd.			CHN
Pramerica Holdings Ltd			GBR
PGIM European Services Limited			GBR
PRECO ACCOUNT PARTNERSHIP III, LP		20-4053134	DE
PRECO Account Partnership IV LP		26-2806036	DE
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC			DE
Pruco Life Insurance Company	79227	22-1944557	AZ
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
Ironbound Fund LLC		80-0588812	DE
Prudential Global Funding LLC		33-1106788	DE
PT Asuransi Jiwa Mega Indonesia			IDN
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Term Company	14300	27-1629186	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Ironbound Fund LLC		80-0588812	DE
SVIIT Holdings, Inc.		22-3451932	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Customer Solutions LLC		81-4212917	DE
Prudential Financial Securities Investment Trust Enterprise			TWN
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Home Building Investment Advisers, L.P.		22-3172945	NJ

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

Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
Prudential Industrial Properties, LLC			DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Edison Place Senior Note LLC		26-2159422	DE
Strand Investments Limited			CYM
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Retirement Holdings, LLC			DE
MC Insurance Agency Services, LLC		95-4846137	CA
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
TBG Insurance Services Corporation		20-2004636	DE
Mullin TBG Insurance Agency Services, LLC		20-4106571	DE
Prudential Retirement Insurance and Annuity Company	93629	06-1050034	CT
Edison Place Senior Note LLC		26-2159422	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
PRIAC Property Acquisitions, LLC			DE
Prudential Seguros, S.A.			ARG
Prudential Structured Settlement Company		22-3813545	DE
Prudential Term Reinsurance Company	15456	46-4641980	AZ
Ironbound Fund LLC		80-0588812	DE
Prudential Universal Reinsurance Company	15344	90-1009745	AZ
Ironbound Fund LLC		80-0588812	DE
Residential Services Corporation of America LLC		52-1618675	DE
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Rock George V S.à. r.l.			LUX
49-51 avenue George V Holdings SAS			FRA
49-51 avenue George V SCI			FRA
49-51 avenue George V SCI			FRA
Rock Global Real Estate LLC		90-0804297	DE
Rock European Real Estate Holdings S.àr.l.			LUX
Rock UK Real Estate Holdings S.àr.l.			LUX
Rock Hamburg North S.à r.l.			LUX
Rock Harman House S.a.r.l.			LUX
Rock Kensington Limited			GGY
Thurloe Commercial Guernsey Limited			GGY
Rock Marty SCSp			LUX
Rock Marty Holding S.à r.l.			LUX
Rock Marty PropCo A S.à r.l.			LUX
EUROCORE MARTY PROPCO SCI			FRA
Rock Marty PropCo B S.à r.l.			LUX
EUROCORE MARTY PROPCO SCI			FRA
Rock Meguro LLC			DE
Rock Oxford S.a r.l.			LUX
Kyarra S.a r.l.			LUX
Rock Rhine S.à r.l.			LUX
Rock Rossmarkt S.ar.l.			LUX
Rock UK Real Estate II S.a.r.l.			LUX
Rosado Grande LLC			DE
Ross Avenue Minerals 2012, LLC			DE
Dale/P Minerals LP			TX
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
Times Square Center Associates			NY
Vailsburg Fund LLC		61-1719773	DE
The Prudential Real Estate Financial Services of America, Inc.		33-0454677	CA
Vantage Casualty Insurance Company	11821	06-1709211	IN
Yavapai LLC			DE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ				0.000			
		00000					Cibecue, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PFI IBH (UK) Holdings Limited	GBR	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM International Financing Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	N	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	N	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PAI Bayrock Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Hunt Farm, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PAI Lake Placid Groves, LLC	DE	NIA	PGIM Agricultural Investors, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529425				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate Finance, LLC	Ownership	0.050	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate Finance, LLC	Ownership	0.050	Prudential Financial, Inc.	N	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1890355				Prudential Affordable Mortgage Company, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Glenealy International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA Asian Retail Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRECO Account IV LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	N	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM, Inc.	Ownership	0.800	Prudential Financial, Inc.	N	
		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	N	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	8.210	Prudential Financial, Inc.	N	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	N	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					BSC CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					German Retail Income CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					Pramerica Pan European Real Estate (Scots) LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Property Partners Fund (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital II (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital III (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	50.000	Prudential Financial, Inc.	N	

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		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Preco IV (Scotland) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Scots), Limited Partnership	GBR	NIA	PGIM (Scots) Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					PRECO III GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM Fund Management Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Rio CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Financial Limited	Ownership	0.020	Prudential Financial, Inc.	N	
		00000					PPPF General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fixed Income Funds Management Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica General Partner LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital I GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Real Estate Capital V (Netherlands) GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	

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		00000					PRECO III GP LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pricoa Capital Group (Ireland) Limited	IRL	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRICOA Capital Group Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM Financial Limited	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM ITH (UK) Holdings Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Brazil Investimentos Imobiliarios Ltda.	BRA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	20-4328897				PGIM Real Estate Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	N	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PIM USPF V Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	N	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	N	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	N	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	PGIM, Inc.	Ownership	68.250	Prudential Financial, Inc.	N	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	N	
		00000					PLA Mexico Residential Manager I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0807837				PLA Residential Fund III Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-1797297				PLA Residential Fund IV Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-3706638				PLA Residential Fund IV Aggregating Manager, LLC	DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5505067				PLA Retail Fund I Red, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	9.090	Prudential Financial, Inc.	N	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM, Inc.	Ownership	90.910	Prudential Financial, Inc.	N	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EVP II GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II Co-Invest 1 GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II PV S.r.l	ITA	NIA	PEREF II Co-Invest 1 GP S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Asia Value Partners IV SCSp	LUX	NIA	PGIM AVP IV GP S.à r.l.	Ownership	0.010	Prudential Financial, Inc.	N	
		00000					PGIM M Campus GP S.á r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Asia Value Partners IV SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	99.990	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate European Core Diversified Property Fund	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asia Property Fund III GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					ASPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	ASPF II Management GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.200	Prudential Financial, Inc.	N	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest GP S.á r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Real Estate Carry & Co-Invest GP S.á r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM Real Estate France SAS	FRA	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					PGIM Real Estate Luxembourg S.A.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	99.980	Prudential Financial, Inc.	N	
		00000					Pramerica (Luxembourg) CP GP S.a.r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Real Estate Germany AG	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty GP S.à r.l.	LUX	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-2446544				TMW Management, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	58-1469519				TMW Realty Advisors, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					TMW USPF Verwaltungs GmbH	DEU	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					USPF V - Verwaltungs - GmbH & Co. KG	DEU	NIA	TMW USPF Verwaltungs GmbH	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pru Fixed Income Emerging Markets Partners I LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4378881				Prudential Capital Group, L.P.	DE	NIA	PGIM, Inc.	Ownership	54.400	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3166454				Prudential Home Building Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Home Building Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	45-2655994				Prudential HYDF Carry/Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	45-2656216				Prudential U.S. Real Estate Debt Fund GP LLC	DE	NIA	Prudential HYDF Carry/Co-Invest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	N	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1077887				Quantitative Management Associates LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	34.500	Prudential Financial, Inc.	N	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	N	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	3.920	Prudential Financial, Inc.	N	
		00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	26.800	Prudential Financial, Inc.	N	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	27.500	Prudential Financial, Inc.	N	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	37-1610226				Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Kyoei do Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	89.831	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.827	Prudential Financial, Inc.	N	
		00000					Prudential do Brasil Vida em Grupo S.A.	BRA	NIA	Prudential do Brasil Seguros de Vida S.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	86630	06-1241288				Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	5.130	Prudential Financial, Inc.	N	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	70.950	Prudential Financial, Inc.	N	
		00000	83-1893258				PGIM Agricultural Investors, LP	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	49.500	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	1.800	Prudential Financial, Inc.	N	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	N	
		00000					Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	69.450	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	NIA	Coral Reef Unit Trust	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	23.150	Prudential Financial, Inc.	N	
		00000					Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	N	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3773705				Prudential International Investments Corporation	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					New Savanna	CYM	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential International Investments Cayman	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	N	
		00000					Prudential Latin American Investments, Ltd.	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential International Investments Cayman	CYM	NIA	Prudential Latin American Investments, Ltd.	Ownership	21.000	Prudential Financial, Inc.	N	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Asset Managers Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Trustees Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	49.999	Prudential Financial, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					DHFL Pramerica Trustees Private Limited	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.001	Prudential Financial, Inc.	N	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica SGR S.p.A	ITA	NIA	Prudential International Investments Corporation	Ownership	35.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile SpA	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.667	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	N	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	N	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile SpA	Ownership	83.333	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	NIA	Prudential International Investments Corporation	Ownership	0.002	Prudential Financial, Inc.	N	
		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Holdings, Ltd.	Ownership	99.612	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef Unit Trust	CYM	NIA	The Prudential Life Insurance Company of Korea, Ltd.	Ownership	7.400	Prudential Financial, Inc.	N	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	N	
		00000					Prudential Brasil Serviços de Consultoria em Gestão Empresarial Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	N	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.388	Prudential Financial, Inc.	N	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.483	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	10.000	Prudential Financial, Inc.	N	
		00000					PG Business Service Co., Ltd	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd	Ownership	45.000	Prudential Financial, Inc.	N	
		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	IA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	80.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	Ownership	17.499	Prudential Financial, Inc.	N	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	IA	Prudential Japan Holdings, LLC	Ownership	20.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	N	
		00000					Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	Ownership	73.801	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	Ownership	13.793	Prudential Financial, Inc.	N	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.724	Prudential Financial, Inc.	N	
		00000					Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-1449916				Rock City MC, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Asset Disposition Trust, 1995-2	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	

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		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Coral Reef GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Coral Reef, L.P.	CYM	DS	Coral Reef GP	Ownership	0.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Don Cesar Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14296	41-2214052				Dryden Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	55.850	Prudential Financial, Inc.	N	
		00000					GA 1600 Commons LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Belden LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Cal Crossings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA CLARENDON LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-3122403				GA Collins LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					MC GA COLLINS HOLDINGS LLC	DE	DS	GA Collins LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	81-3680884				MC GA COLLINS REALTY LLC	DE	DS	MC GA COLLINS HOLDINGS LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1497433				GA East 86 Street LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GA Manor at Harbour Island, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1191446				Manor at Harbour Island, LLC	DE	DS	GA Manor at Harbour Island, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1517096				GA Metro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-1496828				GA Mission LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					GA W Paces LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	N	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					NorthBound Emerging Manager Fund II-A, L.P.	NY	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	N	
		16089	81-4923311				Gibraltar Universal Life Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	3.330	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Gibraltar Universal Life Reinsurance Company	Ownership	8.880	Prudential Financial, Inc.	N	
		00000					Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	81.980	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	N	
		00000					TENSATOR HOLDINGS LTD	GBR	DS	LINEUP LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	25.190	Prudential Financial, Inc.	N	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP, LLP	GBR	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe GP, LLP	GBR	DS	PGIM REF Europe Member, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PGIM REF Europe, L.P.	GBR	DS	PGIM REF Europe Member, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-5029185				PLA Retail Fund I, LP	DE	DS	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	N	
		00000	81-1517254				PR GA SCP Apartments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	47-3512192				SCP Apartments, LLC	DE	DS	PR GA SCP Apartments, LLC	Ownership	90.000	Prudential Financial, Inc.	N	
		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					Pramerica Holdings Ltd	GBR	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PGIM European Services Limited	GBR	DS	Pramerica Holdings Ltd	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	

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		00000	26-2806036				PRECO Account Partnership IV LP	DE	DS	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	N	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.560	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company	Ownership	21.350	Prudential Financial, Inc.	N	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.860	Prudential Financial, Inc.	N	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.790	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	N	
		00000					PT Asuransi Jiwa Mega Indonesia	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	8.720	Prudential Financial, Inc.	N	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	0.330	Prudential Financial, Inc.	N	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Term Company	Ownership	0.740	Prudential Financial, Inc.	N	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	2.310	Prudential Financial, Inc.	N	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	81-4212917				Prudential Customer Solutions LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	N	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	29.060	Prudential Financial, Inc.	N	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Retirement Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	N	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	93629	06-1050034				Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	0.880	Prudential Financial, Inc.	N	
		00000	81-0746888				LINEUP LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	48.650	Prudential Financial, Inc.	N	
		00000					PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	N	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Term Reinsurance Company	Ownership	0.140	Prudential Financial, Inc.	N	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.810	Prudential Financial, Inc.	N	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock George V S.à. r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					49-51 avenue George V Holdings SAS	FRA	DS	Rock George V S.à. r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V SCI	FRA	DS	49-51 avenue George V Holdings SAS	Ownership	99.999	Prudential Financial, Inc.	N	
		00000					49-51 avenue George V SCI	FRA	DS	Rock George V S.à. r.l.	Ownership	.0.001	Prudential Financial, Inc.	N	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock European Real Estate Holdings S.àr.l.	LUX	DS	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock UK Real Estate Holdings S.àr.l.	LUX	DS	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Hamburg North S.à r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Harman House S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Kensington Limited	GGY	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Thurloe Commercial Guernsey Limited	GGY	DS	Rock Kensington Limited	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty SCSp	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Marty Holding S.à r.l.	LUX	DS	Rock Marty SCSp	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty PropCo A S.à r.l.	LUX	DS	Rock Marty Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EUROCORE MARTY PROPCO SCI	FRA	DS	Rock Marty PropCo A S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Marty PropCo B S.à r.l.	LUX	DS	Rock Marty Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					EUROCORE MARTY PROPCO SCI	FRA	DS	Rock Marty PropCo B S.à r.l.	Ownership	.0.000	Prudential Financial, Inc.	N	
		00000					Rock Meguro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Oxford S.a r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Kyarra S.a r.l.	LUX	DS	Rock Oxford S.a r.l.	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Rock Rhine S.à r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock Rossmarkt S.ar.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	Y	
		00000					Rosado Grande LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Dale/P Minerals LP	TX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	N	
		00000					Times Square Center Associates	NY	DS	The Prudential Insurance Company of America	Ownership	98.650	Prudential Financial, Inc.	N	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	N	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

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		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	N	

Asterisk	Explanation

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PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	65-1188865	Colico II, Inc.	(6,121,879)	0	0	0	0	0		0	(6,121,879)	0
	26-0004065	COLICO, Inc.	(43,028,651)	0	0	0	0	0		0	(43,028,651)	0
		Cottage Street Investments LLC	(500,000)	(7,599,999)	0	0	0	0		0	(8,099,999)	0
		Dale/P Minerals LP	(173,690)	(3,742,390)	0	0	0	0		0	(3,916,080)	0
14296	41-2214052	Dryden Arizona Reinsurance Term Company	0	(45,000,000)	37,709,860	0	6,477,822	(107,253,706)		0	(108,066,024)	(145,053,067)
	26-2159422	Edison Place Senior Note LLC	(120,720)	(446,800)	0	0	0	0		0	(567,520)	0
	22-2354448	Flor-Ag Corporation	(9,777)	(1,235,450)	0	0	0	0		0	(1,245,227)	0
	82-5255153	GA 333 Hennepin Investor LLC	0	44,350,071	0	0	0	0		0	44,350,071	0
	82-5218431	GA Bay Area Investor LLC	(941,961)	66,012,459	0	0	0	0		0	65,070,498	0
		GA Clarendon LLC	0	22,852,398	0	0	0	0		0	22,852,398	0
	81-3122403	GA Collins LLC	(445,000)	0	0	0	0	0		0	(445,000)	0
		GA Manor at Harbour Island, LLC	4,000	0	0	0	0	0		0	4,000	0
	82-5093453	GA Menlo Park Investor LLC	(1,087,474)	27,979,906	0	0	0	0		0	26,892,432	0
	82-5245041	GA Triton Investor LLC	(1,023,408)	31,283,540	0	0	0	0		0	30,260,132	0
	20-8190723	Gateway CDE LLC	(898,000)	0	0	0	0	0		0	(898,000)	0
16089	81-4923311	Gibraltar Universal Life Reinsurance Company	0	45,000,000	(669,946,156)	0	(1,794,339)	96,186,628		0	(530,553,867)	(3,378,008,649)
	47-2196234	Hirakata, LLC	0	0	(23,659,577)	0	0	0		0	(23,659,577)	0
	80-0588812	Ironbound Fund LLC	(48,062,466)	66,480,570	0	0	0	0		0	18,418,104	0
		NorthBound Emerging Manager Fund II-A, L.P.	0	11,746,873	0	0	0	0		0	11,746,873	0
	46-4516531	Orchard Street Acres	(7,303,033)	86,463,370	0	0	0	0		0	79,160,337	0
	82-5270007	Passaic Fund LLC	0	130,280,768	15,280,768	0	0	0		0	145,561,536	0
	83-1893258	PGIM Agricultural Investors, LP	0	45,222,705	0	0	0	0		0	45,222,705	0
	82-3190074	PGIM Broad Market High Yield Bond Fund LP	0	0	0	0	(8,432,504)	0		0	(8,432,504)	0
	22-3776860	PGIM Real Estate Finance Holding Company	(1,015,397)	12,071,799	0	0	120,889,484	0		0	131,945,886	0
		PLNJ Realty LLC	(165,131)	0	0	0	0	0		0	(165,131)	0
		Pramerica (Hong Kong) Holdings Limited	(22,000,000)	0	0	0	0	0		0	(22,000,000)	0
	AA-1360003	Pramerica Life S.p.A.	0	0	0	0	0	(151,019)		0	(151,019)	(463,188)
		Pramerica of Bermuda Life Assurance Company	0	0	0	0	(120)	(2,046,285)		0	(2,046,405)	885,796
		PRIAC Realty LLC	80,475	(8,245,641)	0	0	0	0		0	(8,165,166)	0
		PRU 3XSquare, LLC	(6,800,000)	0	0	0	0	0		0	(6,800,000)	0
		Pru Funding, LLC	(4,000,000)	0	0	0	0	0		0	(4,000,000)	0
79227	22-1944557	Pruco Life Insurance Company	3,126,190	(4,688,964)	194,013,971	0	593,236,513	(648,151,005)		0	137,536,705	30,624,956,933
97195	22-2426091	Pruco Life Insurance Company of New Jersey	213,924	41,046	0	0	62,658,040	62,010,006		0	124,923,016	4,012,749,446
		Prudential Agricultural Property Holding Company, LLC	0	0	0	0	(64)	0		0	(64)	0
	06-1212909	Prudential Annuities Distributors, Inc.	0	0	0	0	(870,103,650)	0		0	(870,103,650)	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	25,441,374	(1,166,929,508)	(143,051,932)	0	216,270,992	416,950,005		0	(651,319,069)	(6,661,177,350)
	06-1198540	Prudential Annuities, Inc.	0	1,025,000,000	0	0	123,278,577	0		0	1,148,278,577	0

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PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
14299	33-1095301	Prudential Arizona Reinsurance Captive Company	0	(225,000,000)	0	0	(10,475,048)	(798,302,236)		0	(1,033,777,284)	(4,727,443,628)
14300	27-1629186	Prudential Arizona Reinsurance Term Company	0	(15,000,000)	45,465,748	0	3,759,080	(381,070,587)		0	(346,845,759)	(2,717,751,987)
14298	45-2941561	Prudential Arizona Reinsurance Universal Company	0	395,000,000	151,041,954	0	2,204,296	234,383,895		0	782,630,145	(15,253,822,997)
	75-2927192	Prudential Asset Resources, Inc.	0	0	0	0	0	0		0	0	0
	47-3551881	Prudential Capital Energy Opportunity Fund, L.P.	(2,394,413)	2,815,962	0	0	0	0		0	421,549	0
	81-4212917	Prudential Customer Solutions LLC	0	7,131,000	0	0	0	0		0	7,131,000	0
	22-3703799	Prudential Financial, Inc.	0	(714,500,000)	0	0	(321,142,025)	0		0	(1,035,642,025)	0
	33-1106788	Prudential Global Funding LLC	(15,000,000)	0	0	0	0	0		0	(15,000,000)	0
	22-2540245	Prudential Global Investment Management, Inc.	0	0	0	0	201,166,183	0		0	201,166,183	0
		Prudential Impact Investments Private Debt LLC	(22,875,959)	(281,589,855)	(307,904,477)	0	0	0		0	(612,370,291)	0
		Prudential Impact Investments Private Equity LLC	0	74,000,000	9,999,997	0	0	0		0	83,999,997	0
		Prudential Industrial Properties, LLC	(10,325,498)	(29,020,428)	0	0	0	0		0	(39,345,926)	0
	36-4576911	Prudential Insurance Agency, LLC	0	(6,000,000)	0	0	0	0		0	(6,000,000)	0
	51-0389061	Prudential International Insurance Holdings, Ltd	0	0	0	0	(134,649,640)	0		0	(134,649,640)	0
	51-0389060	Prudential International Insurance Service Company, LLC	0	0	0	0	(151,333,784)	0		0	(151,333,784)	0
	22-2615976	Prudential International Investments, LLC	0	0	0	0	(11,542,655)	0		0	(11,542,655)	0
	37-1610226	Prudential Investment Management Services LLC	0	0	0	0	0	0		0	0	0
13809	27-2457213	Prudential Legacy Insurance Company of New Jersey	(155,313,407)	0	0	0	(65,187,737)	(3,017,175,909)		0	(3,237,677,053)	(52,381,616,427)
	AA-5284100	Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	10,854,295		0	10,854,295	(4,040,123)
		Prudential Mortgage SKP Member LLC	(1,682,417)	106,655,809	0	0	(350,397)	0		0	104,622,995	0
	22-2429253	Prudential Realty Securities, Inc.	(60,656,898)	0	(111,391,766)	0	(688,069)	0		0	(172,736,733)	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(111,395,543)	5,985,727	0	0	(82,575,603)	0		0	(187,985,419)	0
		Prudential Seguros Mexico, S.A.	0	0	0	0	0	1,950,290		0	1,950,290	(79,435)
	AA-2130036	Prudential Seguros, S.A.	0	0	0	0	0	573,934		0	573,934	(237,106)
15456	46-4641980	Prudential Term Reinsurance Company	0	0	112,450,277	0	15,867,246	(461,559,683)		0	(333,242,160)	(1,780,812,302)
	23-2189568	Prudential Trust Company	0	0	0	0	3,617,494	0		0	3,617,494	0
15344	90-1009745	Prudential Universal Reinsurance Company	0	0	129,105,766	0	8,850,240	128,706,172		0	266,662,178	(6,477,450,063)
	52-1618675	Residential Services Corporation of America LLC	(700,000)	0	0	0	0	0		0	(700,000)	0
		Rock George V S.A.R.L.	(455,142)	167,686	0	0	0	0		0	(287,456)	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	90-0804297	Rock Global Real Estate LLC	0	2,486,807	0	0	0	0		0	2,486,807	0
		Rock Hamburg North S.à r.l.	(3,108,467)	233,295	0	0	0	0		0	(2,875,172)	0
		Rock Harman House S.A.R.L	(1,121,556)	(46,843,088)	0	0	0	0		0	(47,964,644)	0
		Rock Kensington Limited	(479,356)	(360,774)	0	0	0	0		0	(840,130)	0
		Rock Marty SCSp	0	66,380,680	0	0	0	0		0	66,380,680	0
		Rock Oxford SARL	(2,954,407)	178,403	0	0	0	0		0	(2,776,004)	0
		Rock Rhine S.à r.l.	(2,639,854)	114,506	0	0	0	0		0	(2,525,348)	0
		Rock Rossmarkt S.A.R.L	(3,309,912)	81,884	0	0	0	0		0	(3,228,028)	0
		Rock UK Real Estate II S.A.R.L	(930,765)	(181,927)	0	0	0	0		0	(1,112,692)	0
		Ross Avenue Minerals 2012, LLC	0	(950,000)	0	0	0	0		0	(950,000)	0
	98-0408643	The Gibraltar Life Insurance Company, Ltd.	0	0	50,662,461	0	(73,800,351)	0		0	(23,137,890)	4,241,905,422
68241	22-1211670	The Prudential Insurance Company of America	539,888,397	280,330,307	510,223,106	0	374,253,942	3,927,601,594		0	5,632,297,346	40,155,657,941
		The Prudential Life Insurance Company of Korea, Ltd.	0	0	0	0	0	(969,880)		0	(969,880)	711,866
	98-0433392	The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	537,463,491		0	537,463,491	14,491,088,918
	61-1719773	Vailsburg Fund LLC	(29,714,179)	987,253	0	0	0	0		0	(28,726,926)	0
11821	06-1709211	Vantage Casualty Insurance Company	0	0	0	0	(453,923)	0		0	(453,923)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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44.
48. Waived
49. Waived

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

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

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

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

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

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

44. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	2,356,410,449	2,356,410,449	0	0
2505.	Disallowed IMR	127,851,295	127,851,295	0	0
2506.	Receivable for sales on investments over 15 days	751,138	751,138	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,485,012,882	2,485,012,882	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other liabilities	278,908,629	246,014,227
2505.	Interest payable on surplus notes	27,925,000	27,925,000
2506.	Rebate expenses on loans	6,529,354	2,611,905
2507.	Provision for contingencies	4,872,965	18,887,449
2508.	Interest on policy or contract funds and group and other conversions	3,363,518	3,601,481
2597.	Summary of remaining write-ins for Line 25 from overflow page	321,599,466	299,040,062

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Interest on taxes and miscellaneous items	2,887,884	1,318,061
2705.	Payments under employees, agents and directors benefit plans not included above	148,953,339	153,144,797
2797.	Summary of remaining write-ins for Line 27 from overflow page	151,841,223	154,462,858

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58004. AND Andorra	XXX	40,000	0	0	0	40,000	0
58005. ANT Netherlands Antilles	XXX	11,117	0	0	0	11,117	0
58006. ARE United Arab Emirates	XXX	430,451	0	0	0	430,451	14
58007. ARG Argentina	XXX	28,621	(793)	0	0	27,828	0
58008. ATG Antigua and Barbuda	XXX	3,401	0	0	0	3,401	0
58009. ABW Aruba	XXX	87	0	0	0	87	0
58010. AUS Australia	XXX	46,479	(195)	95	0	46,379	0
58011. AUT Austria	XXX	4,756	0	0	0	4,756	0
58012. BEL Belgium	XXX	2,691,054	0	0	0	2,691,054	(29)
58013. BHS Bahamas	XXX	6,639	0	0	0	6,639	0
58014. BLZ Belize	XXX	1,245	0	0	0	1,245	0
58015. BMU Bermuda	XXX	10,803	0	0	0	10,803	0
58016. BRA Brazil	XXX	9,876	0	0	0	9,876	0
58017. BRB Barbados	XXX	3,078	0	0	0	3,078	0
58018. CAF Central African Republic	XXX	2,784	0	0	0	2,784	0
58019. CHE Switzerland	XXX	225,786	0	0	0	225,786	(5)
58020. CHL Chile	XXX	1,148	0	0	0	1,148	0
58021. CHN China	XXX	19,672	0	0	0	19,672	0
58022. COL Colombia	XXX	4,596	21,746	0	0	26,343	0
58023. CRI Costa Rica	XXX	(15,635)	0	0	0	(15,635)	2
58024. CYM Cayman Islands	XXX	1,178	0	0	0	1,178	0
58025. CYP Cyprus	XXX	913	0	0	0	913	0
58026. CZE Czech Republic	XXX	2,613	0	0	0	2,613	0
58027. DEU Germany	XXX	126,699	47,293	0	0	173,992	4
58028. DMA Dominica	XXX	830	0	0	0	830	0
58029. DNK Denmark	XXX	10,406	0	0	0	10,406	0
58030. DOM Dominican Republic	XXX	17,837	0	0	0	17,837	0
58031. ECU Ecuador	XXX	17,328	0	0	0	17,328	0
58032. EGY Egypt	XXX	12,720	0	0	0	12,720	0
58033. ESP Spain	XXX	280,974	0	0	0	280,974	(12)
58034. FIN Finland	XXX	4,220	0	0	0	4,220	0
58035. FRA France	XXX	172,683	0	0	0	172,683	93,529
58036. GBR United Kingdom	XXX	315,267	0	0	(61)	315,206	(16)
58037. GHA Ghana	XXX	1,742	0	0	0	1,742	0
58038. GRC Greece	XXX	228,897	0	0	0	228,897	6
58039. GRD Grenada	XXX	193	0	0	0	193	0
58040. GTM Guatemala	XXX	257	0	0	0	257	0
58041. HKG Hong Kong, Special Administrative Region of China	XXX	169,191	0	0	0	169,191	44
58042. HND Honduras	XXX	3,463	0	0	0	3,463	0
58043. HTI Haiti	XXX	328	0	0	0	328	0
58044. HUN Hungary	XXX	5,214	0	0	0	5,214	0
58045. IDN Indonesia	XXX	9,824	0	0	0	9,824	0
58046. IND India	XXX	48,704	0	0	0	48,704	0
58047. IRL Ireland	XXX	29,327	0	1,161	0	30,488	0
58048. IMN Isle of Man	XXX	566	0	0	0	566	0
58049. ISR Israel	XXX	495,936	0	0	0	495,936	(34)
58050. ITA Italy	XXX	100,284	0	0	0	100,284	3
58051. JAM Jamaica	XXX	16,223	0	0	0	16,223	0
58052. JOR Jordan	XXX	210	0	0	0	210	0
58053. JPN Japan	XXX	80,163	0	0	0	80,163	4
58054. KEN Kenya	XXX	375	0	0	0	375	0
58055. KNA Saint Kitts and Nevis	XXX	6,709	0	0	0	6,709	0
58056. KOR Korea, Republic of	XXX	12,324	0	0	0	12,324	15
58057. KWT Kuwait	XXX	4,642	0	0	0	4,642	0
58058. LCA Saint Lucia	XXX	462	0	0	0	462	0
58059. LUX Luxembourg	XXX	64,403	0	0	0	64,403	4
58060. LVA Latvia	XXX	2,280	0	0	0	2,280	0
58061. MCO Monaco	XXX	29,905	0	0	0	29,905	3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58062. MEX Mexico	XXX	598,304	0	0	0	598,304	12
58063. MLT Malta	XXX	7,578	0	0	0	7,578	0
58064. MYS Malaysia	XXX	46,925	0	0	0	46,925	0
58065. NIC Nicaragua	XXX	80	0	0	0	80	0
58066. NLD Netherlands	XXX	46,019	0	0	0	46,019	0
58067. NOR Norway	XXX	3,696	0	0	0	3,696	0
58068. NZL New Zealand	XXX	5,458	0	0	0	5,458	0
58069. PAK Pakistan	XXX	2,849	0	0	0	2,849	2
58070. PLW Palau	XXX	0	51,842	0	0	51,842	0
58071. PAN Panama	XXX	2,151	1,122,259	0	12,684,447	13,808,856	1,230,000
58072. PER Peru	XXX	1,433	0	0	0	1,433	0
58073. PHL Phillipines	XXX	108,804	0	0	0	108,804	2
58074. POL Poland	XXX	815	0	0	0	815	0
58075. PRT Portugal	XXX	39,236	0	0	0	39,236	0
58076. ROM Romania	XXX	98	0	0	0	98	0
58077. SGP Singapore	XXX	49,628	0	0	0	49,628	1
58078. SVN Slovenia	XXX	59	0	0	0	59	0
58079. SWE Sweden	XXX	3,949	6,011	0	0	9,960	0
58080. SWZ Swaziland	XXX	40,563	0	0	0	40,563	0
58081. THA Thailand	XXX	8,738	0	127	0	8,865	0
58082. TTO Trinidad and Tobago	XXX	12,647	0	0	0	12,647	0
58083. TUR Turkey	XXX	214	0	0	0	214	0
58084. TWN Taiwan, Republic of China	XXX	214,494	0	0	0	214,494	3
58085. URY Uruguay	XXX	2,717	0	0	0	2,717	0
58086. VEN Venezuela	XXX	10,433	0	0	0	10,433	0
58087. VGB British Virgin Islands	XXX	20,529	0	0	0	20,529	0
58088. VUT Vanuatu	XXX	515	0	0	0	515	0
58089. WSM Samoa	XXX	65	0	0	0	65	0
58090. ZAF South Africa	XXX	4,827	0	0	0	4,827	0
58091. ZZZ Other Alien	XXX	7,446,353	674,396	4,209,698	0	12,330,447	1,843
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	14,480,423	1,922,559	4,211,081	12,684,386	33,298,450	1,325,397

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. Interest on taxes and miscellaneous items	2,887,884	0	261,721	1,891	0	0	1,136,760	23,819	354,189	0	75,626	1,033,878
2705. Payments under employees, agents and directors benefit plans not included above	148,953,339	0	0	0	0	0	0	0	0	0	0	148,953,339
2797. Summary of remaining write-ins for Line 27 from overflow page	151,841,223	0	261,721	1,891	0	0	1,136,760	23,819	354,189	0	75,626	149,987,217

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	6,164,150,761	4.877	6,164,150,761	0	6,164,150,761	4.877
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	43,369,052	0.034	43,369,052	0	43,369,052	0.034
	1.22 Issued by U.S. government sponsored agencies	578,610,403	0.458	578,610,403	0	578,610,403	0.458
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	4,089,797,544	3.236	4,089,797,544	0	4,089,797,544	3.236
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	328,334,835	0.260	328,334,835	0	328,334,835	0.260
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	447,881,031	0.354	447,881,031	0	447,881,031	0.354
	1.43 Revenue and assessment obligations	3,382,034,188	2.676	3,382,034,188	0	3,382,034,188	2.676
	1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	85,038,091	0.067	85,038,091	0	85,038,091	0.067
	1.512 Issued or guaranteed by FNMA and FHLMC	1,788,785,459	1.415	1,788,785,459	0	1,788,785,459	1.415
	1.513 All other	30,558,276	0.024	30,558,276	0	30,558,276	0.024
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	105,575,097	0.084	105,575,097	0	105,575,097	0.084
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
	1.523 All other	4,713,047,043	3.729	4,713,047,043	0	4,713,047,043	3.729
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	37,760,632,220	29.873	37,760,632,220	0	37,760,632,220	29.873
	2.2 Unaffiliated non-U.S. securities (including Canada)	22,334,145,665	17.669	22,334,145,665	0	22,334,145,665	17.669
	2.3 Affiliated securities	3,016,419,085	2.386	3,016,419,085	0	3,016,419,085	2.386
3.	Equity interests:						
	3.1 Investments in mutual funds	11,539,076	0.009	11,539,076	0	11,539,076	0.009
	3.2 Preferred stocks:						
	3.21 Affiliated	171,259	0.000	171,259	0	171,259	0.000
	3.22 Unaffiliated	99,480,202	0.079	99,480,202	0	99,480,202	0.079
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	0	0.000	0	0	0	0.000
	3.32 Unaffiliated	52,317,836	0.041	52,317,836	0	52,317,836	0.041
	3.4 Other equity securities:						
	3.41 Affiliated	6,458,303,276	5.109	6,458,303,276	0	6,458,303,276	5.109
	3.42 Unaffiliated	196,246,188	0.155	196,246,188	0	196,246,188	0.155
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated	0	0.000	0	0	0	0.000
	3.52 Unaffiliated	0	0.000	0	0	0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development	0	0.000	0	0	0	0.000
	4.2 Agricultural	1,671,758,063	1.323	1,671,758,063	0	1,671,758,063	1.323
	4.3 Single family residential properties	0	0.000	0	0	0	0.000
	4.4 Multifamily residential properties	4,690,895,865	3.711	4,690,895,865	0	4,690,895,865	3.711
	4.5 Commercial loans	12,777,096,923	10.108	12,777,096,923	0	12,777,096,923	10.108
	4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	263,174,298	0.208	263,174,298	0	263,174,298	0.208
	5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	267,956,524	0.212	267,956,524	0	267,956,524	0.212
	5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6.	Contract loans	2,902,633,228	2.296	2,902,633,228	0	2,902,633,228	2.296
7.	Derivatives	2,873,365,557	2.273	2,873,365,557	0	2,873,365,557	2.273
8.	Receivables for securities	31,583,820	0.025	31,583,820	0	31,583,820	0.025
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	3,744,431,857	2.962	3,744,431,857	0	3,744,431,857	2.962
11.	Other invested assets	5,492,658,813	4.345	5,492,658,813	0	5,492,658,813	4.345
12.	Total invested assets	126,401,991,538	100.000	126,401,991,538	0	126,401,991,538	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		560,278,315
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	144,110,818	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	44,209,603	188,320,421
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(75,103,934)	
	3.2 Totals, Part 3, Column 11	99,000,000	23,896,066
4.	Total gain (loss) on disposals, Part 3, Column 18		76,156,345
5.	Deduct amounts received on disposals, Part 3, Column 15		260,304,712
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	54,095,287	
	8.2 Totals, Part 3, Column 9	3,120,325	57,215,612
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		531,130,822
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		531,130,822

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		18,739,162,517
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	3,318,515,014	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	76,435,268	3,394,950,282
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		428,096
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(11,274,438)
7.	Deduct amounts received on disposals, Part 3, Column 15		2,889,596,093
8.	Deduct amortization of premium and mortgage interest points and commitment fees		2,928,036
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(95,265,016)	
	9.2 Totals, Part 3, Column 13	4,273,537	(90,991,479)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		19,139,750,849
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		19,139,750,849
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		19,139,750,849

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,990,224,058
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	449,618,424	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	832,826,175	1,282,444,599
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		219,912
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(30,129,992)	
	5.2 Totals, Part 3, Column 9	109,419,160	79,289,168
6.	Total gain (loss) on disposals, Part 3, Column 19		(21,975,126)
7.	Deduct amounts received on disposals, Part 3, Column 16		843,504,799
8.	Deduct amortization of premium and depreciation		250,461
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(2,425,276)	
	9.2 Totals, Part 3, Column 14	686,831	(1,738,445)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	1,334,727	1,334,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,483,374,179
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		5,483,374,179

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		85,544,191,071
2.	Cost of bonds and stocks acquired, Part 3, Column 7		21,311,051,716
3.	Accrual of discount		221,147,379
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(6,421,653)	
	4.2. Part 2, Section 1, Column 15	(2,942,661)	
	4.3. Part 2, Section 2, Column 13	(454,522,098)	
	4.4. Part 4, Column 11	196,771,112	(267,115,300)
5.	Total gain (loss) on disposals, Part 4, Column 19		21,755,942
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,540,509,687
7.	Deduct amortization of premium		149,888,277
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(420,362,337)	
	8.2. Part 2, Section 1, Column 19	(929,047)	
	8.3. Part 2, Section 2, Column 16	(244,869)	
	8.4. Part 4, Column 15	14,980,332	(406,555,921)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	66,404,245	
	9.2. Part 2, Section 1, Column 17	575,785	
	9.3. Part 2, Section 2, Column 14	14,914,445	
	9.4. Part 4, Column 13	11,170,612	93,065,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		45,424,781
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		91,686,436,617
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		91,686,436,617

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	6,251,147,068	6,850,105,233	5,404,479,988	8,982,696,543
Governments	2.	Canada	358,660,065	419,894,440	387,965,018	348,009,000
(Including all obligations guaranteed by governments)	3.	Other Countries	3,731,137,485	3,724,365,725	3,774,350,086	3,623,559,353
	4.	Totals	10,340,944,618	10,994,365,398	9,566,795,092	12,954,264,896
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	346,926,998	366,364,968	351,787,012	313,722,162
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	447,881,033	493,068,406	444,122,706	445,133,241
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	5,883,605,215	6,230,048,394	5,594,261,348	6,114,329,015
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	43,379,262,875	44,116,900,275	43,614,089,366	42,899,197,240
	9.	Canada	2,062,434,612	2,091,674,672	2,079,435,379	2,028,359,455
	10.	Other Countries	19,401,394,524	19,486,426,863	19,799,692,959	19,449,127,921
	11.	Totals	64,843,092,011	65,695,001,810	65,493,217,704	64,376,684,616
Parent, Subsidiaries and Affiliates	12.	Totals	3,005,928,910	3,071,649,726	3,002,790,140	3,018,386,888
	13.	Total Bonds	84,868,378,785	86,850,498,702	84,452,974,002	87,222,520,818
PREFERRED STOCKS	14.	United States	84,958,862	84,736,572	88,533,908	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	625,010	625,010	625,010	
	16.	Other Countries	13,896,329	24,957,875	13,798,753	
	17.	Totals	99,480,201	110,319,457	102,957,671	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	171,259	171,259	
	19.	Total Preferred Stocks	99,651,460	110,490,716	103,128,930	
COMMON STOCKS	20.	United States	70,688,056	70,688,056	64,966,145	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	189,415,044	189,415,044	186,447,976	
	23.	Totals	260,103,100	260,103,100	251,414,121	
Parent, Subsidiaries and Affiliates	24.	Totals	6,458,303,276	6,458,303,276	5,019,866,437	
	25.	Total Common Stocks	6,718,406,376	6,718,406,376	5,271,280,558	
	26.	Total Stocks	6,818,057,836	6,828,897,092	5,374,409,488	
	27.	Total Bonds and Stocks	91,686,436,622	93,679,395,794	89,827,383,490	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	621,513,617	981,622,939	710,536,691	1,087,070,711	3,299,993,174	XXX	6,700,737,132	7.6	6,466,564,233	7.8	6,700,737,131	1
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	621,513,617	981,622,939	710,536,691	1,087,070,711	3,299,993,174	XXX	6,700,737,132	7.6	6,466,564,233	7.8	6,700,737,131	1
2. All Other Governments												
2.1 NAIC 1	176,597,204	1,427,758,217	290,844,985	116,157,623	615,418,685	XXX	2,626,776,714	3.0	2,161,822,801	2.6	2,626,776,713	1
2.2 NAIC 2	12,680,289	172,520,389	198,768,235	112,127,085	938,001,657	XXX	1,434,097,655	1.6	922,310,950	1.1	1,434,097,654	1
2.3 NAIC 3	201,320	4,237,692	6,006,598	714,732	27,531,378	XXX	38,691,720	0.0	81,504,871	0.1	33,691,720	5,000,000
2.4 NAIC 4	0	10,621,757	4,568,068	0	0	XXX	15,189,825	0.0	4,569,988	0.0	15,189,825	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	10,622,375	0.0	0	0
2.6 NAIC 6	0	0	0	0	88,785	XXX	88,785	0.0	96,000	0.0	88,785	0
2.7 Totals	189,478,813	1,615,138,055	500,187,886	228,999,440	1,581,040,505	XXX	4,114,844,699	4.7	3,180,926,985	3.8	4,109,844,697	5,000,002
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,749,992	31,546,132	24,674,330	134,533,674	152,422,870	XXX	346,926,998	0.4	308,833,317	0.4	328,334,835	18,592,163
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	3,749,992	31,546,132	24,674,330	134,533,674	152,422,870	XXX	346,926,998	0.4	308,833,317	0.4	328,334,835	18,592,163
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	4,005,615	172,436,407	120,641,754	142,107,977	XXX	439,191,753	0.5	419,773,458	0.5	439,191,753	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	404,688	1,819,592	2,808,651	3,656,347	0	XXX	8,689,278	0.0	3,511,746	0.0	0	8,689,278
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	404,688	5,825,207	175,245,058	124,298,101	142,107,977	XXX	447,881,031	0.5	423,285,204	0.5	439,191,753	8,689,278
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,212,439,251	495,777,277	1,120,064,237	1,645,736,928	2,198,696,675	XXX	6,672,714,368	7.6	5,969,695,467	7.2	6,613,580,685	59,133,683
5.2 NAIC 2	0	0	41,782,987	3,668,500	4,564,190	XXX	50,015,677	0.1	0	0.0	50,015,678	(1)
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	4,568,975	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,212,439,251	495,777,277	1,161,847,224	1,649,405,428	2,203,260,865	XXX	6,722,730,045	7.6	5,974,264,442	7.2	6,663,596,363	59,133,682

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	5,169,564,691	14,254,945,008	6,646,361,478	4,311,648,193	9,363,611,887	XXX	39,746,131,257	45.1	38,328,544,929	46.2	33,215,890,344	6,530,240,913
6.2 NAIC 2	1,297,658,873	5,491,763,773	5,958,262,110	4,729,365,294	4,434,287,386	XXX	21,911,337,436	24.9	19,627,044,407	23.7	9,172,406,018	12,738,931,418
6.3 NAIC 3	236,300,717	1,023,891,280	1,070,154,657	262,318,127	57,366,156	XXX	2,650,030,937	3.0	3,305,670,203	4.0	570,563,826	2,079,467,111
6.4 NAIC 4	68,266,890	604,414,686	186,048,169	51,435,557	1,315,318	XXX	911,480,620	1.0	1,171,680,562	1.4	174,212,731	737,267,889
6.5 NAIC 5	16,735,076	205,865,587	76,074,001	20,267,195	65,682,357	XXX	384,624,216	0.4	695,811,104	0.8	35,224,643	349,399,573
6.6 NAIC 6	115,199	13,345,831	0	1	49,887,245	XXX	63,348,276	0.1	58,661,894	0.1	40,649	63,307,627
6.7 Totals	6,788,641,446	21,594,226,165	13,936,900,415	9,375,034,367	13,972,150,349	XXX	65,666,952,742	74.5	63,187,413,099	76.2	43,168,338,211	22,498,614,531
7. Hybrid Securities												
7.1 NAIC 1	0	64,900,000	126,305,000	4,597,538	25,199,462	XXX	221,002,000	0.3	231,140,323	0.3	221,002,000	0
7.2 NAIC 2	438,039	0	14,202,939	29,556,959	39,696,651	XXX	83,894,588	0.1	63,185,794	0.1	83,894,586	2
7.3 NAIC 3	0	0	0	9,335,790	0	XXX	9,335,790	0.0	20,107,500	0.0	9,335,790	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	1,753,760	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	1,646,880	0.0	0	0
7.7 Totals	438,039	64,900,000	140,507,939	43,490,287	64,896,113	XXX	314,232,378	0.4	317,834,257	0.4	314,232,376	2
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	198,808,042	518,931,600	868,729,379	135,105,027	262,878,356	XXX	1,984,452,404	2.3	2,039,565,731	2.5	46,091,828	1,938,360,576
8.2 NAIC 2	201,190,387	820,286,118	0	0	0	XXX	1,021,476,505	1.2	1,021,625,295	1.2	0	1,021,476,505
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	399,998,429	1,339,217,718	868,729,379	135,105,027	262,878,356	XXX	3,005,928,909	3.4	3,061,191,026	3.7	46,091,828	2,959,837,081
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	16,263,395	27,105,658	0	0	XXX	43,369,053	0.0	XXX	XXX	43,369,052	1
10.2 NAIC 2	3,501,511	15,623,214	964,865	0	0	XXX	20,089,590	0.0	XXX	XXX	0	20,089,590
10.3 NAIC 3	7,907,681	73,955,296	79,346,151	0	0	XXX	161,209,128	0.2	XXX	XXX	4,651,471	156,557,657
10.4 NAIC 4	12,708,861	341,240,754	26,694,507	0	43,923	XXX	380,688,045	0.4	XXX	XXX	3,072,592	377,615,453
10.5 NAIC 5	12,028,690	191,614,237	0	0	1,110,468	XXX	204,753,395	0.2	XXX	XXX	0	204,753,395
10.6 NAIC 6	0	2,944,356	0	0	7,353,545	XXX	10,297,901	0.0	XXX	XXX	0	10,297,901
10.7 Totals	36,146,743	641,641,252	134,111,181	0	8,507,936	XXX	820,407,112	0.9	XXX	XXX	51,093,115	769,313,997

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 7,382,672,797	17,795,750,183	9,987,058,165	7,555,491,448	16,060,329,086	0	58,781,301,679	66.7	XXX	XXX	50,234,974,341	8,546,327,338
11.2 NAIC 2	(d) 1,515,469,099	6,500,193,494	6,213,981,136	4,874,717,838	5,416,549,884	0	24,520,911,451	27.8	XXX	XXX	10,740,413,936	13,780,497,515
11.3 NAIC 3	(d) 244,409,718	1,102,084,268	1,155,507,406	272,368,649	84,897,534	0	2,859,267,575	3.2	XXX	XXX	618,242,807	2,241,024,768
11.4 NAIC 4	(d) 80,975,751	956,277,197	217,310,744	51,435,557	1,359,241	0	1,307,358,490	1.5	XXX	XXX	192,475,148	1,114,883,342
11.5 NAIC 5	(d) 29,168,454	399,299,416	78,882,652	23,923,542	66,792,825	0	(c) 598,066,889	0.7	XXX	XXX	35,224,643	562,842,246
11.6 NAIC 6	(d) 115,199	16,290,187	0	1	57,329,575	0	(c) 73,734,962	0.1	XXX	XXX	129,434	73,605,528
11.7 Totals	9,252,811,018	26,769,894,745	17,652,740,103	12,777,937,035	21,687,258,145	0	(b) 88,140,641,046	100.0	XXX	XXX	61,821,460,309	26,319,180,737
11.8 Line 11.7 as a % of Col. 7	10.5	30.4	20.0	14.5	24.6	0.0	100.0	XXX	XXX	XXX	70.1	29.9
12. Total Bonds Prior Year												
12.1 NAIC 1	7,301,126,858	14,097,494,570	12,315,119,458	6,722,616,529	15,489,582,844	0	XXX	XXX	55,925,940,259	67.4	47,197,375,660	8,728,564,599
12.2 NAIC 2	1,404,602,233	5,556,798,911	6,305,502,570	4,135,565,632	4,231,697,100	0	XXX	XXX	21,634,166,446	26.1	8,755,983,742	12,878,182,704
12.3 NAIC 3	241,448,089	1,292,008,053	1,361,897,109	426,221,270	90,277,028	0	XXX	XXX	3,411,851,549	4.1	689,926,908	2,721,924,641
12.4 NAIC 4	100,156,371	661,709,964	316,844,963	83,752,141	15,540,871	0	XXX	XXX	1,178,004,310	1.4	211,080,354	966,923,956
12.5 NAIC 5	37,535,533	335,109,987	251,264,245	51,572,505	34,462,955	0	XXX	XXX	(c) 709,945,225	0.9	34,999,275	674,945,950
12.6 NAIC 6	840,326	0	252,479	1	59,311,968	0	XXX	XXX	(c) 60,404,774	0.1	1,954,376	58,450,398
12.7 Totals	9,085,709,410	21,943,121,485	20,550,880,824	11,419,728,078	19,920,872,766	0	XXX	XXX	(b) 82,920,312,563	100.0	56,891,320,315	26,028,992,248
12.8 Line 12.7 as a % of Col. 9	11.0	26.5	24.8	13.8	24.0	0.0	XXX	XXX	100.0	XXX	68.6	31.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,718,845,856	15,373,111,273	6,835,622,571	6,413,531,531	14,893,863,112	0	50,234,974,343	57.0	47,197,375,660	56.9	50,234,974,343	XXX
13.2 NAIC 2	590,221,495	1,335,601,128	1,076,995,753	2,538,430,238	5,199,165,323	0	10,740,413,937	12.2	8,755,983,742	10.6	10,740,413,937	XXX
13.3 NAIC 3	55,875,587	232,787,039	91,571,989	158,943,592	79,064,599	0	618,242,806	0.7	689,926,908	0.8	618,242,806	XXX
13.4 NAIC 4	6,177,857	130,165,764	39,838,465	13,872,305	2,420,756	0	192,475,147	0.2	211,080,354	0.3	192,475,147	XXX
13.5 NAIC 5	300,529	9,163,285	17,527,811	7,115,625	1,117,394	0	35,224,644	0.0	34,999,275	0.0	35,224,644	XXX
13.6 NAIC 6	0	0	0	1	129,433	0	129,434	0.0	1,954,376	0.0	129,434	XXX
13.7 Totals	7,371,421,324	17,080,828,489	8,061,556,589	9,131,893,292	20,175,760,617	0	61,821,460,311	70.1	56,891,320,315	68.6	61,821,460,311	XXX
13.8 Line 13.7 as a % of Col. 7	11.9	27.6	13.0	14.8	32.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.4	19.4	9.1	10.4	22.9	0.0	70.1	XXX	XXX	XXX	70.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	663,826,941	2,422,638,910	3,151,435,594	1,141,959,917	1,166,465,974	0	8,546,327,336	9.7	8,728,564,599	10.5	XXX	8,546,327,336
14.2 NAIC 2	925,247,604	5,164,592,366	5,136,985,383	2,336,287,600	217,384,561	0	13,780,497,514	15.6	12,878,182,704	15.5	XXX	13,780,497,514
14.3 NAIC 3	188,534,131	869,297,229	1,063,935,417	113,425,057	5,832,935	0	2,241,024,769	2.5	2,721,924,641	3.3	XXX	2,241,024,769
14.4 NAIC 4	74,797,894	826,111,433	177,472,279	37,563,252	(1,061,515)	0	1,114,883,343	1.3	966,923,956	1.2	XXX	1,114,883,343
14.5 NAIC 5	28,867,925	390,136,131	61,354,841	16,807,917	65,675,431	0	562,842,245	0.6	674,945,950	0.8	XXX	562,842,245
14.6 NAIC 6	115,199	16,290,187	0	0	57,200,142	0	73,605,528	0.1	58,450,398	0.1	XXX	73,605,528
14.7 Totals	1,881,389,694	9,689,066,256	9,591,183,514	3,646,043,743	1,511,497,528	0	26,319,180,735	29.9	26,028,992,248	31.4	XXX	26,319,180,735
14.8 Line 14.7 as a % of Col. 7	7.1	36.8	36.4	13.9	5.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	11.0	10.9	4.1	1.7	0.0	29.9	XXX	XXX	XXX	XXX	29.9

(a) Includes $ 244,911,345 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,645,143,468 current year of bonds with Z designations, $ 2,799,336,259 prior year of bonds with Z designations and $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 410,701,606 current year of bonds with 5GI designations, $ 558,626,849 prior year of bonds with 5* or 5GI designations and $ 21,619,443 current year, $ 14,045,572 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,954,916,490 ; NAIC 2 $ 306,908,922 ; NAIC 3 $ 9,815,239 ; NAIC 4 $ 0 ; NAIC 5 $ 621,610 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	615,715,318	967,002,532	703,967,923	1,051,671,913	3,248,308,586	XXX	6,586,666,272	7.5	6,372,090,831	7.7	6,586,666,272	0
1.2 Residential Mortgage-Backed Securities	5,798,299	14,620,406	6,568,768	35,398,797	24,610,034	XXX	86,996,304	0.1	68,209,413	0.1	86,996,305	(1)
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	27,074,555	XXX	27,074,555	0.0	26,263,990	0.0	27,074,555	0
1.5 Totals	621,513,617	981,622,938	710,536,691	1,087,070,710	3,299,993,175	XXX	6,700,737,131	7.6	6,466,564,234	7.8	6,700,737,132	(1)
2. All Other Governments												
2.1 Issuer Obligations	189,478,813	1,615,138,054	493,201,501	219,106,388	1,575,089,118	XXX	4,092,013,874	4.6	3,174,976,307	3.8	4,087,013,873	5,000,001
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	6,986,386	9,893,052	5,951,387	XXX	22,830,825	0.0	5,950,677	0.0	22,830,825	0
2.5 Totals	189,478,813	1,615,138,054	500,187,887	228,999,440	1,581,040,505	XXX	4,114,844,699	4.7	3,180,926,984	3.8	4,109,844,698	5,000,001
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	3,702,372	30,989,251	23,159,886	104,723,280	138,818,691	XXX	301,393,480	0.3	283,622,322	0.3	301,393,479	1
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	47,620	556,881	1,514,444	5,434,719	11,038,497	XXX	18,592,161	0.0	4,367,552	0.0	0	18,592,161
3.4 Other Loan-Backed and Structured Securities	0	0	0	24,375,675	2,565,682	XXX	26,941,357	0.0	20,843,444	0.0	26,941,356	1
3.5 Totals	3,749,992	31,546,132	24,674,330	134,533,674	152,422,870	XXX	346,926,998	0.4	308,833,318	0.4	328,334,835	18,592,163
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	404,688	5,741,832	172,807,926	117,759,301	140,888,399	XXX	437,602,146	0.5	405,871,189	0.5	428,912,869	8,689,277
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	83,375	2,437,132	6,538,800	1,219,578	XXX	10,278,885	0.0	17,414,014	0.0	10,278,885	0
4.5 Totals	404,688	5,825,207	175,245,058	124,298,101	142,107,977	XXX	447,881,031	0.5	423,285,203	0.5	439,191,754	8,689,277
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	934,236,460	8,841,973	115,117,402	486,854,101	163,087,231	XXX	1,708,137,167	1.9	1,576,622,134	1.9	1,684,758,545	23,378,622
5.2 Residential Mortgage-Backed Securities	198,943,497	360,533,875	202,283,227	224,655,354	60,091,488	XXX	1,046,507,441	1.2	1,229,994,048	1.5	1,046,507,441	0
5.3 Commercial Mortgage-Backed Securities	77,541,433	65,924,150	352,984,709	279,293,912	100,708,972	XXX	876,453,176	1.0	544,680,392	0.7	847,853,114	28,600,062
5.4 Other Loan-Backed and Structured Securities	1,717,860	60,477,278	491,461,887	658,602,062	1,879,373,175	XXX	3,091,632,262	3.5	2,622,967,871	3.2	3,084,477,263	7,154,999
5.5 Totals	1,212,439,250	495,777,276	1,161,847,225	1,649,405,429	2,203,260,866	XXX	6,722,730,046	7.6	5,974,264,445	7.2	6,663,596,363	59,133,683
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	5,322,276,154	12,695,841,505	10,144,601,704	8,339,076,458	12,685,534,169	XXX	49,187,329,990	55.8	48,165,131,958	58.1	29,632,361,244	19,554,968,746
6.2 Residential Mortgage-Backed Securities	38,668,804	106,170,777	61,270,721	53,544,592	1,087,378	XXX	260,742,272	0.3	311,186,021	0.4	260,426,485	315,787
6.3 Commercial Mortgage-Backed Securities	281,979,553	2,510,474,371	2,097,138,666	309,881,821	88,367,838	XXX	5,287,842,249	6.0	5,559,112,139	6.7	4,452,305,699	835,536,550
6.4 Other Loan-Backed and Structured Securities	1,145,716,934	6,281,739,510	1,633,889,325	672,531,496	1,197,160,966	XXX	10,931,038,231	12.4	9,151,982,981	11.0	8,823,244,783	2,107,793,448
6.5 Totals	6,788,641,445	21,594,226,163	13,936,900,416	9,375,034,367	13,972,150,351	XXX	65,666,952,742	74.5	63,187,413,099	76.2	43,168,338,211	22,498,614,531
7. Hybrid Securities												
7.1 Issuer Obligations	438,039	0	14,202,939	34,154,496	34,141,732	XXX	82,937,206	0.1	84,977,213	0.1	82,937,206	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	64,900,000	126,305,000	9,335,790	30,754,380	XXX	231,295,170	0.3	232,857,044	0.3	231,295,170	0
7.5 Totals	438,039	64,900,000	140,507,939	43,490,286	64,896,112	XXX	314,232,376	0.4	317,834,257	0.4	314,232,376	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	347,553,575	1,310,281,476	823,123,800	0	0	XXX	2,480,958,851	2.8	2,576,277,400	3.1	0	2,480,958,851
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	6,353,027	28,936,242	45,605,579	135,105,027	262,878,356	XXX	478,878,231	0.5	484,913,625	0.6	0	478,878,231
8.4 Other Loan-Backed and Structured Securities	46,091,828	0	0	0	0	XXX	46,091,828	0.1	0	0.0	46,091,828	0
8.5 Totals	399,998,430	1,339,217,718	868,729,379	135,105,027	262,878,356	XXX	3,005,928,910	3.4	3,061,191,025	3.7	46,091,828	2,959,837,082

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	36,146,743	641,641,252	134,111,180	0	8,507,936	XXX	820,407,111	0.9	XXX	XXX	51,093,115	769,313,996
10.3 Totals	36,146,743	641,641,252	134,111,180	0	8,507,936	XXX	820,407,111	0.9	XXX	XXX	51,093,115	769,313,996
11. Total Bonds Current Year												
11.1 Issuer Obligations	7,413,805,419	16,633,836,623	12,490,183,081	10,353,345,937	17,985,867,926	XXX	64,877,038,986	73.6	XXX	XXX	42,804,043,488	22,072,995,498
11.2 Residential Mortgage-Backed Securities	243,410,600	481,325,058	270,122,716	313,598,743	85,788,900	XXX	1,394,246,017	1.6	XXX	XXX	1,393,930,231	315,786
11.3 Commercial Mortgage-Backed Securities	365,921,633	2,605,891,644	2,497,243,398	729,715,479	462,993,663	XXX	6,661,765,817	7.6	XXX	XXX	5,300,158,813	1,361,607,004
11.4 Other Loan-Backed and Structured Securities	1,193,526,622	6,407,200,163	2,261,079,730	1,381,276,875	3,144,099,723	XXX	14,387,183,113	16.3	XXX	XXX	12,272,234,665	2,114,948,448
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	36,146,743	641,641,252	134,111,180	0	8,507,936	XXX	820,407,111	0.9	XXX	XXX	51,093,115	769,313,996
11.7 Totals	9,252,811,017	26,769,894,740	17,652,740,105	12,777,937,034	21,687,258,148	0	88,140,641,044	100.0	XXX	XXX	61,821,460,312	26,319,180,732
11.8 Line 11.7 as a % of Col. 7	10.5	30.4	20.0	14.5	24.6	0.0	100.0	XXX	XXX	XXX	70.1	29.9
12. Total Bonds Prior Year												
12.1 Issuer Obligations	7,638,459,848	15,233,043,937	13,533,445,490	9,257,169,556	16,977,450,523	XXX	XXX	XXX	62,639,569,354	75.5	40,105,520,687	22,534,048,667
12.2 Residential Mortgage-Backed Securities	288,730,517	579,560,579	280,841,256	348,621,555	111,635,575	XXX	XXX	XXX	1,609,389,482	1.9	1,608,945,218	444,264
12.3 Commercial Mortgage-Backed Securities	290,552,873	1,107,656,367	4,294,896,509	523,758,829	376,209,130	XXX	XXX	XXX	6,593,073,708	8.0	5,258,549,188	1,334,524,520
12.4 Other Loan-Backed and Structured Securities	867,966,171	5,022,860,604	2,441,697,571	1,290,178,137	2,455,577,538	XXX	XXX	XXX	12,078,280,021	14.6	9,918,305,220	2,159,974,801
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	9,085,709,409	21,943,121,487	20,550,880,826	11,419,728,077	19,920,872,766	0	XXX	XXX	82,920,312,565	100.0	56,891,320,313	26,028,992,252
12.8 Line 12.7 as a % of Col. 9	11.0	26.5	24.8	13.8	24.0	0.0	XXX	XXX	100.0	XXX	68.6	31.4
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	5,712,040,813	8,653,567,593	3,776,629,541	7,536,162,576	17,125,642,966	XXX	42,804,043,489	48.6	40,105,520,687	48.4	42,804,043,489	XXX
13.2 Residential Mortgage-Backed Securities	243,384,669	481,244,400	269,923,833	313,588,429	85,788,899	XXX	1,393,930,230	1.6	1,608,945,218	1.9	1,393,930,230	XXX
13.3 Commercial Mortgage-Backed Securities	329,620,025	2,430,119,168	2,173,940,271	265,770,377	100,708,972	XXX	5,300,158,813	6.0	5,258,549,188	6.3	5,300,158,813	XXX
13.4 Other Loan-Backed and Structured Securities	1,086,205,443	5,492,080,245	1,813,957,286	1,016,371,909	2,863,619,779	XXX	12,272,234,662	13.9	9,918,305,220	12.0	12,272,234,662	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	170,374	23,817,083	27,105,658	0	0	XXX	51,093,115	0.1	XXX	XXX	51,093,115	XXX
13.7 Totals	7,371,421,324	17,080,828,489	8,061,556,589	9,131,893,291	20,175,760,616	0	61,821,460,309	70.1	56,891,320,313	68.6	61,821,460,309	XXX
13.8 Line 13.7 as a % of Col. 7	11.9	27.6	13.0	14.8	32.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.4	19.4	9.1	10.4	22.9	0.0	70.1	XXX	XXX	XXX	70.1	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	1,701,764,606	7,980,269,030	8,713,553,540	2,817,183,361	860,224,960	XXX	22,072,995,497	25.0	22,534,048,667	27.2	XXX	22,072,995,497
14.2 Residential Mortgage-Backed Securities	25,931	80,658	198,883	10,314	1	XXX	315,787	0.0	444,264	0.0	XXX	315,787
14.3 Commercial Mortgage-Backed Securities	36,301,608	175,772,476	323,303,127	463,945,102	362,284,691	XXX	1,361,607,004	1.5	1,334,524,520	1.6	XXX	1,361,607,004
14.4 Other Loan-Backed and Structured Securities	107,321,179	915,119,918	447,122,444	364,904,966	280,479,944	XXX	2,114,948,451	2.4	2,159,974,801	2.6	XXX	2,114,948,451
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	35,976,369	617,824,169	107,005,522	0	8,507,936	XXX	769,313,996	0.9	XXX	XXX	XXX	769,313,996
14.7 Totals	1,881,389,693	9,689,066,251	9,591,183,516	3,646,043,743	1,511,497,532	0	26,319,180,735	29.9	26,028,992,252	31.4	XXX	26,319,180,735
14.8 Line 14.7 as a % of Col. 7	7.1	36.8	36.4	13.9	5.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	11.0	10.9	4.1	1.7	0.0	29.9	XXX	XXX	XXX	XXX	29.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,533,029,796	1,533,029,796	0	0	0
2. Cost of short-term investments acquired	2,421,455,267	2,421,455,267	0	0	0
3. Accrual of discount	10,428,492	10,428,492	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	162,746	162,746	0	0	0
6. Deduct consideration received on disposals	2,613,940,839	2,613,940,839	0	0	0
7. Deduct amortization of premium	926,879	926,879	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	17,182	17,182	0	0	0
9. Deduct current year's other than temporary impairment recognized	331,426	331,426	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,349,894,339	1,349,894,339	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,349,894,339	1,349,894,339	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			1,746,337,900
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		327,929,698	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		50,783,489	378,713,187
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(105,148,849)	
	3.2 Section 2, Column 19		(176,200,955)	(281,349,804)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(42,257,881)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			314,383,308
6.	Amortization:			
	6.1 Section 1, Column 19		(3,077,588)	
	6.2 Section 2, Column 21		(4,642,412)	(7,720,000)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20		21,866,428	
	7.2 Section 2, Column 23		(9,905,866)	11,960,562
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18		516,933,446	
	8.2 Section 2, Column 20		(1,302,235)	515,631,212
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			2,006,931,868
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			2,006,931,868

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,462,500
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(1,462,500)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	161,839,272			
	3.14 Section 1, Column 18, prior year	15,383,316	146,455,956	146,455,956	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	161,839,272			
	3.24 Section 1, Column 19, prior year	15,383,316	146,455,956	146,455,956	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(242,525,108)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(242,525,108)	(242,525,108)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
105756K#6	Corporate Bond First to Default	3	4,000,000	2,289,594	2,266,803	08/06/2015	09/20/2020	Credit Default Swap - 1101196CM	(125,661)	(14,317)	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	2,415,255	2,281,120
105756K#6	Corporate Bond First to Default	3	0	2,500,026	2,447,600			Credit Default Swap - 1101196CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	2,500,026	2,447,600
195325M*3	Corporate Bond First to Default	2	8,000,000	433,869	554,110	08/06/2015	09/20/2020	Credit Default Swap - 1101194CM	(103,975)	21,640	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1FE	537,844	532,470
195325M*3	Corporate Bond First to Default	2	0	2,045,937	2,166,960			Credit Default Swap - 1101194CM	0	0	478165-AH-6	S.C. Johnson & Son, Inc. CORPORATE	1FE	2,045,937	2,166,960
195325M*3	Corporate Bond First to Default	2	0	5,842,972	5,978,170			Credit Default Swap - 1101194CM	0	0	709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,842,972	5,978,170
715638K#0	Corporate Bond First to Default	2	12,000,000	195,106	343,201	08/06/2015	09/20/2020	Credit Default Swap - 1101189CM	(85,384)	122,995	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	280,490	220,207
715638K#0	Corporate Bond First to Default	2	0	7,390,424	6,660,290			Credit Default Swap - 1101189CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	7,390,424	6,660,290
715638K#0	Corporate Bond First to Default	2	0	1,533,639	1,478,726			Credit Default Swap - 1101189CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	1,533,639	1,478,726
715638K#0	Corporate Bond First to Default	2	0	2,223,953	2,111,697			Credit Default Swap - 1101189CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	2,223,953	2,111,697
715638K#0	Corporate Bond First to Default	2	0	68,825	65,964			Credit Default Swap - 1101189CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	68,825	65,964
715638K#0	Corporate Bond First to Default	2	0	1,548,318	1,517,455			Credit Default Swap - 1101189CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,548,318	1,517,455
168863E#1	Corporate Bond First to Default	1	12,000,000	771,268	938,120	08/06/2015	09/20/2020	Credit Default Swap - 1101188CM	3,126	145,405	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	768,142	792,715
168863E#1	Corporate Bond First to Default	1	0	777,565	772,889			Credit Default Swap - 1101188CM	0	0	010392-FL-7	ALABAMA POWER CORPORATE	1FE	777,565	772,889
168863E#1	Corporate Bond First to Default	1	0	996,066	1,001,090			Credit Default Swap - 1101188CM	0	0	02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE	1FE	996,066	1,001,090
168863E#1	Corporate Bond First to Default	1	0	908,921	1,068,451			Credit Default Swap - 1101188CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	908,921	1,068,451
168863E#1	Corporate Bond First to Default	1	0	507,092	509,180			Credit Default Swap - 1101188CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	507,092	509,180
168863E#1	Corporate Bond First to Default	1	0	3,463,750	3,006,645			Credit Default Swap - 1101188CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,463,750	3,006,645
168863E#1	Corporate Bond First to Default	1	0	610,410	600,725			Credit Default Swap - 1101188CM	0	0	437076-AS-1	Home Depot Inc CORPORATE	1FE	610,410	600,725
168863E#1	Corporate Bond First to Default	1	0	742,660	756,894			Credit Default Swap - 1101188CM	0	0	544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORP	1FE	742,660	756,894
168863E#1	Corporate Bond First to Default	1	0	2,125,921	2,239,620			Credit Default Swap - 1101188CM	0	0	645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORP	1FE	2,125,921	2,239,620
168863E#1	Corporate Bond First to Default	1	0	259,332	271,528			Credit Default Swap - 1101188CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	259,332	271,528
168863E#1	Corporate Bond First to Default	1	0	524,295	515,735			Credit Default Swap - 1101188CM	0	0	797440-BM-5	San Diego Gas Electric Engine CORPO	1FE	524,295	515,735
168863E#1	Corporate Bond First to Default	1	0	1,153,742	1,136,701			Credit Default Swap - 1101188CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	1,153,742	1,136,701
712219C#1	Corporate Bond First to Default	1	12,000,000	437,665	535,860	08/05/2015	09/20/2020	Credit Default Swap - 1101197CM	4,066	154,212	00817Y-AP-3	AETNA INC CORPORATE	2FE	433,599	381,648
712219C#1	Corporate Bond First to Default	1	0	6,465,246	6,447,731			Credit Default Swap - 1101197CM	0	0	13063B-BU-5	CALIFORNIA ST CORP MUNI	1FE	6,465,246	6,447,731
712219C#1	Corporate Bond First to Default	1	0	832,206	852,649			Credit Default Swap - 1101197CM	0	0	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	832,206	852,649
712219C#1	Corporate Bond First to Default	1	0	774,676	749,202			Credit Default Swap - 1101197CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	774,676	749,202
712219C#1	Corporate Bond First to Default	1	0	1,049,608	1,021,598			Credit Default Swap - 1101197CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	1,049,608	1,021,598
712219C#1	Corporate Bond First to Default	1	0	532,751	543,470			Credit Default Swap - 1101197CM	0	0	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1FE	532,751	543,470
712219C#1	Corporate Bond First to Default	1	0	617,946	637,345			Credit Default Swap - 1101197CM	0	0	717081-DT-7	PFIZER INC CORP	1FE	617,946	637,345
712219C#1	Corporate Bond First to Default	1	0	653,603	632,394			Credit Default Swap - 1101197CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	653,603	632,394
712219C#1	Corporate Bond First to Default	1	0	3,175,155	3,227,435			Credit Default Swap - 1101197CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	3,175,155	3,227,435
70687WE#7	Corporate Bond First to Default	1	12,000,000	446,780	652,100	08/06/2015	09/20/2020	Credit Default Swap - 1101190CM	(84,280)	123,065	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	531,059	529,035
70687WE#7	Corporate Bond First to Default	1	0	4,968,824	4,676,750			Credit Default Swap - 1101190CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	4,968,824	4,676,750
70687WE#7	Corporate Bond First to Default	1	0	1,544,366	1,518,210			Credit Default Swap - 1101190CM	0	0	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1FE	1,544,366	1,518,210
70687WE#7	Corporate Bond First to Default	1	0	2,078,193	2,088,680			Credit Default Swap - 1101190CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	2,078,193	2,088,680
70687WE#7	Corporate Bond First to Default	1	0	1,022,523	1,019,530			Credit Default Swap - 1101190CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	1,022,523	1,019,530
70687WE#7	Corporate Bond First to Default	1	0	2,171,589	2,051,400			Credit Default Swap - 1101190CM	0	0	907818-DU-9	UNION PACIFIC CORP CORPORATE	1FE	2,171,589	2,051,400
718286E#0	Corporate Bond First to Default	2	12,000,000	2,025,007	2,196,328	08/06/2015	09/20/2020	Credit Default Swap - 1101187CM	11,016	137,328	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	2,013,991	2,059,000
718286E#0	Corporate Bond First to Default	2	0	1,224,298	1,221,084			Credit Default Swap - 1101187CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,224,298	1,221,084
718286E#0	Corporate Bond First to Default	2	0	1,121,578	1,122,450			Credit Default Swap - 1101187CM	0	0	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	1,121,578	1,122,450
718286E#0	Corporate Bond First to Default	2	0	700,541	706,594			Credit Default Swap - 1101187CM	0	0	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1FE	700,541	706,594
718286E#0	Corporate Bond First to Default	2	0	517,605	511,717			Credit Default Swap - 1101187CM	0	0	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1FE	517,605	511,717
718286E#0	Corporate Bond First to Default	2	0	1,026,565	1,044,340			Credit Default Swap - 1101187CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	1,026,565	1,044,340
718286E#0	Corporate Bond First to Default	2	0	2,671,948	2,680,803			Credit Default Swap - 1101187CM	0	0	89417E-AK-5	TRAVELERS COS INC/THE CORPORATE	1FE	2,671,948	2,680,803
718286E#0	Corporate Bond First to Default	2	0	1,874,542	1,835,160			Credit Default Swap - 1101187CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	1,874,542	1,835,160
718286E#0	Corporate Bond First to Default	2	0	404,230	394,121			Credit Default Swap - 1101187CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	404,230	394,121
718286E#0	Corporate Bond First to Default	2	0	498,643	494,315			Credit Default Swap - 1101187CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	498,643	494,315
831594C#1	Corporate Bond First to Default	1	12,000,000	967,839	1,111,105	08/06/2015	09/20/2020	Credit Default Swap - 1101193CM	(24,559)	119,225	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	992,399	991,880
831594C#1	Corporate Bond First to Default	1	0	1,015,546	1,009,160			Credit Default Swap - 1101193CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	1,015,546	1,009,160
831594C#1	Corporate Bond First to Default	1	0	2,090,073	1,631,160			Credit Default Swap - 1101193CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	2,090,073	1,631,160
831594C#1	Corporate Bond First to Default	1	0	3,568,188	3,489,360			Credit Default Swap - 1101193CM	0	0	66988A-AE-4	NOVANT HEALTH INC CORPORATE	1FE	3,568,188	3,489,360
831594C#1	Corporate Bond First to Default	1	0	3,060,146	3,058,200			Credit Default Swap - 1101193CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	3,060,146	3,058,200

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
831594C#1	Corporate Bond First to Default	1	0	612,706	640,560			Credit Default Swap - 1101193CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	612,706	640,560
831594C#1	Corporate Bond First to Default	1	0	1,079,599	1,090,440			Credit Default Swap - 1101193CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	1,079,599	1,090,440
698299P#5	Corporate Bond First to Default	2	16,000,000	1,404,999	1,739,850	08/06/2015	09/20/2020	Credit Default Swap - 1101195CM	(102,879)	171,288	0010EP-AF-5	AEP TEXAS CENTRAL CO CORP	2FE	1,507,879	1,568,563
698299P#5	Corporate Bond First to Default	2	0	3,726,268	3,786,225			Credit Default Swap - 1101195CM	0	0	010392-FP-8	ALABAMA POWER CORPORATE	1FE	3,726,268	3,786,225
698299P#5	Corporate Bond First to Default	2	0	774,385	766,832			Credit Default Swap - 1101195CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	774,385	766,832
698299P#5	Corporate Bond First to Default	2	0	854,274	828,649			Credit Default Swap - 1101195CM	0	0	210518-CY-0	Consumers Energy CORPORATE	1FE	854,274	828,649
698299P#5	Corporate Bond First to Default	2	0	1,332,618	1,324,967			Credit Default Swap - 1101195CM	0	0	45138L-BD-4	IDAHO PWR CO CORPORATE	1FE	1,332,618	1,324,967
698299P#5	Corporate Bond First to Default	2	0	506,054	517,290			Credit Default Swap - 1101195CM	0	0	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1FE	506,054	517,290
698299P#5	Corporate Bond First to Default	2	0	398,716	389,180			Credit Default Swap - 1101195CM	0	0	674599-CJ-2	Occidental Pete Corp CORPORATE	1FE	398,716	389,180
698299P#5	Corporate Bond First to Default	2	0	688,983	656,243			Credit Default Swap - 1101195CM	0	0	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	1FE	688,983	656,243
698299P#5	Corporate Bond First to Default	2	0	536,827	501,545			Credit Default Swap - 1101195CM	0	0	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	1FE	536,827	501,545
698299P#5	Corporate Bond First to Default	2	0	2,213,369	2,163,234			Credit Default Swap - 1101195CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	2,213,369	2,163,234
698299P#5	Corporate Bond First to Default	2	0	1,138,764	1,113,048			Credit Default Swap - 1101195CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	1,138,764	1,113,048
698299P#5	Corporate Bond First to Default	2	0	1,279,328	1,247,703			Credit Default Swap - 1101195CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,279,328	1,247,703
698299P#5	Corporate Bond First to Default	2	0	1,634,945	1,617,465			Credit Default Swap - 1101195CM	0	0	976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	1,634,945	1,617,465
12574#FK8	Corporate Bond First to Default	1	50,000,000	(1,050,820)	950,809	09/24/2015	01/17/2047	Credit Default Swap - 1106333CM	(1,714,567)	273,184	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	663,747	677,625
12574#FK8	Corporate Bond First to Default	1	0	6,923,514	6,774,460			Credit Default Swap - 1106333CM	0	0	12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1FE	6,923,514	6,774,460
12574#FK8	Corporate Bond First to Default	1	0	1,470,407	1,459,233			Credit Default Swap - 1106333CM	0	0	13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORP	1FE	1,470,407	1,459,233
12574#FK8	Corporate Bond First to Default	1	0	4,157,446	4,368,600			Credit Default Swap - 1106333CM	0	0	167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPOR	1FE	4,157,446	4,368,600
12574#FK8	Corporate Bond First to Default	1	0	783,159	726,489			Credit Default Swap - 1106333CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	783,159	726,489
12574#FK8	Corporate Bond First to Default	1	0	1,011,718	974,790			Credit Default Swap - 1106333CM	0	0	210518-DA-1	Consumers Energy CORPORATE	1FE	1,011,718	974,790
12574#FK8	Corporate Bond First to Default	1	0	3,182,841	3,125,248			Credit Default Swap - 1106333CM	0	0	341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE	1FE	3,182,841	3,125,248
12574#FK8	Corporate Bond First to Default	1	0	991,313	1,043,010			Credit Default Swap - 1106333CM	0	0	404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORAT	1FE	991,313	1,043,010
12574#FK8	Corporate Bond First to Default	1	0	516,854	484,138			Credit Default Swap - 1106333CM	0	0	438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE	1FE	516,854	484,138
12574#FK8	Corporate Bond First to Default	1	0	9,401,171	8,770,700			Credit Default Swap - 1106333CM	0	0	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1FE	9,401,171	8,770,700
12574#FK8	Corporate Bond First to Default	1	0	1,143,241	1,118,121			Credit Default Swap - 1106333CM	0	0	595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,143,241	1,118,121
12574#FK8	Corporate Bond First to Default	1	0	1,557,048	1,449,975			Credit Default Swap - 1106333CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	1,557,048	1,449,975
12574#FK8	Corporate Bond First to Default	1	0	2,274,910	2,246,335			Credit Default Swap - 1106333CM	0	0	649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	2,274,910	2,246,335
12574#FK8	Corporate Bond First to Default	1	0	3,895,172	3,828,617			Credit Default Swap - 1106333CM	0	0	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1FE	3,895,172	3,828,617
12574#FK8	Corporate Bond First to Default	1	0	8,048,171	8,152,482			Credit Default Swap - 1106333CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	8,048,171	8,152,482
12574#FK8	Corporate Bond First to Default	1	0	2,935,000	2,986,597			Credit Default Swap - 1106333CM	0	0	914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	2,935,000	2,986,597
12574#FK8	Corporate Bond First to Default	1	0	1,090,983	1,110,510			Credit Default Swap - 1106333CM	0	0	93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORP	1FE	1,090,983	1,110,510
12518*C73	Corporate Bond First to Default	2Z	250,000,098	37,897,723	31,809,758	09/26/2018	12/20/2028	Credit Default Swap - 1247360M	(1,587,339)	(6,577,616)	00206R-DK-5	AT&T INC CORPORATE	2FE	39,485,062	38,387,374
12518*C73	Corporate Bond First to Default	2Z	0	3,954,409	4,079,285			Credit Default Swap - 1247360M	0	0	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	1FE	3,954,409	4,079,285
12518*C73	Corporate Bond First to Default	2Z	0	4,938,885	5,867,750			Credit Default Swap - 1247360M	0	0	037411-AM-7	APACHE CORP DEBENTURES	2FE	4,938,885	5,867,750
12518*C73	Corporate Bond First to Default	2Z	0	785,552	1,050,340			Credit Default Swap - 1247360M	0	0	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	785,552	1,050,340
12518*C73	Corporate Bond First to Default	2Z	0	5,293,392	6,400,611			Credit Default Swap - 1247360M	0	0	07274N-BA-0	BAYER US FINANCE II LLC CORPORATE	2FE	5,293,392	6,400,611
12518*C73	Corporate Bond First to Default	2Z	0	4,971,104	6,080,100			Credit Default Swap - 1247360M	0	0	11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN	2FE	4,971,104	6,080,100
12518*C73	Corporate Bond First to Default	2Z	0	1,518,412	1,494,405			Credit Default Swap - 1247360M	0	0	126408-GW-7	CSX CORP CORPORATE	2FE	1,518,412	1,494,405
12518*C73	Corporate Bond First to Default	2Z	0	5,128,787	5,048,800			Credit Default Swap - 1247360M	0	0	196522-AE-6	COLORADO INTST GAS CO CORPORATE	2FE	5,128,787	5,048,800
12518*C73	Corporate Bond First to Default	2Z	0	109,051	96,520			Credit Default Swap - 1247360M	0	0	20030N-BG-5	COMCAST CORP CORPORATE	1FE	109,051	96,520
12518*C73	Corporate Bond First to Default	2Z	0	6,984,643	7,821,310			Credit Default Swap - 1247360M	0	0	224044-BT-3	COX COMMUNICATIONS INC CORPORATE	2FE	6,984,643	7,821,310
12518*C73	Corporate Bond First to Default	2Z	0	3,712,766	3,586,891			Credit Default Swap - 1247360M	0	0	244199-BF-1	DEERE & CO CORPORATE	1FE	3,712,766	3,586,891
12518*C73	Corporate Bond First to Default	2Z	0	1,319,916	1,667,046			Credit Default Swap - 1247360M	0	0	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2FE	1,319,916	1,667,046
12518*C73	Corporate Bond First to Default	2Z	0	4,846,536	5,246,328			Credit Default Swap - 1247360M	0	0	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORA	2FE	4,846,536	5,246,328
12518*C73	Corporate Bond First to Default	2Z	0	4,988,812	5,885,517			Credit Default Swap - 1247360M	0	0	465685-AD-7	ITC HOLDINGS CORP CORPORATE	2FE	4,988,812	5,885,517
12518*C73	Corporate Bond First to Default	2Z	0	9,952,821	11,122,270			Credit Default Swap - 1247360M	0	0	494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPO	2FE	9,952,821	11,122,270

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*C73	Corporate Bond First to Default	2Z	0	1,442,009	1,866,410			Credit Default Swap - 124736CM	0	0	494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPO	2FE	1,442,009	1,866,410
12518*C73	Corporate Bond First to Default	2Z	0	460,007	1,015,445			Credit Default Swap - 124736CM	0	0	500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUAR	1FE	460,007	1,015,445
12518*C73	Corporate Bond First to Default	2Z	0	16,365,137	13,946,625			Credit Default Swap - 124736CM	0	0	500760-AR-7	KRAFT FOODS INC CORP	2FE	16,365,137	13,946,625
12518*C73	Corporate Bond First to Default	2Z	0	385,000	519,635			Credit Default Swap - 124736CM	0	0	53079Q-AD-9	LIBERTY MUTUAL NOTES 144A	2FE	385,000	519,635
12518*C73	Corporate Bond First to Default	2Z	0	4,981,818	5,795,800			Credit Default Swap - 124736CM	0	0	559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE	2FE	4,981,818	5,795,800
12518*C73	Corporate Bond First to Default	2Z	0	10,329,272	12,864,800			Credit Default Swap - 124736CM	0	0	655844-AF-5	NORFOLK SOUTHERN CORP NOTES	2FE	10,329,272	12,864,800
12518*C73	Corporate Bond First to Default	2Z	0	3,500,527	3,570,204			Credit Default Swap - 124736CM	0	0	842400-EV-1	SOUTHERN CAL EDISON CORPORATE	1FE	3,500,527	3,570,204
12518*C73	Corporate Bond First to Default	2Z	0	895,641	1,104,210			Credit Default Swap - 124736CM	0	0	84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	2FE	895,641	1,104,210
12518*C73	Corporate Bond First to Default	2Z	0	4,037,766	4,606,880			Credit Default Swap - 124736CM	0	0	867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	1FE	4,037,766	4,606,880
12518*C73	Corporate Bond First to Default	2Z	0	9,949,195	12,142,000			Credit Default Swap - 124736CM	0	0	86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	1FE	9,949,195	12,142,000
12518*C73	Corporate Bond First to Default	2Z	0	333,342	570,585			Credit Default Swap - 124736CM	0	0	880277-AD-0	TENAGA NASIONAL DEBENTURES 144A	1FE	333,342	570,585
12518*C73	Corporate Bond First to Default	2Z	0	3,260,985	3,291,800			Credit Default Swap - 124736CM	0	0	90131H-BL-8	21ST CENTURY FOX AMERICA CORPORATE	2FE	3,260,985	3,291,800
12518*C73	Corporate Bond First to Default	2Z	0	8,806,530	8,588,970			Credit Default Swap - 124736CM	0	0	90131H-BR-5	21ST CENTURY FOX AMERICA COMPANY GU	2FE	8,806,530	8,588,970
12518*C73	Corporate Bond First to Default	2Z	0	3,000,000	4,143,120			Credit Default Swap - 124736CM	0	0	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2FE	3,000,000	4,143,120
12518*C73	Corporate Bond First to Default	2Z	0	625,942	548,665			Credit Default Swap - 124736CM	0	0	913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE	2FE	625,942	548,665
12518*C73	Corporate Bond First to Default	2Z	0	37,723,274	44,594,182			Credit Default Swap - 124736CM	0	0	92343V-BS-2	Verizon Communications CORPORATE	2FE	37,723,274	44,594,182
12518*C73	Corporate Bond First to Default	2Z	0	41,329,282	48,811,020			Credit Default Swap - 124736CM	0	0	92343V-BT-0	Verizon Communications CORPORATE	2FE	41,329,282	48,811,020
12518*C73	Corporate Bond First to Default	2Z	0	919,058	980,820			Credit Default Swap - 124736CM	0	0	92553P-AU-6	VIACOM INC CL B CORPORATE	2FE	919,058	980,820
12518*C73	Corporate Bond First to Default	2Z	0	641,682	923,920			Credit Default Swap - 124736CM	0	0	96949L-AC-9	WILLIAMS PRTNRS CORPORATE	2FE	641,682	923,920
12518*C73	Corporate Bond First to Default	2Z	0	4,999,491	6,290,100			Credit Default Swap - 124736CM	0	0	98389B-AH-3	XCEL ENERGY INC. CORPORATE	2FE	4,999,491	6,290,100
12518*P79	Corporate Bond First to Default	2Z	1,250,000,007	22,471,249	8,230,913	09/25/2018	12/20/2023	Credit Default Swap - 124712CM	21,372,298	6,905,259	002819-AC-4	ABBOTT LABS CORPORATE	2FE	1,098,951	1,325,654
12518*P79	Corporate Bond First to Default	2Z	0	15,893,928	17,642,880			Credit Default Swap - 124712CM	0	0	002824-AY-6	ABBOTT LABORATORIES CORPORATE	2FE	15,893,928	17,642,880
12518*P79	Corporate Bond First to Default	2Z	0	5,739,687	6,328,485			Credit Default Swap - 124712CM	0	0	012873-AH-8	ENCANA CORP NOTES	2FE	5,739,687	6,328,485
12518*P79	Corporate Bond First to Default	2Z	0	5,398,011	5,848,300			Credit Default Swap - 124712CM	0	0	012873-AK-1	ENCANA CORP CORP FOREIGN	2FE	5,398,011	5,848,300
12518*P79	Corporate Bond First to Default	2Z	0	3,698,208	4,048,429			Credit Default Swap - 124712CM	0	0	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,698,208	4,048,429
12518*P79	Corporate Bond First to Default	2Z	0	12,804,082	13,808,145			Credit Default Swap - 124712CM	0	0	031162-AW-0	AMGEN INC CORPORATE	2FE	12,804,082	13,808,145
12518*P79	Corporate Bond First to Default	2Z	0	2,289,445	2,619,493			Credit Default Swap - 124712CM	0	0	031162-BC-3	AMGEN INC CORPORATE	2FE	2,289,445	2,619,493
12518*P79	Corporate Bond First to Default	2Z	0	15,836,761	18,645,280			Credit Default Swap - 124712CM	0	0	037389-AU-7	AON CORP CORPORATE	2FE	15,836,761	18,645,280
12518*P79	Corporate Bond First to Default	2Z	0	1,877,698	1,844,316			Credit Default Swap - 124712CM	0	0	037411-AR-6	APACHE CORP CORPORATE	2FE	1,877,698	1,844,316
12518*P79	Corporate Bond First to Default	2Z	0	32,516,522	30,492,000			Credit Default Swap - 124712CM	0	0	037411-AY-1	APACHE CORP CORPORATE	2FE	32,516,522	30,492,000
12518*P79	Corporate Bond First to Default	2Z	0	5,214,060	5,882,500			Credit Default Swap - 124712CM	0	0	059438-AG-6	BANK ONE CORP SUB DEBENTURES	1FE	5,214,060	5,882,500
12518*P79	Corporate Bond First to Default	2Z	0	2,477,924	2,512,413			Credit Default Swap - 124712CM	0	0	06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	2FE	2,477,924	2,512,413
12518*P79	Corporate Bond First to Default	2Z	0	13,402,551	13,704,397			Credit Default Swap - 124712CM	0	0	06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREI	2FE	13,402,551	13,704,397
12518*P79	Corporate Bond First to Default	2Z	0	6,089,106	6,745,932			Credit Default Swap - 124712CM	0	0	071813-AX-7	BAXTER INTL INC CORPORATE	1FE	6,089,106	6,745,932
12518*P79	Corporate Bond First to Default	2Z	0	8,604,803	9,865,520			Credit Default Swap - 124712CM	0	0	110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	8,604,803	9,865,520
12518*P79	Corporate Bond First to Default	2Z	0	466,042	456,330			Credit Default Swap - 124712CM	0	0	124857-AK-9	CBS CORP CORPORATE	2FE	466,042	456,330
12518*P79	Corporate Bond First to Default	2Z	0	5,002,767	5,529,450			Credit Default Swap - 124712CM	0	0	125509-BH-1	CIGNA CORP CORPORATE	2FE	5,002,767	5,529,450
12518*P79	Corporate Bond First to Default	2Z	0	14,084,902	16,717,540			Credit Default Swap - 124712CM	0	0	126408-BP-7	CSX CORP DEBENTURES	2FE	14,084,902	16,717,540
12518*P79	Corporate Bond First to Default	2Z	0	5,456,925	6,611,935			Credit Default Swap - 124712CM	0	0	12641L-BU-6	CSX CORP NOTES	2FE	5,456,925	6,611,935
12518*P79	Corporate Bond First to Default	2Z	0	8,918,886	10,152,900			Credit Default Swap - 124712CM	0	0	126650-BJ-8	CVS HEALTH CORP CORPORATE	2FE	8,918,886	10,152,900
12518*P79	Corporate Bond First to Default	2Z	0	9,823,986	11,367,600			Credit Default Swap - 124712CM	0	0	13645R-AE-4	Canadian Pacific Railway Co NOTES	2FE	9,823,986	11,367,600
12518*P79	Corporate Bond First to Default	2Z	0	1,126,442	1,027,940			Credit Default Swap - 124712CM	0	0	161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE	2FE	1,126,442	1,027,940
12518*P79	Corporate Bond First to Default	2Z	0	5,017,205	5,394,350			Credit Default Swap - 124712CM	0	0	172967-DR-9	CITIGROUP INC CORPORATE	2FE	5,017,205	5,394,350
12518*P79	Corporate Bond First to Default	2Z	0	4,979,075	5,605,250			Credit Default Swap - 124712CM	0	0	186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORA	2FE	4,979,075	5,605,250
12518*P79	Corporate Bond First to Default	2Z	0	14,428,390	15,465,000			Credit Default Swap - 124712CM	0	0	195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	2FE	14,428,390	15,465,000
12518*P79	Corporate Bond First to Default	2Z	0	894,214	875,940			Credit Default Swap - 124712CM	0	0	205887-BS-0	CONAGRA FOODS INC CORPORATE	2FE	894,214	875,940
12518*P79	Corporate Bond First to Default	2Z	0	28,650,000	32,097,455			Credit Default Swap - 124712CM	0	0	207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPOR	1FE	28,650,000	32,097,455
12518*P79	Corporate Bond First to Default	2Z	0	2,514,801	2,845,838			Credit Default Swap - 124712CM	0	0	20825C-AQ-7	Conocophillips CORPORATE	1FE	2,514,801	2,845,838
12518*P79	Corporate Bond First to Default	2Z	0	16,622,011	18,661,665			Credit Default Swap - 124712CM	0	0	209111-EY-5	CONS EDISON CO OF NY CORPORATE	1FE	16,622,011	18,661,665
12518*P79	Corporate Bond First to Default	2Z	0	5,300,423	6,203,150			Credit Default Swap - 124712CM	0	0	210371-AF-7	CONSTELLATION ENERGY GROUP NOTES	2FE	5,300,423	6,203,150

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*P79	Corporate Bond First to Default	2Z	0	4,696,818	5,245,941			Credit Default Swap - 124712CM	0	0	21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP	1FE	4,696,818	5,245,941
12518*P79	Corporate Bond First to Default	2Z	0	4,437,745	4,902,615			Credit Default Swap - 124712CM	0	0	21987B-AK-4	CODELCO INC CORP FOREIGN	1FE	4,437,745	4,902,615
12518*P79	Corporate Bond First to Default	2Z	0	5,529,757	6,425,085			Credit Default Swap - 124712CM	0	0	23355L-AF-3	DXC Technology Company CORPORATE	2FE	5,529,757	6,425,085
12518*P79	Corporate Bond First to Default	2Z	0	21,882,395	25,934,472			Credit Default Swap - 124712CM	0	0	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1FE	21,882,395	25,934,472
12518*P79	Corporate Bond First to Default	2Z	0	5,658,789	6,055,200			Credit Default Swap - 124712CM	0	0	25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GU	2FE	5,658,789	6,055,200
12518*P79	Corporate Bond First to Default	2Z	0	4,060,787	4,033,953			Credit Default Swap - 124712CM	0	0	25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPOR	2FE	4,060,787	4,033,953
12518*P79	Corporate Bond First to Default	2Z	0	852,442	884,780			Credit Default Swap - 124712CM	0	0	25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPOR	2FE	852,442	884,780
12518*P79	Corporate Bond First to Default	2Z	0	4,780,280	5,581,250			Credit Default Swap - 124712CM	0	0	25746U-AV-1	DOMINION ENERGY INC CORPORATE	2FE	4,780,280	5,581,250
12518*P79	Corporate Bond First to Default	2Z	0	10,275,777	11,275,680			Credit Default Swap - 124712CM	0	0	260003-AK-4	DOVER CORP CORPORATE	2FE	10,275,777	11,275,680
12518*P79	Corporate Bond First to Default	2Z	0	5,407,017	6,095,800			Credit Default Swap - 124712CM	0	0	260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES	2FE	5,407,017	6,095,800
12518*P79	Corporate Bond First to Default	2Z	0	4,285,127	4,851,114			Credit Default Swap - 124712CM	0	0	26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	4,285,127	4,851,114
12518*P79	Corporate Bond First to Default	2Z	0	737,906	1,002,833			Credit Default Swap - 124712CM	0	0	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2FE	737,906	1,002,833
12518*P79	Corporate Bond First to Default	2Z	0	10,915,231	10,929,760			Credit Default Swap - 124712CM	0	0	292505-AD-6	ENCANA CORPORATION CORP FOREIGN	2FE	10,915,231	10,929,760
12518*P79	Corporate Bond First to Default	2Z	0	19,906,236	19,826,600			Credit Default Swap - 124712CM	0	0	29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP	2FE	19,906,236	19,826,600
12518*P79	Corporate Bond First to Default	2Z	0	1,631,795	1,462,274			Credit Default Swap - 124712CM	0	0	29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORA	2FE	1,631,795	1,462,274
12518*P79	Corporate Bond First to Default	2Z	0	2,668,752	2,761,449			Credit Default Swap - 124712CM	0	0	29273R-BC-2	ENERGY TRANSFER PARTNERS LP	2FE	2,668,752	2,761,449
12518*P79	Corporate Bond First to Default	2Z	0	5,236,539	6,127,400			Credit Default Swap - 124712CM	0	0	293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE	2FE	5,236,539	6,127,400
12518*P79	Corporate Bond First to Default	2Z	0	8,005,419	9,145,120			Credit Default Swap - 124712CM	0	0	29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES	2FE	8,005,419	9,145,120
12518*P79	Corporate Bond First to Default	2Z	0	2,499,027	2,851,250			Credit Default Swap - 124712CM	0	0	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2FE	2,499,027	2,851,250
12518*P79	Corporate Bond First to Default	2Z	0	10,875,008	12,620,204			Credit Default Swap - 124712CM	0	0	341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	1FE	10,875,008	12,620,204
12518*P79	Corporate Bond First to Default	2Z	0	5,105,698	5,882,833			Credit Default Swap - 124712CM	0	0	377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	1FE	5,105,698	5,882,833
12518*P79	Corporate Bond First to Default	2Z	0	5,076,461	5,666,550			Credit Default Swap - 124712CM	0	0	416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORA	2FE	5,076,461	5,666,550
12518*P79	Corporate Bond First to Default	2Z	0	19,804,425	22,783,400			Credit Default Swap - 124712CM	0	0	42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	2FE	19,804,425	22,783,400
12518*P79	Corporate Bond First to Default	2Z	0	21,752,781	19,336,462			Credit Default Swap - 124712CM	0	0	42809H-AD-9	HESS CORP CORPORATE	3FE	21,752,781	19,336,462
12518*P79	Corporate Bond First to Default	2Z	0	9,649,128	11,079,528			Credit Default Swap - 124712CM	0	0	437076-AU-6	Home Depot Inc CORPORATE	1FE	9,649,128	11,079,528
12518*P79	Corporate Bond First to Default	2Z	0	8,856,874	10,759,840			Credit Default Swap - 124712CM	0	0	455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	2FE	8,856,874	10,759,840
12518*P79	Corporate Bond First to Default	2Z	0	28,572,245	31,413,975			Credit Default Swap - 124712CM	0	0	455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN	2FE	28,572,245	31,413,975
12518*P79	Corporate Bond First to Default	2Z	0	484,557	469,420			Credit Default Swap - 124712CM	0	0	460146-CN-1	INTL PAPER CORP CORPORATE	2FE	484,557	469,420
12518*P79	Corporate Bond First to Default	2Z	0	1,194,196	1,271,224			Credit Default Swap - 124712CM	0	0	49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP	2FE	1,194,196	1,271,224
12518*P79	Corporate Bond First to Default	2Z	0	15,000,000	16,855,200			Credit Default Swap - 124712CM	0	0	49337W-AJ-9	KEYSPAN CORPORATION CORPORATE	2FE	15,000,000	16,855,200
12518*P79	Corporate Bond First to Default	2Z	0	17,589,660	20,316,706			Credit Default Swap - 124712CM	0	0	494368-BG-7	KIMBERLY CLARK CORP CORPORATE	1FE	17,589,660	20,316,706
12518*P79	Corporate Bond First to Default	2Z	0	10,188,636	11,240,677			Credit Default Swap - 124712CM	0	0	500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN	2FE	10,188,636	11,240,677
12518*P79	Corporate Bond First to Default	2Z	0	10,773,102	12,944,613			Credit Default Swap - 124712CM	0	0	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	10,773,102	12,944,613
12518*P79	Corporate Bond First to Default	2Z	0	10,466,412	12,317,300			Credit Default Swap - 124712CM	0	0	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,466,412	12,317,300
12518*P79	Corporate Bond First to Default	2Z	0	7,992,289	9,309,920			Credit Default Swap - 124712CM	0	0	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	7,992,289	9,309,920
12518*P79	Corporate Bond First to Default	2Z	0	4,606,086	4,901,880			Credit Default Swap - 124712CM	0	0	53079E-AE-4	Liberty Mutual Group Inc. CORPORATE	2FE	4,606,086	4,901,880
12518*P79	Corporate Bond First to Default	2Z	0	3,925,786	4,616,160			Credit Default Swap - 124712CM	0	0	534187-AR-0	LINCOLN NATL CORP IND CORPORATE	2FE	3,925,786	4,616,160
12518*P79	Corporate Bond First to Default	2Z	0	3,200,169	3,560,134			Credit Default Swap - 124712CM	0	0	539830-AW-9	LOCKHEED MARTIN CORP CORP	2FE	3,200,169	3,560,134
12518*P79	Corporate Bond First to Default	2Z	0	4,872,656	5,522,950			Credit Default Swap - 124712CM	0	0	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	4,872,656	5,522,950
12518*P79	Corporate Bond First to Default	2Z	0	12,363,616	13,702,109			Credit Default Swap - 124712CM	0	0	548661-CR-6	LOWES COMPANIES INC CORPORATE	2FE	12,363,616	13,702,109
12518*P79	Corporate Bond First to Default	2Z	0	5,020,103	5,566,750			Credit Default Swap - 124712CM	0	0	573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPO	2FE	5,020,103	5,566,750
12518*P79	Corporate Bond First to Default	2Z	0	3,974,295	4,421,800			Credit Default Swap - 124712CM	0	0	574599-AY-2	MASCO CORP BONDS	2FE	3,974,295	4,421,800
12518*P79	Corporate Bond First to Default	2Z	0	11,212,230	12,137,573			Credit Default Swap - 124712CM	0	0	58013M-EC-4	MCDONALDS CORP CORPORATE	2FE	11,212,230	12,137,573
12518*P79	Corporate Bond First to Default	2Z	0	1,653,385	1,904,102			Credit Default Swap - 124712CM	0	0	58013M-EH-3	MCDONALDS CORP CORPORATE	2FE	1,653,385	1,904,102

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*P79	Corporate Bond First to Default	2Z	0	789,602	885,752			Credit Default Swap - 124712CM	0	0	58155Q-AE-3	MCKESSON CORP CORPORATE	2FE	789,602	885,752
12518*P79	Corporate Bond First to Default	2Z	0	21,782,249	24,072,859			Credit Default Swap - 124712CM	0	0	59156R-AY-4	METLIFE INC CORPORATE	1FE	21,782,249	24,072,859
12518*P79	Corporate Bond First to Default	2Z	0	12,054,296	13,890,240			Credit Default Swap - 124712CM	0	0	60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORP	1FE	12,054,296	13,890,240
12518*P79	Corporate Bond First to Default	2Z	0	9,281,896	10,296,650			Credit Default Swap - 124712CM	0	0	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	9,281,896	10,296,650
12518*P79	Corporate Bond First to Default	2Z	0	1,895,412	2,127,598			Credit Default Swap - 124712CM	0	0	638585-BF-5	BANK OF AMERICA CORP SUB NOTES	2FE	1,895,412	2,127,598
12518*P79	Corporate Bond First to Default	2Z	0	1,894,762	2,118,785			Credit Default Swap - 124712CM	0	0	641423-BZ-0	NEVADA POWER CO CORPORATE	1FE	1,894,762	2,118,785
12518*P79	Corporate Bond First to Default	2Z	0	18,497,500	21,559,021			Credit Default Swap - 124712CM	0	0	649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORP	1FE	18,497,500	21,559,021
12518*P79	Corporate Bond First to Default	2Z	0	20,477,289	23,334,800			Credit Default Swap - 124712CM	0	0	649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP	1FE	20,477,289	23,334,800
12518*P79	Corporate Bond First to Default	2Z	0	24,825,137	25,043,336			Credit Default Swap - 124712CM	0	0	651639-AM-8	NEWMONT MINING CORP CORPORATE	2FE	24,825,137	25,043,336
12518*P79	Corporate Bond First to Default	2Z	0	5,438,310	6,488,075			Credit Default Swap - 124712CM	0	0	65473Q-AW-3	NiSource Finance Corp CORPORATE	2FE	5,438,310	6,488,075
12518*P79	Corporate Bond First to Default	2Z	0	910,525	887,630			Credit Default Swap - 124712CM	0	0	655044-AG-0	NOBLE ENERGY INC CORPORATE	2FE	910,525	887,630
12518*P79	Corporate Bond First to Default	2Z	0	4,536,389	4,454,145			Credit Default Swap - 124712CM	0	0	655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN	2FE	4,536,389	4,454,145
12518*P79	Corporate Bond First to Default	2Z	0	11,337,512	14,077,250			Credit Default Swap - 124712CM	0	0	655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES	2FE	11,337,512	14,077,250
12518*P79	Corporate Bond First to Default	2Z	0	11,500,000	12,249,340			Credit Default Swap - 124712CM	0	0	655844-AV-0	NORFOLK SOUTHERN CORP BOND	2FE	11,500,000	12,249,340
12518*P79	Corporate Bond First to Default	2Z	0	5,059,310	5,782,150			Credit Default Swap - 124712CM	0	0	665772-CE-7	NORTHERN STATES PWR MINN CORPORATE	1FE	5,059,310	5,782,150
12518*P79	Corporate Bond First to Default	2Z	0	1,183,492	1,387,344			Credit Default Swap - 124712CM	0	0	67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE	1FE	1,183,492	1,387,344
12518*P79	Corporate Bond First to Default	2Z	0	4,986,042	5,380,700			Credit Default Swap - 124712CM	0	0	67077M-AF-5	NUTRIEN LTD CORP FOREIGN	2FE	4,986,042	5,380,700
12518*P79	Corporate Bond First to Default	2Z	0	5,316,680	6,211,000			Credit Default Swap - 124712CM	0	0	677347-CE-4	OHIO EDISON CORPORATE	2FE	5,316,680	6,211,000
12518*P79	Corporate Bond First to Default	2Z	0	9,771,877	11,237,344			Credit Default Swap - 124712CM	0	0	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1FE	9,771,877	11,237,344
12518*P79	Corporate Bond First to Default	2Z	0	115,999	110,432			Credit Default Swap - 124712CM	0	0	684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORP	1FE	115,999	110,432
12518*P79	Corporate Bond First to Default	2Z	0	11,355,833	12,546,061			Credit Default Swap - 124712CM	0	0	695114-CL-0	PACIFICORP CORPORATE	1FE	11,355,833	12,546,061
12518*P79	Corporate Bond First to Default	2Z	0	10,861,077	11,309,500			Credit Default Swap - 124712CM	0	0	698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP	2FE	10,861,077	11,309,500
12518*P79	Corporate Bond First to Default	2Z	0	1,350,827	991,116			Credit Default Swap - 124712CM	0	0	71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FORE	2FE	1,350,827	991,116
12518*P79	Corporate Bond First to Default	2Z	0	1,707,678	1,569,433			Credit Default Swap - 124712CM	0	0	71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FORE	2FE	1,707,678	1,569,433
12518*P79	Corporate Bond First to Default	2Z	0	4,773,927	3,425,275			Credit Default Swap - 124712CM	0	0	71654Q-BR-2	PETROLEOS MEXICANOS PEMEX GOVT FORE	2FE	4,773,927	3,425,275
12518*P79	Corporate Bond First to Default	2Z	0	25,000,000	28,202,500			Credit Default Swap - 124712CM	0	0	718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN	1FE	25,000,000	28,202,500
12518*P79	Corporate Bond First to Default	2Z	0	2,015,572	2,188,680			Credit Default Swap - 124712CM	0	0	725906-AH-4	PLACER DOME INC TOPR DEBENTURES	2FE	2,015,572	2,188,680
12518*P79	Corporate Bond First to Default	2Z	0	5,607,250	6,652,200			Credit Default Swap - 124712CM	0	0	743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2	2FE	5,607,250	6,652,200
12518*P79	Corporate Bond First to Default	2Z	0	2,160,387	2,547,980			Credit Default Swap - 124712CM	0	0	743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2	2FE	2,160,387	2,547,980
12518*P79	Corporate Bond First to Default	2Z	0	10,533,172	11,874,603			Credit Default Swap - 124712CM	0	0	745332-CC-8	PUGET SOUND ENERGY CORPORATE	1FE	10,533,172	11,874,603
12518*P79	Corporate Bond First to Default	2Z	0	6,809,608	7,615,656			Credit Default Swap - 124712CM	0	0	745332-CD-6	PUGET SOUND ENERGY CORPORATE	1FE	6,809,608	7,615,656
12518*P79	Corporate Bond First to Default	2Z	0	12,930,817	17,626,000			Credit Default Swap - 124712CM	0	0	76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BOND	1FE	12,930,817	17,626,000
12518*P79	Corporate Bond First to Default	2Z	0	12,742,218	17,473,750			Credit Default Swap - 124712CM	0	0	76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BOND	1FE	12,742,218	17,473,750
12518*P79	Corporate Bond First to Default	2Z	0	11,400,913	12,945,000			Credit Default Swap - 124712CM	0	0	780641-AH-9	KONINKLIJKE KPN SR UNSUB	2FE	11,400,913	12,945,000
12518*P79	Corporate Bond First to Default	2Z	0	13,995,055	16,499,000			Credit Default Swap - 124712CM	0	0	812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPO	1FE	13,995,055	16,499,000
12518*P79	Corporate Bond First to Default	2Z	0	4,528,473	4,797,800			Credit Default Swap - 124712CM	0	0	82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	1FE	4,528,473	4,797,800
12518*P79	Corporate Bond First to Default	2Z	0	3,705,490	4,279,921			Credit Default Swap - 124712CM	0	0	837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPOR	2FE	3,705,490	4,279,921
12518*P79	Corporate Bond First to Default	2Z	0	20,189,781	21,297,400			Credit Default Swap - 124712CM	0	0	837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP	1FE	20,189,781	21,297,400
12518*P79	Corporate Bond First to Default	2Z	0	3,364,858	3,624,774			Credit Default Swap - 124712CM	0	0	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1FE	3,364,858	3,624,774
12518*P79	Corporate Bond First to Default	2Z	0	7,570,647	8,314,640			Credit Default Swap - 124712CM	0	0	854502-AA-9	STANLEY BLACK & DECKER INC CORPORAT	1FE	7,570,647	8,314,640
12518*P79	Corporate Bond First to Default	2Z	0	4,985,708	6,106,200			Credit Default Swap - 124712CM	0	0	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	4,985,708	6,106,200
12518*P79	Corporate Bond First to Default	2Z	0	9,751,393	9,970,625			Credit Default Swap - 124712CM	0	0	87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	2FE	9,751,393	9,970,625

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*P79	Corporate Bond First to Default	2Z	0	3,201,989	3,588,925			Credit Default Swap - 124712CM	0	0	880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURE	2FE	3,201,989	3,588,925
12518*P79	Corporate Bond First to Default	2Z	0	4,440,594	4,506,870			Credit Default Swap - 124712CM	0	0	887317-AE-5	TIME WARNER INC CORPORATE	2FE	4,440,594	4,506,870
12518*P79	Corporate Bond First to Default	2Z	0	6,935,266	7,314,720			Credit Default Swap - 124712CM	0	0	88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	2FE	6,935,266	7,314,720
12518*P79	Corporate Bond First to Default	2Z	0	5,421,511	5,116,763			Credit Default Swap - 124712CM	0	0	88732J-AN-8	TIME WARNER CABLE INC CORPORATE	2FE	5,421,511	5,116,763
12518*P79	Corporate Bond First to Default	2Z	0	4,993,567	5,968,250			Credit Default Swap - 124712CM	0	0	889175-BD-6	TOLEDO EDISON CO CORPORATE	2FE	4,993,567	5,968,250
12518*P79	Corporate Bond First to Default	2Z	0	1,600,461	1,779,390			Credit Default Swap - 124712CM	0	0	893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE	2FE	1,600,461	1,779,390
12518*P79	Corporate Bond First to Default	2Z	0	15,289,763	17,586,668			Credit Default Swap - 124712CM	0	0	89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	1FE	15,289,763	17,586,668
12518*P79	Corporate Bond First to Default	2Z	0	6,398,172	6,490,100			Credit Default Swap - 124712CM	0	0	90131H-BC-8	21ST CENTURY FOX AMERICA CORP	2FE	6,398,172	6,490,100
12518*P79	Corporate Bond First to Default	2Z	0	3,200,825	3,458,239			Credit Default Swap - 124712CM	0	0	907818-CU-0	UNION PACIFIC CORP BOND	1FE	3,200,825	3,458,239
12518*P79	Corporate Bond First to Default	2Z	0	5,307,245	5,708,500			Credit Default Swap - 124712CM	0	0	907818-DF-2	UNION PACIFIC CORP CORP	1FE	5,307,245	5,708,500
12518*P79	Corporate Bond First to Default	2Z	0	4,830,388	4,740,002			Credit Default Swap - 124712CM	0	0	911312-AR-7	UNITED PARCEL SERVICE CORPORATE	1FE	4,830,388	4,740,002
12518*P79	Corporate Bond First to Default	2Z	0	6,376,035	7,093,861			Credit Default Swap - 124712CM	0	0	91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE	1FE	6,376,035	7,093,861
12518*P79	Corporate Bond First to Default	2Z	0	5,995,048	6,726,840			Credit Default Swap - 124712CM	0	0	91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE	1FE	5,995,048	6,726,840
12518*P79	Corporate Bond First to Default	2Z	0	9,050,000	10,975,207			Credit Default Swap - 124712CM	0	0	915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN	1FE	9,050,000	10,975,207
12518*P79	Corporate Bond First to Default	2Z	0	20,651,726	21,586,314			Credit Default Swap - 124712CM	0	0	92343V-BT-0	Verizon Communications CORPORATE	2FE	20,651,726	21,586,314
12518*P79	Corporate Bond First to Default	2Z	0	2,000,060	2,066,175			Credit Default Swap - 124712CM	0	0	92343V-CZ-5	Verizon Communications CORPORATE	2FE	2,000,060	2,066,175
12518*P79	Corporate Bond First to Default	2Z	0	1,606,462	1,597,635			Credit Default Swap - 124712CM	0	0	92343V-DS-0	Verizon Communications CORPORATE	2FE	1,606,462	1,597,635
12518*P79	Corporate Bond First to Default	2Z	0	8,053,557	7,415,777			Credit Default Swap - 124712CM	0	0	92343V-EK-6	Verizon Communications CORPORATE	1FE	8,053,557	7,415,777
12518*P79	Corporate Bond First to Default	2Z	0	6,526,224	8,099,390			Credit Default Swap - 124712CM	0	0	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	6,526,224	8,099,390
12518*P79	Corporate Bond First to Default	2Z	0	10,197,442	11,997,900			Credit Default Swap - 124712CM	0	0	931142-CS-0	WAL MART STORES INC CORPORATE	1FE	10,197,442	11,997,900
12518*P79	Corporate Bond First to Default	2Z	0	56,038,923	55,091,629			Credit Default Swap - 124712CM	0	0	931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE	2FE	56,038,923	55,091,629
12518*P79	Corporate Bond First to Default	2Z	0	5,731,719	7,476,527			Credit Default Swap - 124712CM	0	0	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	5,731,719	7,476,527
12518*P79	Corporate Bond First to Default	2Z	0	21,575,993	24,021,735			Credit Default Swap - 124712CM	0	0	94973V-AH-0	ANTHEM INC NOTES	2FE	21,575,993	24,021,735
12518*P79	Corporate Bond First to Default	2Z	0	5,457,872	5,834,150			Credit Default Swap - 124712CM	0	0	94973V-AN-7	ANTHEM INC CORPORATE	2FE	5,457,872	5,834,150
12518*P79	Corporate Bond First to Default	2Z	0	15,862,848	16,692,193			Credit Default Swap - 124712CM	0	0	94973V-AT-4	ANTHEM INC CORPORATE	2FE	15,862,848	16,692,193
12518*P79	Corporate Bond First to Default	2Z	0	10,562,751	12,769,600			Credit Default Swap - 124712CM	0	0	961548-AY-0	WESTROCK MWV LLC DEBENTURES	2FE	10,562,751	12,769,600
12518*P79	Corporate Bond First to Default	2Z	0	1,055,457	1,184,620			Credit Default Swap - 124712CM	0	0	962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES	2FE	1,055,457	1,184,620
12518*P79	Corporate Bond First to Default	2Z	0	16,370,053	18,219,500			Credit Default Swap - 124712CM	0	0	976826-BF-3	WISCONSIN PWR & LT CO CORPORATE	1FE	16,370,053	18,219,500
12518*P79	Corporate Bond First to Default	2Z	0	4,994,059	5,724,250			Credit Default Swap - 124712CM	0	0	98372P-AK-4	XL GROUP LTD CORP FOREIGN	1FE	4,994,059	5,724,250
12518*P79	Corporate Bond First to Default	2Z	0	437,823	506,970			Credit Default Swap - 124712CM	0	0	98978V-AH-6	ZOETIS INC CORP	2FE	437,823	506,970
12518*P79	Corporate Bond First to Default	2Z	0	11,603,223	12,295,375			Credit Default Swap - 124712CM	0	0	Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN	2FE	11,603,223	12,295,375
12518*P87	Corporate Bond First to Default	2Z	35,000,045	4,344,762	4,211,488	09/26/2018	12/20/2023	Credit Default Swap - 124745CM	634,362	193,347	04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE	1FE	3,710,400	4,018,141
12518*P87	Corporate Bond First to Default	2Z	0	5,374,071	4,938,362			Credit Default Swap - 124745CM	0	0	057224-AZ-0	Baker Hughes Inc CORPORATE	1FE	5,374,071	4,938,362
12518*P87	Corporate Bond First to Default	2Z	0	4,923,581	4,714,200			Credit Default Swap - 124745CM	0	0	31428X-BE-5	FedEx Corporation CORPORATE	2FE	4,923,581	4,714,200
12518*P87	Corporate Bond First to Default	2Z	0	8,873,670	9,890,563			Credit Default Swap - 124745CM	0	0	73358W-RP-1	PORT AUTH N Y & N J CORP MUNI	1FE	8,873,670	9,890,563
12518*P87	Corporate Bond First to Default	2Z	0	12,356,645	13,448,725			Credit Default Swap - 124745CM	0	0	842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE	1FE	12,356,645	13,448,725
12518*Q29	Corporate Bond First to Default	4Z	100,000,000	22,191,219	20,611,906	10/29/2018	12/20/2023	Credit Default Swap - 125237CM	4,689,797	2,000,306	01959L-AA-0	Allina Health System CORPORATE MUNI	1FE	17,501,422	18,611,600
12518*Q29	Corporate Bond First to Default	4Z	0	11,023,487	11,861,300			Credit Default Swap - 125237CM	0	0	02361D-AM-2	AMEREN ILLINOIS CO CORPORATE	1FE	11,023,487	11,861,300
12518*Q29	Corporate Bond First to Default	4Z	0	1,952,922	2,035,694			Credit Default Swap - 125237CM	0	0	039483-BE-1	ARCHER DANIELS MIDLAND C CORP	1FE	1,952,922	2,035,694
12518*Q29	Corporate Bond First to Default	4Z	0	2,859,090	2,772,476			Credit Default Swap - 125237CM	0	0	14916R-AD-6	Catholic Health Initiatives CORP	2FE	2,859,090	2,772,476
12518*Q29	Corporate Bond First to Default	4Z	0	144,296	150,006			Credit Default Swap - 125237CM	0	0	191219-BD-5	Coca Cola Enterprises Inc CORPORATE	1FE	144,296	150,006
12518*Q29	Corporate Bond First to Default	4Z	0	14,687,871	14,907,840			Credit Default Swap - 125237CM	0	0	20030N-AC-5	COMCAST CORP COMPANY GUARNT	1FE	14,687,871	14,907,840
12518*Q29	Corporate Bond First to Default	4Z	0	519,274	492,230			Credit Default Swap - 125237CM	0	0	31428X-AW-6	FedEx Corporation CORPORATE	2FE	519,274	492,230
12518*Q29	Corporate Bond First to Default	4Z	0	2,545,189	2,526,893			Credit Default Swap - 125237CM	0	0	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	2FE	2,545,189	2,526,893
12518*Q29	Corporate Bond First to Default	4Z	0	8,606,153	9,138,928			Credit Default Swap - 125237CM	0	0	437076-BD-3	Home Depot Inc CORPORATE	1FE	8,606,153	9,138,928
12518*Q29	Corporate Bond First to Default	4Z	0	6,999,885	7,789,110			Credit Default Swap - 125237CM	0	0	649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP	1FE	6,999,885	7,789,110
12518*Q29	Corporate Bond First to Default	4Z	0	945,104	979,540			Credit Default Swap - 125237CM	0	0	655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE	2FE	945,104	979,540
12518*Q29	Corporate Bond First to Default	4Z	0	859,882	877,343			Credit Default Swap - 125237CM	0	0	73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI	1FE	859,882	877,343
12518*Q29	Corporate Bond First to Default	4Z	0	14,365,000	15,624,092			Credit Default Swap - 125237CM	0	0	73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI	1FE	14,365,000	15,624,092
12518*Q29	Corporate Bond First to Default	4Z	0	2,638,857	2,699,809			Credit Default Swap - 125237CM	0	0	74727P-AR-2	STATE OF QATAR GOVT FOREIGN	1FE	2,638,857	2,699,809
12518*Q29	Corporate Bond First to Default	4Z	0	8,450,345	8,338,702			Credit Default Swap - 125237CM	0	0	774341-AF-8	ROCKWELL COLLINS CORPORATE	2FE	8,450,345	8,338,702

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*Q29	Corporate Bond First to Default	4Z	0	4,991,067	5,381,050			Credit Default Swap - 125237CM	0	0	85771P-AQ-5	EQUINOR ASA GOVT FOREIGN	1FE	4,991,067	5,381,050
12518*Q29	Corporate Bond First to Default	4Z	0	1,354,087	1,314,210			Credit Default Swap - 125237CM	0	0	90131H-BP-9	21ST CENTURY FOX AMERICA CORP	2FE	1,354,087	1,314,210
12518*Q29	Corporate Bond First to Default	4Z	0	523,067	487,870			Credit Default Swap - 125237CM	0	0	902494-AY-9	TYSON FOODS CORPORATE	2FE	523,067	487,870
12518*Q29	Corporate Bond First to Default	4Z	0	147,756	154,166			Credit Default Swap - 125237CM	0	0	91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI	1FE	147,756	154,166
12518*Q29	Corporate Bond First to Default	4Z	0	1,423,867	1,281,899			Credit Default Swap - 125237CM	0	0	91913Y-AL-4	VALERO ENERGY CORPORATE	2FE	1,423,867	1,281,899
12518*Q29	Corporate Bond First to Default	4Z	0	734,819	687,248			Credit Default Swap - 125237CM	0	0	942683-AH-6	ACTAVIS INC CORPORATE	2FE	734,819	687,248
12518*Q37	Corporate Bond First to Default	2Z	118,000,000	4,157,057	3,036,679	10/29/2018	12/20/2023	Credit Default Swap - 125238CM	1,574,947	651,857	00817Y-AP-3	AETNA INC CORPORATE	2FE	2,582,109	2,384,823
12518*Q37	Corporate Bond First to Default	2Z	0	225,792	232,304			Credit Default Swap - 125238CM	0	0	010392-EC-8	ALABAMA POWER DEBENTURES	1FE	225,792	232,304
12518*Q37	Corporate Bond First to Default	2Z	0	10,359,082	9,459,568			Credit Default Swap - 125238CM	0	0	020002-BA-8	ALLSTATE CORP CORP	1FE	10,359,082	9,459,568
12518*Q37	Corporate Bond First to Default	2Z	0	1,874,434	1,798,641			Credit Default Swap - 125238CM	0	0	031162-CF-5	AMGEN INC CORPORATE	2FE	1,874,434	1,798,641
12518*Q37	Corporate Bond First to Default	2Z	0	8,742,507	8,490,700			Credit Default Swap - 125238CM	0	0	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1FE	8,742,507	8,490,700
12518*Q37	Corporate Bond First to Default	2Z	0	890,999	851,302			Credit Default Swap - 125238CM	0	0	172967-JU-6	CITIGROUP INC CORPORATE	2FE	890,999	851,302
12518*Q37	Corporate Bond First to Default	2Z	0	153,291	153,306			Credit Default Swap - 125238CM	0	0	29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE	1FE	153,291	153,306
12518*Q37	Corporate Bond First to Default	2Z	0	13,687,018	14,221,892			Credit Default Swap - 125238CM	0	0	341081-FB-8	FLORIDA POWER & LIGHT CORPORATE	1FE	13,687,018	14,221,892
12518*Q37	Corporate Bond First to Default	2Z	0	1,529,242	1,384,062			Credit Default Swap - 125238CM	0	0	404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,529,242	1,384,062
12518*Q37	Corporate Bond First to Default	2Z	0	918,690	822,873			Credit Default Swap - 125238CM	0	0	406216-AY-7	HALLIBURTON COMPANY CORPORATE	2FE	918,690	822,873
12518*Q37	Corporate Bond First to Default	2Z	0	2,763,279	2,863,161			Credit Default Swap - 125238CM	0	0	44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREI	1FE	2,763,279	2,863,161
12518*Q37	Corporate Bond First to Default	2Z	0	11,518,748	12,367,278			Credit Default Swap - 125238CM	0	0	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1FE	11,518,748	12,367,278
12518*Q37	Corporate Bond First to Default	2Z	0	2,276,972	1,912,536			Credit Default Swap - 125238CM	0	0	50076Q-AN-6	KRAFT FOODS INC CORP	2FE	2,276,972	1,912,536
12518*Q37	Corporate Bond First to Default	2Z	0	8,895,590	9,111,500			Credit Default Swap - 125238CM	0	0	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	2FE	8,895,590	9,111,500
12518*Q37	Corporate Bond First to Default	2Z	0	4,336,760	4,722,900			Credit Default Swap - 125238CM	0	0	589331-AS-6	MERCK AND CO CORPORATE	1FE	4,336,760	4,722,900
12518*Q37	Corporate Bond First to Default	2Z	0	1,449,524	1,403,025			Credit Default Swap - 125238CM	0	0	61747Y-DY-8	MORGAN STANLEY CORPORATE	1FE	1,449,524	1,403,025
12518*Q37	Corporate Bond First to Default	2Z	0	491,741	438,575			Credit Default Swap - 125238CM	0	0	71644E-AJ-1	PETRO CANADA CORP FOREIGN	1FE	491,741	438,575
12518*Q37	Corporate Bond First to Default	2Z	0	8,597,349	8,970,720			Credit Default Swap - 125238CM	0	0	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1FE	8,597,349	8,970,720
12518*Q37	Corporate Bond First to Default	2Z	0	16,404,081	17,628,458			Credit Default Swap - 125238CM	0	0	74448B-CG-4	PUBLIC SERVICE CO COLO CORPORATE	1FE	16,404,081	17,628,458
12518*Q37	Corporate Bond First to Default	2Z	0	11,774,637	12,304,800			Credit Default Swap - 125238CM	0	0	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP	1FE	11,774,637	12,304,800
12518*Q37	Corporate Bond First to Default	2Z	0	6,813,007	6,745,880			Credit Default Swap - 125238CM	0	0	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1FE	6,813,007	6,745,880
12518*Q37	Corporate Bond First to Default	2Z	0	1,683,600	1,494,708			Credit Default Swap - 125238CM	0	0	893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN	2FE	1,683,600	1,494,708
12518*Q37	Corporate Bond First to Default	2Z	0	587,826	500,497			Credit Default Swap - 125238CM	0	0	929160-AV-1	VULCAN MATLS CO CORPORATE	2FE	587,826	500,497
12518*Q45	Corporate Bond First to Default	4Z	200,000,027	9,447,181	4,117,612	10/30/2018	12/20/2023	Credit Default Swap - 125228CM	9,355,044	4,000,612	037389-AK-9	AON CORP COMPANY GUARNT	2FE	92,137	117,000
12518*Q45	Corporate Bond First to Default	4Z	0	2,985,447	3,532,590			Credit Default Swap - 125228CM	0	0	049560-AA-3	ATMOS ENERGY CORP DEBENTURES	1FE	2,985,447	3,532,590
12518*Q45	Corporate Bond First to Default	4Z	0	404,210	630,955			Credit Default Swap - 125228CM	0	0	059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A	2FE	404,210	630,955
12518*Q45	Corporate Bond First to Default	4Z	0	2,057,552	1,992,390			Credit Default Swap - 125228CM	0	0	066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN	4FE	2,057,552	1,992,390
12518*Q45	Corporate Bond First to Default	4Z	0	18,243,593	24,344,460			Credit Default Swap - 125228CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	18,243,593	24,344,460
12518*Q45	Corporate Bond First to Default	4Z	0	4,077,797	6,705,733			Credit Default Swap - 125228CM	0	0	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	2FE	4,077,797	6,705,733
12518*Q45	Corporate Bond First to Default	4Z	0	368,413	392,576			Credit Default Swap - 125228CM	0	0	18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI	1FE	368,413	392,576
12518*Q45	Corporate Bond First to Default	4Z	0	575,652	923,192			Credit Default Swap - 125228CM	0	0	195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	2FE	575,652	923,192
12518*Q45	Corporate Bond First to Default	4Z	0	488,265	614,061			Credit Default Swap - 125228CM	0	0	246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUA	2FE	488,265	614,061
12518*Q45	Corporate Bond First to Default	4Z	0	440,716	590,675			Credit Default Swap - 125228CM	0	0	29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS	2FE	440,716	590,675
12518*Q45	Corporate Bond First to Default	4Z	0	2,172,152	3,307,368			Credit Default Swap - 125228CM	0	0	309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	2FE	2,172,152	3,307,368
12518*Q45	Corporate Bond First to Default	4Z	0	1,289,423	4,886,004			Credit Default Swap - 125228CM	0	0	345370-CA-6	FORD MOTOR CO NOTES	2FE	1,289,423	4,886,004
12518*Q45	Corporate Bond First to Default	4Z	0	2,472,668	3,087,075			Credit Default Swap - 125228CM	0	0	368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	2FE	2,472,668	3,087,075
12518*Q45	Corporate Bond First to Default	4Z	0	5,385,899	7,179,738			Credit Default Swap - 125228CM	0	0	40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR N	2FE	5,385,899	7,179,738
12518*Q45	Corporate Bond First to Default	4Z	0	20,000,000	28,700,000			Credit Default Swap - 125228CM	0	0	40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARAN	2FE	20,000,000	28,700,000
12518*Q45	Corporate Bond First to Default	4Z	0	5,855,105	7,151,220			Credit Default Swap - 125228CM	0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,855,105	7,151,220
12518*Q45	Corporate Bond First to Default	4Z	0	3,603,595	5,479,000			Credit Default Swap - 125228CM	0	0	453258-AP-0	VALE INCO LTD BONDS	2FE	3,603,595	5,479,000
12518*Q45	Corporate Bond First to Default	4Z	0	4,974,176	5,932,550			Credit Default Swap - 125228CM	0	0	455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	4,974,176	5,932,550
12518*Q45	Corporate Bond First to Default	4Z	0	10,920,641	12,749,586			Credit Default Swap - 125228CM	0	0	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	10,920,641	12,749,586
12518*Q45	Corporate Bond First to Default	4Z	0	29,162,030	33,365,950			Credit Default Swap - 125228CM	0	0	544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORP	1FE	29,162,030	33,365,950

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*Q45	Corporate Bond First to Default	4Z	0	546,135	681,600			Credit Default Swap - 125228CM	0	0	593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN	2FE	546,135	681,600
12518*Q45	Corporate Bond First to Default	4Z	0	2,870,354	3,417,030			Credit Default Swap - 125228CM	0	0	638585-AP-4	BANK OF AMERICA CORP SUB NOTES	2FE	2,870,354	3,417,030
12518*Q45	Corporate Bond First to Default	4Z	0	364,135	556,500			Credit Default Swap - 125228CM	0	0	698299-AD-6	Republic of Panama GOVT FOREIGN	2FE	364,135	556,500
12518*Q45	Corporate Bond First to Default	4Z	0	5,067,389	5,574,100			Credit Default Swap - 125228CM	0	0	706451-BD-2	PETROLEOS MEXICANOS CORP FRGN	2FE	5,067,389	5,574,100
12518*Q45	Corporate Bond First to Default	4Z	0	1,066,817	1,610,053			Credit Default Swap - 125228CM	0	0	718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIG	2FE	1,066,817	1,610,053
12518*Q45	Corporate Bond First to Default	4Z	0	5,762,479	6,065,700			Credit Default Swap - 125228CM	0	0	742718-DF-3	PROCTER & GAMBLE CO CORPORATE	1FE	5,762,479	6,065,700
12518*Q45	Corporate Bond First to Default	4Z	0	405,031	821,954			Credit Default Swap - 125228CM	0	0	78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	2FE	405,031	821,954
12518*Q45	Corporate Bond First to Default	4Z	0	5,706,081	7,301,968			Credit Default Swap - 125228CM	0	0	872649-BH-0	TRW INC DEBENTURES	2FE	5,706,081	7,301,968
12518*Q45	Corporate Bond First to Default	4Z	0	13,992,977	17,816,820			Credit Default Swap - 125228CM	0	0	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2FE	13,992,977	17,816,820
12518*Q45	Corporate Bond First to Default	4Z	0	708,173	953,032			Credit Default Swap - 125228CM	0	0	880277-AB-4	TENAGA NASIONAL DEBENTURES 144A	1FE	708,173	953,032
12518*Q45	Corporate Bond First to Default	4Z	0	284,171	442,448			Credit Default Swap - 125228CM	0	0	900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN	3FE	284,171	442,448
12518*Q45	Corporate Bond First to Default	4Z	0	32,504,091	37,292,995			Credit Default Swap - 125228CM	0	0	90131H-BS-3	21ST CENTURY FOX AMERICA COMPANY GU	2FE	32,504,091	37,292,995
12518*Q45	Corporate Bond First to Default	4Z	0	3,783,760	4,971,736			Credit Default Swap - 125228CM	0	0	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2FE	3,783,760	4,971,736
12518*Q45	Corporate Bond First to Default	4Z	0	11,465	20,144			Credit Default Swap - 125228CM	0	0	917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	2FE	11,465	20,144
12518*Q45	Corporate Bond First to Default	4Z	0	4,828,406	4,446,033			Credit Default Swap - 125228CM	0	0	92343V-EK-6	Verizon Communications CORPORATE	1FE	4,828,406	4,446,033
12518*Q45	Corporate Bond First to Default	4Z	0	5,016,784	6,230,300			Credit Default Swap - 125228CM	0	0	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	5,016,784	6,230,300
12518*Q45	Corporate Bond First to Default	4Z	0	2,464,904	3,319,950			Credit Default Swap - 125228CM	0	0	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	2,464,904	3,319,950
12518*Q45	Corporate Bond First to Default	4Z	0	1,472,216	2,760,527			Credit Default Swap - 125228CM	0	0	X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN	2FE	1,472,216	2,760,527
12518*Q45	Corporate Bond First to Default	4Z	0	299,543	363,581			Credit Default Swap - 125228CM	0	0	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	299,543	363,581
000000-00-0	Corporate Bond First to Default	2Z	650,000,000	13,608,742	9,250,025	10/30/2018	12/20/2023	Credit Default Swap - 125232CM	8,977,723	3,590,735	013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	1FE	4,631,019	5,659,290
000000-00-0	Corporate Bond First to Default	2Z	0	4,707,630	5,668,700			Credit Default Swap - 125232CM	0	0	020002-AS-0	ALLSTATE CORP BOND	1FE	4,707,630	5,668,700
000000-00-0	Corporate Bond First to Default	2Z	0	19,836,024	20,884,000			Credit Default Swap - 125232CM	0	0	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	2FE	19,836,024	20,884,000
000000-00-0	Corporate Bond First to Default	2Z	0	14,834,510	16,718,293			Credit Default Swap - 125232CM	0	0	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	2FE	14,834,510	16,718,293
000000-00-0	Corporate Bond First to Default	2Z	0	9,791,097	11,495,563			Credit Default Swap - 125232CM	0	0	039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE	1FE	9,791,097	11,495,563
000000-00-0	Corporate Bond First to Default	2Z	0	3,049,930	4,065,750			Credit Default Swap - 125232CM	0	0	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	3,049,930	4,065,750
000000-00-0	Corporate Bond First to Default	2Z	0	5,263,854	6,653,900			Credit Default Swap - 125232CM	0	0	097023-AS-4	BOEING CO CORPORATE	1FE	5,263,854	6,653,900
000000-00-0	Corporate Bond First to Default	2Z	0	9,102,541	11,432,223			Credit Default Swap - 125232CM	0	0	097023-AX-3	BOEING CO CORPORATE	1FE	9,102,541	11,432,223
000000-00-0	Corporate Bond First to Default	2Z	0	5,929,499	7,463,340			Credit Default Swap - 125232CM	0	0	097023-BA-2	BOEING CO CORPORATE	1FE	5,929,499	7,463,340
000000-00-0	Corporate Bond First to Default	2Z	0	5,877,270	6,723,458			Credit Default Swap - 125232CM	0	0	141781-AE-4	Cargill Inc SENIOR NOTES 144A	1FE	5,877,270	6,723,458
000000-00-0	Corporate Bond First to Default	2Z	0	3,500,000	4,213,335			Credit Default Swap - 125232CM	0	0	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1FE	3,500,000	4,213,335
000000-00-0	Corporate Bond First to Default	2Z	0	5,500	6,739			Credit Default Swap - 125232CM	0	0	16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI	1FE	5,500	6,739
000000-00-0	Corporate Bond First to Default	2Z	0	8,482,793	10,174,585			Credit Default Swap - 125232CM	0	0	20030N-AK-7	COMCAST CORP CORPORATE	1FE	8,482,793	10,174,585
000000-00-0	Corporate Bond First to Default	2Z	0	4,769,818	5,367,060			Credit Default Swap - 125232CM	0	0	20030N-AM-3	COMCAST CORP CORPORATE	1FE	4,769,818	5,367,060
000000-00-0	Corporate Bond First to Default	2Z	0	997,002	1,160,450			Credit Default Swap - 125232CM	0	0	202795-HG-8	COMMONWEALTH EDISON SECURED	1FE	997,002	1,160,450
000000-00-0	Corporate Bond First to Default	2Z	0	15,856,678	20,050,645			Credit Default Swap - 125232CM	0	0	235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORAT	1FE	15,856,678	20,050,645
000000-00-0	Corporate Bond First to Default	2Z	0	12,097,500	14,709,229			Credit Default Swap - 125232CM	0	0	254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1FE	12,097,500	14,709,229
000000-00-0	Corporate Bond First to Default	2Z	0	20,663,557	24,814,530			Credit Default Swap - 125232CM	0	0	26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	20,663,557	24,814,530
000000-00-0	Corporate Bond First to Default	2Z	0	10,543,636	11,182,656			Credit Default Swap - 125232CM	0	0	268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	10,543,636	11,182,656
000000-00-0	Corporate Bond First to Default	2Z	0	6,921,276	8,641,290			Credit Default Swap - 125232CM	0	0	291011-AQ-7	EMERSON ELEC CO NOTES	1FE	6,921,276	8,641,290
000000-00-0	Corporate Bond First to Default	2Z	0	4,739,720	5,884,750			Credit Default Swap - 125232CM	0	0	341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE	1FE	4,739,720	5,884,750
000000-00-0	Corporate Bond First to Default	2Z	0	5,964,851	7,291,680			Credit Default Swap - 125232CM	0	0	341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	1FE	5,964,851	7,291,680
000000-00-0	Corporate Bond First to Default	2Z	0	2,575,154	2,973,832			Credit Default Swap - 125232CM	0	0	341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	1FE	2,575,154	2,973,832
000000-00-0	Corporate Bond First to Default	2Z	0	14,973,045	18,160,200			Credit Default Swap - 125232CM	0	0	341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAG	1FE	14,973,045	18,160,200
000000-00-0	Corporate Bond First to Default	2Z	0	8,065,495	10,211,362			Credit Default Swap - 125232CM	0	0	341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	8,065,495	10,211,362
000000-00-0	Corporate Bond First to Default	2Z	0	6,343,142	4,666,940			Credit Default Swap - 125232CM	0	0	36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP	2FE	6,343,142	4,666,940

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	16,384,589	17,171,398			Credit Default Swap - 125232CM	0	0	36962G-XZ-2	GENERAL ELEC CAP CORP NOTES	2FE	16,384,589	17,171,398
000000-00-0	Corporate Bond First to Default	2Z	0	23,520,881	31,187,443			Credit Default Swap - 125232CM	0	0	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1FE	23,520,881	31,187,443
000000-00-0	Corporate Bond First to Default	2Z	0	2,945,833	3,445,700			Credit Default Swap - 125232CM	0	0	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1FE	2,945,833	3,445,700
000000-00-0	Corporate Bond First to Default	2Z	0	7,500	9,152			Credit Default Swap - 125232CM	0	0	452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	7,500	9,152
000000-00-0	Corporate Bond First to Default	2Z	0	2,013,188	2,458,683			Credit Default Swap - 125232CM	0	0	452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP	1FE	2,013,188	2,458,683
000000-00-0	Corporate Bond First to Default	2Z	0	190,925	218,402			Credit Default Swap - 125232CM	0	0	459200-AM-3	IBM CORP DEBENTURES	1FE	190,925	218,402
000000-00-0	Corporate Bond First to Default	2Z	0	19,092,777	23,711,313			Credit Default Swap - 125232CM	0	0	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1FE	19,092,777	23,711,313
000000-00-0	Corporate Bond First to Default	2Z	0	1,548,987	1,918,575			Credit Default Swap - 125232CM	0	0	524671-AA-2	LEGRAND DEBENTURES	1FE	1,548,987	1,918,575
000000-00-0	Corporate Bond First to Default	2Z	0	4,600,000	5,701,010			Credit Default Swap - 125232CM	0	0	544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FR	1FE	4,600,000	5,701,010
000000-00-0	Corporate Bond First to Default	2Z	0	5,025,336	6,346,100			Credit Default Swap - 125232CM	0	0	549271-AF-1	LUBRIZOL CORP BOND	1FE	5,025,336	6,346,100
000000-00-0	Corporate Bond First to Default	2Z	0	7,986,710	10,169,760			Credit Default Swap - 125232CM	0	0	589331-AQ-0	MERCK AND CO CORPORATE	1FE	7,986,710	10,169,760
000000-00-0	Corporate Bond First to Default	2Z	0	15,216,265	18,184,650			Credit Default Swap - 125232CM	0	0	59156R-AJ-7	METLIFE INC CORPORATE	1FE	15,216,265	18,184,650
000000-00-0	Corporate Bond First to Default	2Z	0	5,368,586	6,195,860			Credit Default Swap - 125232CM	0	0	59156R-AM-0	METLIFE INC CORPORATE	1FE	5,368,586	6,195,860
000000-00-0	Corporate Bond First to Default	2Z	0	4,044,134	5,414,960			Credit Default Swap - 125232CM	0	0	592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPO	1FE	4,044,134	5,414,960
000000-00-0	Corporate Bond First to Default	2Z	0	7,500	9,735			Credit Default Swap - 125232CM	0	0	59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	7,500	9,735
000000-00-0	Corporate Bond First to Default	2Z	0	10,046,003	11,335,842			Credit Default Swap - 125232CM	0	0	628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTUR	1FE	10,046,003	11,335,842
000000-00-0	Corporate Bond First to Default	2Z	0	3,994,587	5,188,800			Credit Default Swap - 125232CM	0	0	641423-BP-2	NEVADA POWER CO CORPORATE	1FE	3,994,587	5,188,800
000000-00-0	Corporate Bond First to Default	2Z	0	7,500	10,333			Credit Default Swap - 125232CM	0	0	646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MU	1FE	7,500	10,333
000000-00-0	Corporate Bond First to Default	2Z	0	2,802,500	3,616,178			Credit Default Swap - 125232CM	0	0	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPO	1FE	2,802,500	3,616,178
000000-00-0	Corporate Bond First to Default	2Z	0	14,999,155	17,884,768			Credit Default Swap - 125232CM	0	0	68389X-AH-8	ORACLE CORP CORPORATE	1FE	14,999,155	17,884,768
000000-00-0	Corporate Bond First to Default	2Z	0	4,617,704	5,757,250			Credit Default Swap - 125232CM	0	0	693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE	1FE	4,617,704	5,757,250
000000-00-0	Corporate Bond First to Default	2Z	0	5,817,786	7,170,930			Credit Default Swap - 125232CM	0	0	69351U-AM-5	PPL Electric Utilities Corp CORPORA	1FE	5,817,786	7,170,930
000000-00-0	Corporate Bond First to Default	2Z	0	4,958,612	6,159,834			Credit Default Swap - 125232CM	0	0	693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE	1FE	4,958,612	6,159,834
000000-00-0	Corporate Bond First to Default	2Z	0	6,533,811	6,255,630			Credit Default Swap - 125232CM	0	0	694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE	2FE	6,533,811	6,255,630
000000-00-0	Corporate Bond First to Default	2Z	0	14,678,678	13,302,750			Credit Default Swap - 125232CM	0	0	694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE	2FE	14,678,678	13,302,750
000000-00-0	Corporate Bond First to Default	2Z	0	3,021,115	4,052,874			Credit Default Swap - 125232CM	0	0	695114-CG-1	PACIFICORP CORPORATE	1FE	3,021,115	4,052,874
000000-00-0	Corporate Bond First to Default	2Z	0	10,800,000	13,850,460			Credit Default Swap - 125232CM	0	0	709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	10,800,000	13,850,460
000000-00-0	Corporate Bond First to Default	2Z	0	7,539,636	8,699,733			Credit Default Swap - 125232CM	0	0	717081-CY-7	PFIZER INC CORPORATE	1FE	7,539,636	8,699,733
000000-00-0	Corporate Bond First to Default	2Z	0	10,800,490	12,009,243			Credit Default Swap - 125232CM	0	0	718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	10,800,490	12,009,243
000000-00-0	Corporate Bond First to Default	2Z	0	7,500,000	9,127,125			Credit Default Swap - 125232CM	0	0	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1FE	7,500,000	9,127,125
000000-00-0	Corporate Bond First to Default	2Z	0	6,537,583	8,397,060			Credit Default Swap - 125232CM	0	0	742718-CB-3	PROCTER & GAMBLE CO CORPORATE	1FE	6,537,583	8,397,060
000000-00-0	Corporate Bond First to Default	2Z	0	4,483,894	5,821,453			Credit Default Swap - 125232CM	0	0	744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE	1FE	4,483,894	5,821,453
000000-00-0	Corporate Bond First to Default	2Z	0	1,934,453	2,762,545			Credit Default Swap - 125232CM	0	0	744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST RE	1FE	1,934,453	2,762,545
000000-00-0	Corporate Bond First to Default	2Z	0	9,826,487	10,757,790			Credit Default Swap - 125232CM	0	0	744569-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	9,826,487	10,757,790
000000-00-0	Corporate Bond First to Default	2Z	0	2,475,134	3,012,647			Credit Default Swap - 125232CM	0	0	760719-BH-6	HSBC USA INC SUB DEBENTURES	1FE	2,475,134	3,012,647
000000-00-0	Corporate Bond First to Default	2Z	0	3,124,623	3,679,543			Credit Default Swap - 125232CM	0	0	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1FE	3,124,623	3,679,543
000000-00-0	Corporate Bond First to Default	2Z	0	5,094,496	6,664,140			Credit Default Swap - 125232CM	0	0	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1FE	5,094,496	6,664,140
000000-00-0	Corporate Bond First to Default	2Z	0	3,000,000	3,759,990			Credit Default Swap - 125232CM	0	0	786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORP	1FE	3,000,000	3,759,990
000000-00-0	Corporate Bond First to Default	2Z	0	30,000,000	37,914,000			Credit Default Swap - 125232CM	0	0	796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	30,000,000	37,914,000
000000-00-0	Corporate Bond First to Default	2Z	0	5,050,066	5,932,150			Credit Default Swap - 125232CM	0	0	797440-BJ-2	San Diego Gas Electric Engine CORPO	1FE	5,050,066	5,932,150
000000-00-0	Corporate Bond First to Default	2Z	0	13,254,523	17,461,440			Credit Default Swap - 125232CM	0	0	806605-AG-6	MERCK & CO INC BOND	1FE	13,254,523	17,461,440
000000-00-0	Corporate Bond First to Default	2Z	0	4,760,523	5,759,090			Credit Default Swap - 125232CM	0	0	837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MO	2FE	4,760,523	5,759,090

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	4,757,123	5,425,850			Credit Default Swap - 125232CM	0	0	842400-FF-5	SOUTHERN CAL EDISON CORPORATE	1FE	4,757,123	5,425,850
000000-00-0	Corporate Bond First to Default	2Z	0	16,284,910	18,682,552			Credit Default Swap - 125232CM	0	0	842400-FL-2	SOUTHERN CAL EDISON CORPORATE	1FE	16,284,910	18,682,552
000000-00-0	Corporate Bond First to Default	2Z	0	5,290,620	6,073,335			Credit Default Swap - 125232CM	0	0	872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES	1FE	5,290,620	6,073,335
000000-00-0	Corporate Bond First to Default	2Z	0	3,393,411	3,832,886			Credit Default Swap - 125232CM	0	0	87612E-AR-7	TARGET CORP CORPORATE	1FE	3,393,411	3,832,886
000000-00-0	Corporate Bond First to Default	2Z	0	4,357,888	5,164,200			Credit Default Swap - 125232CM	0	0	87612E-AU-0	TARGET CORP CORPORATE	1FE	4,357,888	5,164,200
000000-00-0	Corporate Bond First to Default	2Z	0	16,497,500	20,229,894			Credit Default Swap - 125232CM	0	0	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1FE	16,497,500	20,229,894
000000-00-0	Corporate Bond First to Default	2Z	0	9,465,009	10,336,501			Credit Default Swap - 125232CM	0	0	89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	9,465,009	10,336,501
000000-00-0	Corporate Bond First to Default	2Z	0	2,092,714	2,393,920			Credit Default Swap - 125232CM	0	0	89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	2,092,714	2,393,920
000000-00-0	Corporate Bond First to Default	2Z	0	2,984,880	3,666,360			Credit Default Swap - 125232CM	0	0	904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARN	1FE	2,984,880	3,666,360
000000-00-0	Corporate Bond First to Default	2Z	0	25,230,076	28,218,508			Credit Default Swap - 125232CM	0	0	906548-CH-3	UNION ELECTRIC CO CORPORATE	1FE	25,230,076	28,218,508
000000-00-0	Corporate Bond First to Default	2Z	0	9,994,227	12,031,700			Credit Default Swap - 125232CM	0	0	91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRG	1FE	9,994,227	12,031,700
000000-00-0	Corporate Bond First to Default	2Z	0	6,212,021	6,982,009			Credit Default Swap - 125232CM	0	0	927804-FE-9	Virginia Electric Power CORPORATE	2FE	6,212,021	6,982,009
000000-00-0	Corporate Bond First to Default	2Z	0	15,238,523	17,314,080			Credit Default Swap - 125232CM	0	0	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1FE	15,238,523	17,314,080
000000-00-0	Corporate Bond First to Default	2Z	0	4,886,556	5,382,450			Credit Default Swap - 125232CM	0	0	929903-AM-4	WACHOVIA CORP BOND	1FE	4,886,556	5,382,450
000000-00-0	Corporate Bond First to Default	2Z	0	8,396,748	10,118,568			Credit Default Swap - 125232CM	0	0	931142-CM-3	WAL MART STORES INC CORPORATE	1FE	8,396,748	10,118,568
000000-00-0	Corporate Bond First to Default	2Z	0	5,104,887	5,725,250			Credit Default Swap - 125232CM	0	0	983024-AF-7	WYETH CORPORATE	1FE	5,104,887	5,725,250
000000-00-0	Corporate Bond First to Default	2Z	0	1,346,261	1,678,978			Credit Default Swap - 125232CM	0	0	983024-AN-0	WYETH CORPORATE	1FE	1,346,261	1,678,978
000000-00-0	Corporate Bond First to Default	2Z	0	4,994,885	6,618,850			Credit Default Swap - 125232CM	0	0	98385X-AM-8	XTO ENERGY INC CORPORATE	1FE	4,994,885	6,618,850
000000-00-0	Corporate Bond First to Default	2Z	320,000,000	2,417,352	(746,771)	10/30/2018	12/20/2028	Credit Default Swap - 125236CM	(3,896,815)	(8,419,349)	00817Y-AG-3	AETNA INC CORPORATE	2FE	6,314,167	7,672,578
000000-00-0	Corporate Bond First to Default	2Z	0	30,302,171	30,829,838			Credit Default Swap - 125236CM	0	0	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1FE	30,302,171	30,829,838
000000-00-0	Corporate Bond First to Default	2Z	0	9,498,917	9,846,550			Credit Default Swap - 125236CM	0	0	025816-AZ-2	AMERICAN EXPRESS CO CORPORATE	1FE	9,498,917	9,846,550
000000-00-0	Corporate Bond First to Default	2Z	0	15,644,670	20,005,604			Credit Default Swap - 125236CM	0	0	046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	2FE	15,644,670	20,005,604
000000-00-0	Corporate Bond First to Default	2Z	0	4,880,017	6,036,000			Credit Default Swap - 125236CM	0	0	059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE	1FE	4,880,017	6,036,000
000000-00-0	Corporate Bond First to Default	2Z	0	14,031,200	19,790,332			Credit Default Swap - 125236CM	0	0	12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES	1FE	14,031,200	19,790,332
000000-00-0	Corporate Bond First to Default	2Z	0	6,235,290	8,480,997			Credit Default Swap - 125236CM	0	0	149123-BE-0	CATERPILLAR INC DEBENTURES	1FE	6,235,290	8,480,997
000000-00-0	Corporate Bond First to Default	2Z	0	17,600,000	21,714,880			Credit Default Swap - 125236CM	0	0	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1FE	17,600,000	21,714,880
000000-00-0	Corporate Bond First to Default	2Z	0	14,000,000	17,959,060			Credit Default Swap - 125236CM	0	0	167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI	1FE	14,000,000	17,959,060
000000-00-0	Corporate Bond First to Default	2Z	0	5,846,028	7,855,271			Credit Default Swap - 125236CM	0	0	191219-BC-7	Coca Cola Enterprises Inc DEBENTURE	1FE	5,846,028	7,855,271
000000-00-0	Corporate Bond First to Default	2Z	0	19,949,219	20,271,855			Credit Default Swap - 125236CM	0	0	268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	19,949,219	20,271,855
000000-00-0	Corporate Bond First to Default	2Z	0	10,893,291	12,979,236			Credit Default Swap - 125236CM	0	0	337358-BA-2	FIRST UNION CORP SUB DEBENTURES	1FE	10,893,291	12,979,236
000000-00-0	Corporate Bond First to Default	2Z	0	7,219,993	9,317,268			Credit Default Swap - 125236CM	0	0	341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	1FE	7,219,993	9,317,268
000000-00-0	Corporate Bond First to Default	2Z	0	2,990,850	3,751,530			Credit Default Swap - 125236CM	0	0	341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE	1FE	2,990,850	3,751,530
000000-00-0	Corporate Bond First to Default	2Z	0	1,083,683	1,682,036			Credit Default Swap - 125236CM	0	0	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1FE	1,083,683	1,682,036
000000-00-0	Corporate Bond First to Default	2Z	0	4,009,822	4,780,296			Credit Default Swap - 125236CM	0	0	438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	1FE	4,009,822	4,780,296
000000-00-0	Corporate Bond First to Default	2Z	0	23,833,394	30,261,059			Credit Default Swap - 125236CM	0	0	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	23,833,394	30,261,059
000000-00-0	Corporate Bond First to Default	2Z	0	7,885,595	9,199,155			Credit Default Swap - 125236CM	0	0	585055-AT-3	MEDTRONIC INC CORPORATE	1FE	7,885,595	9,199,155
000000-00-0	Corporate Bond First to Default	2Z	0	23,888,059	28,772,296			Credit Default Swap - 125236CM	0	0	645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS	2FE	23,888,059	28,772,296
000000-00-0	Corporate Bond First to Default	2Z	0	22,700,000	31,129,872			Credit Default Swap - 125236CM	0	0	66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPO	1FE	22,700,000	31,129,872
000000-00-0	Corporate Bond First to Default	2Z	0	14,489,773	18,067,000			Credit Default Swap - 125236CM	0	0	68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE	1FE	14,489,773	18,067,000
000000-00-0	Corporate Bond First to Default	2Z	0	2,641,956	2,405,948			Credit Default Swap - 125236CM	0	0	685218-AB-5	ORANGE SA CORP FOREIGN	2FE	2,641,956	2,405,948
000000-00-0	Corporate Bond First to Default	2Z	0	5,419,192	5,539,186			Credit Default Swap - 125236CM	0	0	709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORP	1FE	5,419,192	5,539,186
000000-00-0	Corporate Bond First to Default	2Z	0	9,908,700	11,981,000			Credit Default Swap - 125236CM	0	0	713448-BP-2	PEPSICO INC CORPORATE	1FE	9,908,700	11,981,000
000000-00-0	Corporate Bond First to Default	2Z	0	8,674,962	12,626,796			Credit Default Swap - 125236CM	0	0	748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	1FE	8,674,962	12,626,796
000000-00-0	Corporate Bond First to Default	2Z	0	2,445,525	3,208,660			Credit Default Swap - 125236CM	0	0	773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	1FE	2,445,525	3,208,660
000000-00-0	Corporate Bond First to Default	2Z	0	24,198,371	28,060,182			Credit Default Swap - 125236CM	0	0	822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP	1FE	24,198,371	28,060,182
000000-00-0	Corporate Bond First to Default	2Z	0	5,103,410	5,163,050			Credit Default Swap - 125236CM	0	0	870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE M	1FE	5,103,410	5,163,050
000000-00-0	Corporate Bond First to Default	2Z	0	67,731	64,084			Credit Default Swap - 125236CM	0	0	902133-AG-2	Tyco Electro CORP	1FE	67,731	64,084
000000-00-0	Corporate Bond First to Default	2Z	0	182,094	241,482			Credit Default Swap - 125236CM	0	0	907818-CF-3	UNION PACIFIC CORP DEBENTURES	1FE	182,094	241,482

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	1,404,809	1,390,869			Credit Default Swap - 125236CM	0	0	95709T-AJ-9	Westar Energy Inc CORPORATE	1FE	1,404,809	1,390,869
000000-00-0	Corporate Bond First to Default	2Z	270,000,000	2,398,806	(2,194,516)	11/05/2018	12/20/2028	Credit Default Swap - 125342CM	(2,370,716)	(7,103,826)	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	4,769,522	4,909,310
000000-00-0	Corporate Bond First to Default	2Z	0	2,085,761	1,871,837			Credit Default Swap - 125342CM	0	0	00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN	2FE	2,085,761	1,871,837
000000-00-0	Corporate Bond First to Default	2Z	0	673,727	552,678			Credit Default Swap - 125342CM	0	0	03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE	2FE	673,727	552,678
000000-00-0	Corporate Bond First to Default	2Z	0	526,988	441,095			Credit Default Swap - 125342CM	0	0	037411-AW-5	APACHE CORP CORPORATE	2FE	526,988	441,095
000000-00-0	Corporate Bond First to Default	2Z	0	1,005,328	819,161			Credit Default Swap - 125342CM	0	0	037411-BA-2	APACHE CORP CORPORATE	2FE	1,005,328	819,161
000000-00-0	Corporate Bond First to Default	2Z	0	947,543	733,013			Credit Default Swap - 125342CM	0	0	07274N-BH-5	BAYER US FINANCE II LLC CORPORATE	2FE	947,543	733,013
000000-00-0	Corporate Bond First to Default	2Z	0	1,500,116	1,561,974			Credit Default Swap - 125342CM	0	0	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1FE	1,500,116	1,561,974
000000-00-0	Corporate Bond First to Default	2Z	0	1,226,526	1,304,160			Credit Default Swap - 125342CM	0	0	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1FE	1,226,526	1,304,160
000000-00-0	Corporate Bond First to Default	2Z	0	6,049,751	6,166,800			Credit Default Swap - 125342CM	0	0	136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	6,049,751	6,166,800
000000-00-0	Corporate Bond First to Default	2Z	0	3,200,000	2,725,056			Credit Default Swap - 125342CM	0	0	14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORP	2FE	3,200,000	2,725,056
000000-00-0	Corporate Bond First to Default	2Z	0	554,041	555,918			Credit Default Swap - 125342CM	0	0	141781-BF-0	Cargill Inc CORPORATE	1FE	554,041	555,918
000000-00-0	Corporate Bond First to Default	2Z	0	1,466,615	1,465,997			Credit Default Swap - 125342CM	0	0	171232-AS-0	CHUBB CORPORATION CORPORATE	1FE	1,466,615	1,465,997
000000-00-0	Corporate Bond First to Default	2Z	0	1,419,160	1,317,983			Credit Default Swap - 125342CM	0	0	172967-EW-7	CITIGROUP INC CORPORATE	2FE	1,419,160	1,317,983
000000-00-0	Corporate Bond First to Default	2Z	0	1,548,218	1,461,510			Credit Default Swap - 125342CM	0	0	20030N-BQ-3	COMCAST CORP CORPORATE	1FE	1,548,218	1,461,510
000000-00-0	Corporate Bond First to Default	2Z	0	2,839,173	2,920,650			Credit Default Swap - 125342CM	0	0	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1FE	2,839,173	2,920,650
000000-00-0	Corporate Bond First to Default	2Z	0	15,190,677	15,732,815			Credit Default Swap - 125342CM	0	0	235851-AR-3	DANAHER CORP CORPORATE	1FE	15,190,677	15,732,815
000000-00-0	Corporate Bond First to Default	2Z	0	1,480,096	1,196,628			Credit Default Swap - 125342CM	0	0	25179M-AL-7	DEVON ENERGY CORP CORPORATE	2FE	1,480,096	1,196,628
000000-00-0	Corporate Bond First to Default	2Z	0	989,637	1,016,880			Credit Default Swap - 125342CM	0	0	25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE	1FE	989,637	1,016,880
000000-00-0	Corporate Bond First to Default	2Z	0	1,885,561	1,892,115			Credit Default Swap - 125342CM	0	0	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1FE	1,885,561	1,892,115
000000-00-0	Corporate Bond First to Default	2Z	0	6,383,870	6,166,300			Credit Default Swap - 125342CM	0	0	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1FE	6,383,870	6,166,300
000000-00-0	Corporate Bond First to Default	2Z	0	5,283,279	4,732,001			Credit Default Swap - 125342CM	0	0	29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	5,283,279	4,732,001
000000-00-0	Corporate Bond First to Default	2Z	0	2,720,156	2,467,708			Credit Default Swap - 125342CM	0	0	29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	2,720,156	2,467,708
000000-00-0	Corporate Bond First to Default	2Z	0	1,758,456	1,602,797			Credit Default Swap - 125342CM	0	0	29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE	2FE	1,758,456	1,602,797
000000-00-0	Corporate Bond First to Default	2Z	0	1,688,258	1,676,002			Credit Default Swap - 125342CM	0	0	375558-BG-7	GILEAD SCIENCES INC CORPORATE	1FE	1,688,258	1,676,002
000000-00-0	Corporate Bond First to Default	2Z	0	1,017,747	923,926			Credit Default Swap - 125342CM	0	0	404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	1FE	1,017,747	923,926
000000-00-0	Corporate Bond First to Default	2Z	0	3,579,790	3,235,743			Credit Default Swap - 125342CM	0	0	404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN	1FE	3,579,790	3,235,743
000000-00-0	Corporate Bond First to Default	2Z	0	4,878,018	4,914,159			Credit Default Swap - 125342CM	0	0	437076-BA-9	Home Depot Inc CORPORATE	1FE	4,878,018	4,914,159
000000-00-0	Corporate Bond First to Default	2Z	0	3,541,668	3,621,524			Credit Default Swap - 125342CM	0	0	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1FE	3,541,668	3,621,524
000000-00-0	Corporate Bond First to Default	2Z	0	5,138,593	5,414,035			Credit Default Swap - 125342CM	0	0	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1FE	5,138,593	5,414,035
000000-00-0	Corporate Bond First to Default	2Z	0	9,790,591	11,674,910			Credit Default Swap - 125342CM	0	0	4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FORE	1FE	9,790,591	11,674,910
000000-00-0	Corporate Bond First to Default	2Z	0	1,361,963	1,316,259			Credit Default Swap - 125342CM	0	0	459200-HF-1	IBM CORP CORP	1FE	1,361,963	1,316,259
000000-00-0	Corporate Bond First to Default	2Z	0	2,645,494	2,451,417			Credit Default Swap - 125342CM	0	0	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1FE	2,645,494	2,451,417
000000-00-0	Corporate Bond First to Default	2Z	0	2,656,414	2,545,850			Credit Default Swap - 125342CM	0	0	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1FE	2,656,414	2,545,850
000000-00-0	Corporate Bond First to Default	2Z	0	10,570,172	11,348,320			Credit Default Swap - 125342CM	0	0	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1FE	10,570,172	11,348,320
000000-00-0	Corporate Bond First to Default	2Z	0	3,197,317	3,235,264			Credit Default Swap - 125342CM	0	0	491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORAT	1FE	3,197,317	3,235,264
000000-00-0	Corporate Bond First to Default	2Z	0	936,888	954,190			Credit Default Swap - 125342CM	0	0	539830-BB-4	LOCKHEED MARTIN CORP CORP	2FE	936,888	954,190
000000-00-0	Corporate Bond First to Default	2Z	0	731,413	709,580			Credit Default Swap - 125342CM	0	0	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1FE	731,413	709,580
000000-00-0	Corporate Bond First to Default	2Z	0	3,503,137	3,646,440			Credit Default Swap - 125342CM	0	0	589331-AM-9	MERCK AND CO CORPORATE	1FE	3,503,137	3,646,440
000000-00-0	Corporate Bond First to Default	2Z	0	945,792	932,130			Credit Default Swap - 125342CM	0	0	59156R-BN-7	METLIFE INC CORPORATE	1FE	945,792	932,130
000000-00-0	Corporate Bond First to Default	2Z	0	4,657,463	4,871,415			Credit Default Swap - 125342CM	0	0	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	4,657,463	4,871,415
000000-00-0	Corporate Bond First to Default	2Z	0	1,277,080	1,115,417			Credit Default Swap - 125342CM	0	0	60871R-AD-2	MOLSON COORS BREWING CO CORPORATE	2FE	1,277,080	1,115,417
000000-00-0	Corporate Bond First to Default	2Z	0	1,700,894	1,609,297			Credit Default Swap - 125342CM	0	0	617482-V9-2	MORGAN STANLEY CORPORATE	1FE	1,700,894	1,609,297
000000-00-0	Corporate Bond First to Default	2Z	0	2,303,344	2,322,379			Credit Default Swap - 125342CM	0	0	62952E-AA-5	NYU Hospitals Center CORP MUNI	1FE	2,303,344	2,322,379
000000-00-0	Corporate Bond First to Default	2Z	0	234,218	235,234			Credit Default Swap - 125342CM	0	0	62952E-AB-3	NYU Hospitals Center CORP	1FE	234,218	235,234
000000-00-0	Corporate Bond First to Default	2Z	0	331,673	280,921			Credit Default Swap - 125342CM	0	0	637071-AK-7	National Oilwell Varco CORPORATE	2FE	331,673	280,921
000000-00-0	Corporate Bond First to Default	2Z	0	286,370	277,336			Credit Default Swap - 125342CM	0	0	662352-AB-9	Northwell Health CORPORATE	1FE	286,370	277,336
000000-00-0	Corporate Bond First to Default	2Z	0	36,589,743	39,365,381			Credit Default Swap - 125342CM	0	0	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1FE	36,589,743	39,365,381
000000-00-0	Corporate Bond First to Default	2Z	0	578,664	585,975			Credit Default Swap - 125342CM	0	0	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1FE	578,664	585,975
000000-00-0	Corporate Bond First to Default	2Z	0	7,738,277	7,812,544			Credit Default Swap - 125342CM	0	0	68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORAT	1FE	7,738,277	7,812,544
000000-00-0	Corporate Bond First to Default	2Z	0	1,048,690	821,060			Credit Default Swap - 125342CM	0	0	694308-HH-3	PACIFIC GAS & ELEC CO CORPORATE	2FE	1,048,690	821,060
000000-00-0	Corporate Bond First to Default	2Z	0	12,019,415	11,179,660			Credit Default Swap - 125342CM	0	0	713448-DD-7	PEPSICO INC CORPORATE	1FE	12,019,415	11,179,660

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	1,003,309	949,600			Credit Default Swap - 125342CM	0	0	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	1,003,309	949,600
000000-00-0	Corporate Bond First to Default	2Z	0	1,201,684	1,103,088			Credit Default Swap - 125342CM	0	0	718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	1,201,684	1,103,088
000000-00-0	Corporate Bond First to Default	2Z	0	1,854,745	1,735,055			Credit Default Swap - 125342CM	0	0	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORP	1FE	1,854,745	1,735,055
000000-00-0	Corporate Bond First to Default	2Z	0	2,142,883	1,936,027			Credit Default Swap - 125342CM	0	0	718546-AL-8	PHILLIPS 66 CORPORATE	1FE	2,142,883	1,936,027
000000-00-0	Corporate Bond First to Default	2Z	0	1,863,928	1,495,480			Credit Default Swap - 125342CM	0	0	72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE	2FE	1,863,928	1,495,480
000000-00-0	Corporate Bond First to Default	2Z	0	4,528,663	4,928,807			Credit Default Swap - 125342CM	0	0	740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORP	1FE	4,528,663	4,928,807
000000-00-0	Corporate Bond First to Default	2Z	0	3,072,574	3,125,282			Credit Default Swap - 125342CM	0	0	744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	3,072,574	3,125,282
000000-00-0	Corporate Bond First to Default	2Z	0	5,206,893	5,033,412			Credit Default Swap - 125342CM	0	0	744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	5,206,893	5,033,412
000000-00-0	Corporate Bond First to Default	2Z	0	4,476,781	4,703,072			Credit Default Swap - 125342CM	0	0	744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	4,476,781	4,703,072
000000-00-0	Corporate Bond First to Default	2Z	0	23,632,958	24,122,490			Credit Default Swap - 125342CM	0	0	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1FE	23,632,958	24,122,490
000000-00-0	Corporate Bond First to Default	2Z	0	5,753,493	5,960,281			Credit Default Swap - 125342CM	0	0	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1FE	5,753,493	5,960,281
000000-00-0	Corporate Bond First to Default	2Z	0	9,900,949	9,621,600			Credit Default Swap - 125342CM	0	0	875127-BC-5	Tampa Electric CORPORATE	2FE	9,900,949	9,621,600
000000-00-0	Corporate Bond First to Default	2Z	0	177,523	174,228			Credit Default Swap - 125342CM	0	0	878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORP	1FE	177,523	174,228
000000-00-0	Corporate Bond First to Default	2Z	0	6,021,734	7,037,107			Credit Default Swap - 125342CM	0	0	880591-ES-7	Tenn Valley Authority CORPORATE	1FE	6,021,734	7,037,107
000000-00-0	Corporate Bond First to Default	2Z	0	387,711	350,899			Credit Default Swap - 125342CM	0	0	89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN	2FE	387,711	350,899
000000-00-0	Corporate Bond First to Default	2Z	0	147,549	140,654			Credit Default Swap - 125342CM	0	0	899043-AA-1	TUFTS UNIVERSITY MA CORP	1FE	147,549	140,654
000000-00-0	Corporate Bond First to Default	2Z	0	1,180,736	1,085,645			Credit Default Swap - 125342CM	0	0	907818-EM-6	UNION PACIFIC CORP CORPORATE	1FE	1,180,736	1,085,645
000000-00-0	Corporate Bond First to Default	2Z	0	1,571,159	1,587,000			Credit Default Swap - 125342CM	0	0	91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	1FE	1,571,159	1,587,000
000000-00-0	Corporate Bond First to Default	2Z	0	707,494	706,767			Credit Default Swap - 125342CM	0	0	913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORP	1FE	707,494	706,767
000000-00-0	Corporate Bond First to Default	2Z	0	505,785	460,381			Credit Default Swap - 125342CM	0	0	92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORP	2FE	505,785	460,381
000000-00-0	Corporate Bond First to Default	2Z	0	9,608,782	9,647,247			Credit Default Swap - 125342CM	0	0	927804-FT-6	Virginia Electric Power CORPORATE	1FE	9,608,782	9,647,247
000000-00-0	Corporate Bond First to Default	2Z	0	4,745,921	4,348,885			Credit Default Swap - 125342CM	0	0	949746-RF-0	WELLS FARGO CO	1FE	4,745,921	4,348,885
000000-00-0	Corporate Bond First to Default	2Z	0	923,335	917,580			Credit Default Swap - 125342CM	0	0	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1FE	923,335	917,580
000000-00-0	Corporate Bond First to Default	2Z	1,500,000,000	17,569,889	13,324,311	12/10/2018	12/20/2023	Credit Default Swap - 125826CM	12,571,045	8,286,311	00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE	1FE	4,998,844	5,038,000
000000-00-0	Corporate Bond First to Default	2Z	0	2,280,638	2,023,348			Credit Default Swap - 125826CM	0	0	00185A-AG-9	AON PLC CORP FOREIGN	2FE	2,280,638	2,023,348
000000-00-0	Corporate Bond First to Default	2Z	0	728,120	691,686			Credit Default Swap - 125826CM	0	0	002824-BN-9	ABBOTT LABORATORIES CORPORATE	2FE	728,120	691,686
000000-00-0	Corporate Bond First to Default	2Z	0	1,594,313	1,367,483			Credit Default Swap - 125826CM	0	0	00287Y-AM-1	ABBVIE INC CORPORATE	2FE	1,594,313	1,367,483
000000-00-0	Corporate Bond First to Default	2Z	0	9,697,648	9,627,750			Credit Default Swap - 125826CM	0	0	00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE	1FE	9,697,648	9,627,750
000000-00-0	Corporate Bond First to Default	2Z	0	8,015,830	8,236,000			Credit Default Swap - 125826CM	0	0	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	8,015,830	8,236,000
000000-00-0	Corporate Bond First to Default	2Z	0	3,092,317	2,998,440			Credit Default Swap - 125826CM	0	0	007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPO	1FE	3,092,317	2,998,440
000000-00-0	Corporate Bond First to Default	2Z	0	8,070,528	7,987,118			Credit Default Swap - 125826CM	0	0	010392-FM-5	ALABAMA POWER CORPORATE	1FE	8,070,528	7,987,118
000000-00-0	Corporate Bond First to Default	2Z	0	9,770,671	10,106,500			Credit Default Swap - 125826CM	0	0	01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPO	1FE	9,770,671	10,106,500
000000-00-0	Corporate Bond First to Default	2Z	0	187,594	158,368			Credit Default Swap - 125826CM	0	0	03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE	2FE	187,594	158,368
000000-00-0	Corporate Bond First to Default	2Z	0	936,814	769,981			Credit Default Swap - 125826CM	0	0	035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORAT	2FE	936,814	769,981
000000-00-0	Corporate Bond First to Default	2Z	0	2,061,964	1,666,661			Credit Default Swap - 125826CM	0	0	037411-BC-8	APACHE CORP CORPORATE	2FE	2,061,964	1,666,661
000000-00-0	Corporate Bond First to Default	2Z	0	17,526,372	17,721,375			Credit Default Swap - 125826CM	0	0	040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPOR	1FE	17,526,372	17,721,375
000000-00-0	Corporate Bond First to Default	2Z	0	2,402,672	2,076,077			Credit Default Swap - 125826CM	0	0	046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	2FE	2,402,672	2,076,077
000000-00-0	Corporate Bond First to Default	2Z	0	5,071,296	5,220,813			Credit Default Swap - 125826CM	0	0	052403-FB-3	AUSTIN TEX CNNTY COLLEGE DIST CORPO	1FE	5,071,296	5,220,813
000000-00-0	Corporate Bond First to Default	2Z	0	2,410,816	2,224,293			Credit Default Swap - 125826CM	0	0	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1FE	2,410,816	2,224,293
000000-00-0	Corporate Bond First to Default	2Z	0	544,508	542,773			Credit Default Swap - 125826CM	0	0	072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	544,508	542,773
000000-00-0	Corporate Bond First to Default	2Z	0	656,865	639,018			Credit Default Swap - 125826CM	0	0	072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP	1FE	656,865	639,018
000000-00-0	Corporate Bond First to Default	2Z	0	798,203	779,895			Credit Default Swap - 125826CM	0	0	072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPO	1FE	798,203	779,895
000000-00-0	Corporate Bond First to Default	2Z	0	1,491,684	1,206,791			Credit Default Swap - 125826CM	0	0	07274N-BF-9	BAYER US FINANCE II LLC CORPORATE	2FE	1,491,684	1,206,791

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	2,561,870	2,199,506			Credit Default Swap - 125826CM	0	0	075887-BG-3	BECTON DICKINSON & CO CORPORATE	2FE	2,561,870	2,199,506
000000-00-0	Corporate Bond First to Default	2Z	0	5,371,760	5,518,888			Credit Default Swap - 125826CM	0	0	097023-AU-9	BOEING CO CORPORATE	1FE	5,371,760	5,518,888
000000-00-0	Corporate Bond First to Default	2Z	0	1,864,154	1,746,562			Credit Default Swap - 125826CM	0	0	100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	1FE	1,864,154	1,746,562
000000-00-0	Corporate Bond First to Default	2Z	0	13,653,094	11,618,209			Credit Default Swap - 125826CM	0	0	124857-AJ-2	CBS CORP CORPORATE	2FE	13,653,094	11,618,209
000000-00-0	Corporate Bond First to Default	2Z	0	24,629,362	25,762,500			Credit Default Swap - 125826CM	0	0	13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORP	1FE	24,629,362	25,762,500
000000-00-0	Corporate Bond First to Default	2Z	0	13,747,393	12,836,010			Credit Default Swap - 125826CM	0	0	13342B-AF-2	Cameron International Corp CORPORAT	2FE	13,747,393	12,836,010
000000-00-0	Corporate Bond First to Default	2Z	0	14,005,774	13,885,538			Credit Default Swap - 125826CM	0	0	136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	14,005,774	13,885,538
000000-00-0	Corporate Bond First to Default	2Z	0	1,279,221	1,242,640			Credit Default Swap - 125826CM	0	0	136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	1,279,221	1,242,640
000000-00-0	Corporate Bond First to Default	2Z	0	1,069,528	1,033,760			Credit Default Swap - 125826CM	0	0	136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	1,069,528	1,033,760
000000-00-0	Corporate Bond First to Default	2Z	0	7,110,273	6,936,525			Credit Default Swap - 125826CM	0	0	136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREI	1FE	7,110,273	6,936,525
000000-00-0	Corporate Bond First to Default	2Z	0	1,259,760	1,018,707			Credit Default Swap - 125826CM	0	0	14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORP	2FE	1,259,760	1,018,707
000000-00-0	Corporate Bond First to Default	2Z	0	262,220	251,470			Credit Default Swap - 125826CM	0	0	144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGA	1FE	262,220	251,470
000000-00-0	Corporate Bond First to Default	2Z	0	3,299,209	2,698,568			Credit Default Swap - 125826CM	0	0	151020-AM-6	Celgene Corporation CORPORATE	2FE	3,299,209	2,698,568
000000-00-0	Corporate Bond First to Default	2Z	0	3,252,853	3,229,435			Credit Default Swap - 125826CM	0	0	15189X-AM-0	CENTERPOINT ENERGY CORPORATE	1FE	3,252,853	3,229,435
000000-00-0	Corporate Bond First to Default	2Z	0	1,049,551	1,058,070			Credit Default Swap - 125826CM	0	0	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1FE	1,049,551	1,058,070
000000-00-0	Corporate Bond First to Default	2Z	0	102,281	94,403			Credit Default Swap - 125826CM	0	0	172967-EP-2	CITIGROUP INC CORPORATE	2FE	102,281	94,403
000000-00-0	Corporate Bond First to Default	2Z	0	82,287	79,245			Credit Default Swap - 125826CM	0	0	17858P-AA-9	CITY OF HOPE CORPORATE	1FE	82,287	79,245
000000-00-0	Corporate Bond First to Default	2Z	0	5,956,431	5,349,065			Credit Default Swap - 125826CM	0	0	20030N-AV-3	COMCAST CORP CORPORATE	1FE	5,956,431	5,349,065
000000-00-0	Corporate Bond First to Default	2Z	0	982,755	882,194			Credit Default Swap - 125826CM	0	0	20030N-AX-9	COMCAST CORP CORPORATE	1FE	982,755	882,194
000000-00-0	Corporate Bond First to Default	2Z	0	1,517,033	1,395,987			Credit Default Swap - 125826CM	0	0	20030N-AY-7	COMCAST CORP CORPORATE	1FE	1,517,033	1,395,987
000000-00-0	Corporate Bond First to Default	2Z	0	811,787	727,601			Credit Default Swap - 125826CM	0	0	20030N-CE-9	COMCAST CORP CORPORATE	1FE	811,787	727,601
000000-00-0	Corporate Bond First to Default	2Z	0	1,986,812	1,748,311			Credit Default Swap - 125826CM	0	0	20030N-CG-4	COMCAST CORP CORPORATE	1FE	1,986,812	1,748,311
000000-00-0	Corporate Bond First to Default	2Z	0	5,253,627	5,095,000			Credit Default Swap - 125826CM	0	0	207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORAT	1FE	5,253,627	5,095,000
000000-00-0	Corporate Bond First to Default	2Z	0	1,408,846	1,346,146			Credit Default Swap - 125826CM	0	0	20825C-AP-9	Conocophillips CORPORATE	1FE	1,408,846	1,346,146
000000-00-0	Corporate Bond First to Default	2Z	0	17,071,968	16,449,210			Credit Default Swap - 125826CM	0	0	20826F-AR-7	CONOCOPHILLIPS CO CORPORATE	1FE	17,071,968	16,449,210
000000-00-0	Corporate Bond First to Default	2Z	0	14,720,835	14,581,449			Credit Default Swap - 125826CM	0	0	210518-CU-8	Consumers Energy CORPORATE	1FE	14,720,835	14,581,449
000000-00-0	Corporate Bond First to Default	2Z	0	6,903,600	6,404,048			Credit Default Swap - 125826CM	0	0	210518-CX-2	Consumers Energy CORPORATE	1FE	6,903,600	6,404,048
000000-00-0	Corporate Bond First to Default	2Z	0	15,319,721	15,560,212			Credit Default Swap - 125826CM	0	0	23338V-AE-6	DTE ELECTRIC CO CORPORATE	1FE	15,319,721	15,560,212
000000-00-0	Corporate Bond First to Default	2Z	0	14,760,663	15,412,500			Credit Default Swap - 125826CM	0	0	235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORP	1FE	14,760,663	15,412,500
000000-00-0	Corporate Bond First to Default	2Z	0	8,353,513	7,984,014			Credit Default Swap - 125826CM	0	0	247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE	1FE	8,353,513	7,984,014
000000-00-0	Corporate Bond First to Default	2Z	0	8,135,322	8,058,980			Credit Default Swap - 125826CM	0	0	250847-EK-2	DTE Electric Company CORPORATE	1FE	8,135,322	8,058,980
000000-00-0	Corporate Bond First to Default	2Z	0	6,279,596	6,069,480			Credit Default Swap - 125826CM	0	0	25468P-CP-9	WALT DISNEY CO CORPORATE	1FE	6,279,596	6,069,480
000000-00-0	Corporate Bond First to Default	2Z	0	1,013,869	990,500			Credit Default Swap - 125826CM	0	0	25468P-DB-9	WALT DISNEY CO CORPORATE	1FE	1,013,869	990,500
000000-00-0	Corporate Bond First to Default	2Z	0	1,165,200	1,061,134			Credit Default Swap - 125826CM	0	0	25746U-CC-1	DOMINION ENERGY INC CORPORATE	2FE	1,165,200	1,061,134
000000-00-0	Corporate Bond First to Default	2Z	0	1,814,748	1,585,733			Credit Default Swap - 125826CM	0	0	260543-CG-6	DOW CHEMICAL CO/THE CORPORATE	2FE	1,814,748	1,585,733
000000-00-0	Corporate Bond First to Default	2Z	0	5,015,892	5,064,500			Credit Default Swap - 125826CM	0	0	262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORP	1FE	5,015,892	5,064,500
000000-00-0	Corporate Bond First to Default	2Z	0	1,917,588	1,843,160			Credit Default Swap - 125826CM	0	0	26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE	1FE	1,917,588	1,843,160
000000-00-0	Corporate Bond First to Default	2Z	0	2,291,690	2,291,310			Credit Default Swap - 125826CM	0	0	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1FE	2,291,690	2,291,310
000000-00-0	Corporate Bond First to Default	2Z	0	1,022,380	829,136			Credit Default Swap - 125826CM	0	0	268317-AK-0	ELECTRICITE DE FRANCE GOVT FOREIGN	1FE	1,022,380	829,136
000000-00-0	Corporate Bond First to Default	2Z	0	1,123,878	956,708			Credit Default Swap - 125826CM	0	0	277432-AP-5	EASTMAN CHEMICAL CO CORPORATE	2FE	1,123,878	956,708
000000-00-0	Corporate Bond First to Default	2Z	0	2,795,172	2,635,081			Credit Default Swap - 125826CM	0	0	278865-AM-2	Ecolab Inc CORPORATE	1FE	2,795,172	2,635,081
000000-00-0	Corporate Bond First to Default	2Z	0	18,858,593	17,535,018			Credit Default Swap - 125826CM	0	0	278865-BA-7	Ecolab Inc CORPORATE	1FE	18,858,593	17,535,018
000000-00-0	Corporate Bond First to Default	2Z	0	10,953,289	10,659,276			Credit Default Swap - 125826CM	0	0	29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE	1FE	10,953,289	10,659,276
000000-00-0	Corporate Bond First to Default	2Z	0	10,325,968	10,112,600			Credit Default Swap - 125826CM	0	0	29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORA	1FE	10,325,968	10,112,600
000000-00-0	Corporate Bond First to Default	2Z	0	8,055,627	8,226,622			Credit Default Swap - 125826CM	0	0	30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE	1FE	8,055,627	8,226,622
000000-00-0	Corporate Bond First to Default	2Z	0	839,104	795,543			Credit Default Swap - 125826CM	0	0	30251B-AC-2	FMR LLC CORPORATE	1FE	839,104	795,543
000000-00-0	Corporate Bond First to Default	2Z	0	886,273	763,757			Credit Default Swap - 125826CM	0	0	31428X-BB-1	FedEx Corporation CORPORATE	2FE	886,273	763,757
000000-00-0	Corporate Bond First to Default	2Z	0	991,975	993,240			Credit Default Swap - 125826CM	0	0	341081-FL-6	FLORIDA POWER & LIGHT CORPORATE	1FE	991,975	993,240

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	10,274,519	10,555,796			Credit Default Swap - 125826CM	0	0	343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI	1FE	10,274,519	10,555,796
000000-00-0	Corporate Bond First to Default	2Z	0	2,128,162	1,519,244			Credit Default Swap - 125826CM	0	0	345370-CQ-1	FORD MOTOR CO CORPORATE	2FE	2,128,162	1,519,244
000000-00-0	Corporate Bond First to Default	2Z	0	9,004,739	9,153,426			Credit Default Swap - 125826CM	0	0	353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI	1FE	9,004,739	9,153,426
000000-00-0	Corporate Bond First to Default	2Z	0	9,392,500	7,340,220			Credit Default Swap - 125826CM	0	0	369604-BH-5	GENERAL ELECTRIC CO CORPORATE	2FE	9,392,500	7,340,220
000000-00-0	Corporate Bond First to Default	2Z	0	507,492	501,560			Credit Default Swap - 125826CM	0	0	372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPOR	1FE	507,492	501,560
000000-00-0	Corporate Bond First to Default	2Z	0	3,355,078	2,920,796			Credit Default Swap - 125826CM	0	0	38141E-C3-1	GOLDMAN SACHS CORPORATE	1FE	3,355,078	2,920,796
000000-00-0	Corporate Bond First to Default	2Z	0	3,127,226	2,802,356			Credit Default Swap - 125826CM	0	0	38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	3,127,226	2,802,356
000000-00-0	Corporate Bond First to Default	2Z	0	65,938,863	57,009,228			Credit Default Swap - 125826CM	0	0	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	1FE	65,938,863	57,009,228
000000-00-0	Corporate Bond First to Default	2Z	0	133,850	118,565			Credit Default Swap - 125826CM	0	0	404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN	1FE	133,850	118,565
000000-00-0	Corporate Bond First to Default	2Z	0	969,540	890,718			Credit Default Swap - 125826CM	0	0	404201-AA-5	HSBC BANK USA CORPORATE	1FE	969,540	890,718
000000-00-0	Corporate Bond First to Default	2Z	0	817,383	745,228			Credit Default Swap - 125826CM	0	0	404201-AB-3	HSBC BANK USA CORPORATE	1FE	817,383	745,228
000000-00-0	Corporate Bond First to Default	2Z	0	3,710,572	3,407,461			Credit Default Swap - 125826CM	0	0	404201-AD-9	HSBC BANK USA MONEY MARKET	1FE	3,710,572	3,407,461
000000-00-0	Corporate Bond First to Default	2Z	0	11,815,224	12,112,972			Credit Default Swap - 125826CM	0	0	426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPOR	1FE	11,815,224	12,112,972
000000-00-0	Corporate Bond First to Default	2Z	0	9,827,512	9,434,400			Credit Default Swap - 125826CM	0	0	437076-BS-0	Home Depot Inc CORPORATE	1FE	9,827,512	9,434,400
000000-00-0	Corporate Bond First to Default	2Z	0	1,191,638	1,207,060			Credit Default Swap - 125826CM	0	0	438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE	1FE	1,191,638	1,207,060
000000-00-0	Corporate Bond First to Default	2Z	0	20,050,444	20,452,600			Credit Default Swap - 125826CM	0	0	45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPOR	1FE	20,050,444	20,452,600
000000-00-0	Corporate Bond First to Default	2Z	0	2,033,532	1,965,740			Credit Default Swap - 125826CM	0	0	454889-AT-3	INDIANA MICH PWR CO CORPORATE	1FE	2,033,532	1,965,740
000000-00-0	Corporate Bond First to Default	2Z	0	2,608,932	2,589,474			Credit Default Swap - 125826CM	0	0	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1FE	2,608,932	2,589,474
000000-00-0	Corporate Bond First to Default	2Z	0	1,086,231	1,022,941			Credit Default Swap - 125826CM	0	0	455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE	1FE	1,086,231	1,022,941
000000-00-0	Corporate Bond First to Default	2Z	0	582,736	620,895			Credit Default Swap - 125826CM	0	0	46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI	1FE	582,736	620,895
000000-00-0	Corporate Bond First to Default	2Z	0	1,839,252	1,953,603			Credit Default Swap - 125826CM	0	0	46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI	1FE	1,839,252	1,953,603
000000-00-0	Corporate Bond First to Default	2Z	0	2,787,083	2,571,987			Credit Default Swap - 125826CM	0	0	46625H-HV-5	JP MORGAN CHASE & CO CORPORATE	1FE	2,787,083	2,571,987
000000-00-0	Corporate Bond First to Default	2Z	0	1,895,002	1,763,160			Credit Default Swap - 125826CM	0	0	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1FE	1,895,002	1,763,160
000000-00-0	Corporate Bond First to Default	2Z	0	3,020,446	2,927,040			Credit Default Swap - 125826CM	0	0	46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE	1FE	3,020,446	2,927,040
000000-00-0	Corporate Bond First to Default	2Z	0	5,291,767	5,393,600			Credit Default Swap - 125826CM	0	0	478160-AV-6	JOHNSON & JOHNSON CORPORATE	1FE	5,291,767	5,393,600
000000-00-0	Corporate Bond First to Default	2Z	0	16,147,887	16,509,750			Credit Default Swap - 125826CM	0	0	478160-BA-1	JOHNSON & JOHNSON CORPORATE	1FE	16,147,887	16,509,750
000000-00-0	Corporate Bond First to Default	2Z	0	2,335,315	2,169,281			Credit Default Swap - 125826CM	0	0	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1FE	2,335,315	2,169,281
000000-00-0	Corporate Bond First to Default	2Z	0	370,007	366,681			Credit Default Swap - 125826CM	0	0	48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORA	1FE	370,007	366,681
000000-00-0	Corporate Bond First to Default	2Z	0	6,108,417	5,021,326			Credit Default Swap - 125826CM	0	0	500760-AE-6	KRAFT FOODS INC CORP	2FE	6,108,417	5,021,326
000000-00-0	Corporate Bond First to Default	2Z	0	9,685,588	8,325,657			Credit Default Swap - 125826CM	0	0	501044-CR-0	KROGER COMPANY CORPORATE	2FE	9,685,588	8,325,657
000000-00-0	Corporate Bond First to Default	2Z	0	937,859	939,170			Credit Default Swap - 125826CM	0	0	532457-BJ-6	Eli Lilly & Co CORPORATE	1FE	937,859	939,170
000000-00-0	Corporate Bond First to Default	2Z	0	49,334	48,885			Credit Default Swap - 125826CM	0	0	532457-BR-8	Eli Lilly & Co CORPORATE	1FE	49,334	48,885
000000-00-0	Corporate Bond First to Default	2Z	0	34,920,084	32,114,904			Credit Default Swap - 125826CM	0	0	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	2FE	34,920,084	32,114,904
000000-00-0	Corporate Bond First to Default	2Z	0	109,404	100,516			Credit Default Swap - 125826CM	0	0	540424-AR-9	LOEWS CORP CORPORATE	1FE	109,404	100,516
000000-00-0	Corporate Bond First to Default	2Z	0	360,599	359,043			Credit Default Swap - 125826CM	0	0	54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP	1FE	360,599	359,043
000000-00-0	Corporate Bond First to Default	2Z	0	327,983	331,053			Credit Default Swap - 125826CM	0	0	54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORP	1FE	327,983	331,053
000000-00-0	Corporate Bond First to Default	2Z	0	159,129	156,109			Credit Default Swap - 125826CM	0	0	544495-WA-8	LOS ANGELES CALIF CORP MUNI	1FE	159,129	156,109
000000-00-0	Corporate Bond First to Default	2Z	0	502,396	500,692			Credit Default Swap - 125826CM	0	0	544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORP	1FE	502,396	500,692
000000-00-0	Corporate Bond First to Default	2Z	0	10,277,026	9,672,420			Credit Default Swap - 125826CM	0	0	55336V-AR-1	MPLX LP CORPORATE	2FE	10,277,026	9,672,420
000000-00-0	Corporate Bond First to Default	2Z	0	5,747,732	4,164,053			Credit Default Swap - 125826CM	0	0	55616X-AG-2	Macys Retail Holdings Inc CORPORATE	2FE	5,747,732	4,164,053
000000-00-0	Corporate Bond First to Default	2Z	0	5,506,916	5,559,296			Credit Default Swap - 125826CM	0	0	564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE	1FE	5,506,916	5,559,296
000000-00-0	Corporate Bond First to Default	2Z	0	806,003	752,219			Credit Default Swap - 125826CM	0	0	575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE	1FE	806,003	752,219
000000-00-0	Corporate Bond First to Default	2Z	0	647,555	620,059			Credit Default Swap - 125826CM	0	0	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MU	1FE	647,555	620,059
000000-00-0	Corporate Bond First to Default	2Z	0	18,265,484	18,343,722			Credit Default Swap - 125826CM	0	0	578454-AC-4	MAYO CLINIC CORP	1FE	18,265,484	18,343,722
000000-00-0	Corporate Bond First to Default	2Z	0	175,543	167,511			Credit Default Swap - 125826CM	0	0	585055-AQ-9	MEDTRONIC INC CORPORATE	1FE	175,543	167,511
000000-00-0	Corporate Bond First to Default	2Z	0	2,548,225	2,559,600			Credit Default Swap - 125826CM	0	0	585055-BT-2	MEDTRONIC INC CORP	1FE	2,548,225	2,559,600
000000-00-0	Corporate Bond First to Default	2Z	0	376,777	379,762			Credit Default Swap - 125826CM	0	0	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1FE	376,777	379,762

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	384,023	396,277			Credit Default Swap - 125826CM	0	0	586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORP	1FE	384,023	396,277
000000-00-0	Corporate Bond First to Default	2Z	0	2,242,079	2,261,813			Credit Default Swap - 125826CM	0	0	586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORP	1FE	2,242,079	2,261,813
000000-00-0	Corporate Bond First to Default	2Z	0	9,414,911	9,137,012			Credit Default Swap - 125826CM	0	0	58933Y-AJ-4	Merck & Co Inc CORPORATE	1FE	9,414,911	9,137,012
000000-00-0	Corporate Bond First to Default	2Z	0	5,860,270	5,257,394			Credit Default Swap - 125826CM	0	0	58933Y-AT-2	Merck & Co Inc CORPORATE	1FE	5,860,270	5,257,394
000000-00-0	Corporate Bond First to Default	2Z	0	16,409,088	16,907,026			Credit Default Swap - 125826CM	0	0	590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MU	1FE	16,409,088	16,907,026
000000-00-0	Corporate Bond First to Default	2Z	0	498,346	482,790			Credit Default Swap - 125826CM	0	0	59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	498,346	482,790
000000-00-0	Corporate Bond First to Default	2Z	0	335,885	322,345			Credit Default Swap - 125826CM	0	0	59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE CORPO	1FE	335,885	322,345
000000-00-0	Corporate Bond First to Default	2Z	0	1,030,485	986,556			Credit Default Swap - 125826CM	0	0	59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE CORP	1FE	1,030,485	986,556
000000-00-0	Corporate Bond First to Default	2Z	0	4,500,000	4,616,820			Credit Default Swap - 125826CM	0	0	593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI	1FE	4,500,000	4,616,820
000000-00-0	Corporate Bond First to Default	2Z	0	1,870,413	1,908,820			Credit Default Swap - 125826CM	0	0	594918-BC-7	MICROSOFT CORP CORPORATE	1FE	1,870,413	1,908,820
000000-00-0	Corporate Bond First to Default	2Z	0	1,782,593	1,812,810			Credit Default Swap - 125826CM	0	0	595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE	1FE	1,782,593	1,812,810
000000-00-0	Corporate Bond First to Default	2Z	0	3,243,862	3,064,371			Credit Default Swap - 125826CM	0	0	59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	3,243,862	3,064,371
000000-00-0	Corporate Bond First to Default	2Z	0	2,527,802	2,387,081			Credit Default Swap - 125826CM	0	0	59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	2,527,802	2,387,081
000000-00-0	Corporate Bond First to Default	2Z	0	1,461,325	1,320,139			Credit Default Swap - 125826CM	0	0	59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE	1FE	1,461,325	1,320,139
000000-00-0	Corporate Bond First to Default	2Z	0	1,926,186	1,846,604			Credit Default Swap - 125826CM	0	0	610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE	1FE	1,926,186	1,846,604
000000-00-0	Corporate Bond First to Default	2Z	0	1,044,214	994,744			Credit Default Swap - 125826CM	0	0	617446-HD-4	MORGAN STANLEY NOTES	1FE	1,044,214	994,744
000000-00-0	Corporate Bond First to Default	2Z	0	1,628,970	1,448,573			Credit Default Swap - 125826CM	0	0	63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE	1FE	1,628,970	1,448,573
000000-00-0	Corporate Bond First to Default	2Z	0	15,103,996	14,199,653			Credit Default Swap - 125826CM	0	0	63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CORPORATE	1FE	15,103,996	14,199,653
000000-00-0	Corporate Bond First to Default	2Z	0	36,968,405	36,914,301			Credit Default Swap - 125826CM	0	0	641062-AN-4	NESTLE HLDGS INC. CORPORATE	1FE	36,968,405	36,914,301
000000-00-0	Corporate Bond First to Default	2Z	0	466,865	434,119			Credit Default Swap - 125826CM	0	0	641423-CA-4	NEVADA POWER CO CORPORATE	1FE	466,865	434,119
000000-00-0	Corporate Bond First to Default	2Z	0	30,230,000	31,254,797			Credit Default Swap - 125826CM	0	0	646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MU	1FE	30,230,000	31,254,797
000000-00-0	Corporate Bond First to Default	2Z	0	5,539,861	5,355,241			Credit Default Swap - 125826CM	0	0	649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORA	1FE	5,539,861	5,355,241
000000-00-0	Corporate Bond First to Default	2Z	0	16,000,000	16,894,240			Credit Default Swap - 125826CM	0	0	64966L-LH-2	NEW YORK N Y CORP MUNI	1FE	16,000,000	16,894,240
000000-00-0	Corporate Bond First to Default	2Z	0	9,976,911	10,131,900			Credit Default Swap - 125826CM	0	0	64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPO	1FE	9,976,911	10,131,900
000000-00-0	Corporate Bond First to Default	2Z	0	18,042,373	18,228,600			Credit Default Swap - 125826CM	0	0	64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPO	1FE	18,042,373	18,228,600
000000-00-0	Corporate Bond First to Default	2Z	0	1,478,701	1,275,067			Credit Default Swap - 125826CM	0	0	654730-BC-6	NiSource Finance Corp CORPORATE	2FE	1,478,701	1,275,067
000000-00-0	Corporate Bond First to Default	2Z	0	5,431,357	5,511,500			Credit Default Swap - 125826CM	0	0	663903-FN-7	NORTHEAST OHIO REGIONAL SEWER CORPO	1FE	5,431,357	5,511,500
000000-00-0	Corporate Bond First to Default	2Z	0	11,038,969	11,176,655			Credit Default Swap - 125826CM	0	0	665772-CN-7	NORTHERN STATES PWR MINN CORPORATE	1FE	11,038,969	11,176,655
000000-00-0	Corporate Bond First to Default	2Z	0	4,782,032	4,721,040			Credit Default Swap - 125826CM	0	0	665789-BA-0	NORTHERN STATES PWR - WISC CORPORA	1FE	4,782,032	4,721,040
000000-00-0	Corporate Bond First to Default	2Z	0	60,476,164	61,084,944			Credit Default Swap - 125826CM	0	0	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1FE	60,476,164	61,084,944
000000-00-0	Corporate Bond First to Default	2Z	0	3,959,512	4,010,120			Credit Default Swap - 125826CM	0	0	66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE	1FE	3,959,512	4,010,120
000000-00-0	Corporate Bond First to Default	2Z	0	1,268,534	1,182,798			Credit Default Swap - 125826CM	0	0	68389X-AE-5	ORACLE CORP CORPORATE	1FE	1,268,534	1,182,798
000000-00-0	Corporate Bond First to Default	2Z	0	6,676,781	6,616,699			Credit Default Swap - 125826CM	0	0	693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE	1FE	6,676,781	6,616,699
000000-00-0	Corporate Bond First to Default	2Z	0	2,391,013	2,411,373			Credit Default Swap - 125826CM	0	0	69351U-AT-0	PPL Electric Utilities Corp CORPORA	1FE	2,391,013	2,411,373
000000-00-0	Corporate Bond First to Default	2Z	0	4,753,380	4,658,560			Credit Default Swap - 125826CM	0	0	69351U-AU-7	PPL Electric Utilities Corp CORPORA	1FE	4,753,380	4,658,560
000000-00-0	Corporate Bond First to Default	2Z	0	6,615,259	6,717,567			Credit Default Swap - 125826CM	0	0	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	6,615,259	6,717,567
000000-00-0	Corporate Bond First to Default	2Z	0	25,023,947	25,655,300			Credit Default Swap - 125826CM	0	0	713448-CC-0	PEPSICO INC CORPORATE	1FE	25,023,947	25,655,300
000000-00-0	Corporate Bond First to Default	2Z	0	1,052,432	1,066,160			Credit Default Swap - 125826CM	0	0	713448-CZ-9	PEPSICO INC CORPORATE	1FE	1,052,432	1,066,160
000000-00-0	Corporate Bond First to Default	2Z	0	27,272,298	27,729,565			Credit Default Swap - 125826CM	0	0	717081-EK-5	PFIZER INC CORPORATE	1FE	27,272,298	27,729,565
000000-00-0	Corporate Bond First to Default	2Z	0	5,933,345	6,064,920			Credit Default Swap - 125826CM	0	0	717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPO	1FE	5,933,345	6,064,920

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	18,815,297	19,261,454			Credit Default Swap - 125826CM	0	0	73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI	1FE	18,815,297	19,261,454
000000-00-0	Corporate Bond First to Default	2Z	0	24,701,502	25,237,962			Credit Default Swap - 125826CM	0	0	73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI	1FE	24,701,502	25,237,962
000000-00-0	Corporate Bond First to Default	2Z	0	4,974,425	4,692,000			Credit Default Swap - 125826CM	0	0	740189-AH-8	Precision Castparts Corp CORPORATE	1FE	4,974,425	4,692,000
000000-00-0	Corporate Bond First to Default	2Z	0	2,246,932	2,045,422			Credit Default Swap - 125826CM	0	0	743263-AP-0	PROGRESS ENERGY INC CORPORATE	2FE	2,246,932	2,045,422
000000-00-0	Corporate Bond First to Default	2Z	0	9,393,235	9,351,015			Credit Default Swap - 125826CM	0	0	743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE	1FE	9,393,235	9,351,015
000000-00-0	Corporate Bond First to Default	2Z	0	9,399,157	9,244,355			Credit Default Swap - 125826CM	0	0	743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE	1FE	9,399,157	9,244,355
000000-00-0	Corporate Bond First to Default	2Z	0	9,998,912	9,893,100			Credit Default Swap - 125826CM	0	0	743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE	1FE	9,998,912	9,893,100
000000-00-0	Corporate Bond First to Default	2Z	0	7,331,539	7,355,909			Credit Default Swap - 125826CM	0	0	744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	1FE	7,331,539	7,355,909
000000-00-0	Corporate Bond First to Default	2Z	0	11,781,104	11,734,054			Credit Default Swap - 125826CM	0	0	74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	11,781,104	11,734,054
000000-00-0	Corporate Bond First to Default	2Z	0	17,637,636	17,985,770			Credit Default Swap - 125826CM	0	0	74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	17,637,636	17,985,770
000000-00-0	Corporate Bond First to Default	2Z	0	1,250,145	1,245,036			Credit Default Swap - 125826CM	0	0	74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	1,250,145	1,245,036
000000-00-0	Corporate Bond First to Default	2Z	0	14,274,900	14,109,176			Credit Default Swap - 125826CM	0	0	74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	14,274,900	14,109,176
000000-00-0	Corporate Bond First to Default	2Z	0	3,020,338	2,969,100			Credit Default Swap - 125826CM	0	0	74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	3,020,338	2,969,100
000000-00-0	Corporate Bond First to Default	2Z	0	2,263,736	2,151,536			Credit Default Swap - 125826CM	0	0	74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE	1FE	2,263,736	2,151,536
000000-00-0	Corporate Bond First to Default	2Z	0	3,799,322	3,676,029			Credit Default Swap - 125826CM	0	0	745332-CE-4	PUGET SOUND ENERGY CORPORATE	1FE	3,799,322	3,676,029
000000-00-0	Corporate Bond First to Default	2Z	0	24,824,122	23,951,200			Credit Default Swap - 125826CM	0	0	74727P-AV-3	STATE OF QATAR GOVT FOREIGN	1FE	24,824,122	23,951,200
000000-00-0	Corporate Bond First to Default	2Z	0	1,035,379	1,108,140			Credit Default Swap - 125826CM	0	0	759911-X2-1	REGIONAL TRANS AUTH CORP MUNI	1FE	1,035,379	1,108,140
000000-00-0	Corporate Bond First to Default	2Z	0	4,907,114	5,124,480			Credit Default Swap - 125826CM	0	0	796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE	1FE	4,907,114	5,124,480
000000-00-0	Corporate Bond First to Default	2Z	0	1,367,805	1,303,099			Credit Default Swap - 125826CM	0	0	797440-BL-7	San Diego Gas Electric Engine CORPO	1FE	1,367,805	1,303,099
000000-00-0	Corporate Bond First to Default	2Z	0	322,096	320,814			Credit Default Swap - 125826CM	0	0	79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP	1FE	322,096	320,814
000000-00-0	Corporate Bond First to Default	2Z	0	4,965,649	4,227,800			Credit Default Swap - 125826CM	0	0	82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP	1FE	4,965,649	4,227,800
000000-00-0	Corporate Bond First to Default	2Z	0	4,903,577	5,104,750			Credit Default Swap - 125826CM	0	0	83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORP	1FE	4,903,577	5,104,750
000000-00-0	Corporate Bond First to Default	2Z	0	15,002,231	15,061,350			Credit Default Swap - 125826CM	0	0	83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORP	1FE	15,002,231	15,061,350
000000-00-0	Corporate Bond First to Default	2Z	0	1,195,889	1,113,400			Credit Default Swap - 125826CM	0	0	842400-FT-5	SOUTHERN CAL EDISON CORPORATE	1FE	1,195,889	1,113,400
000000-00-0	Corporate Bond First to Default	2Z	0	4,541,055	4,330,266			Credit Default Swap - 125826CM	0	0	842400-FV-0	SOUTHERN CAL EDISON CORPORATE	1FE	4,541,055	4,330,266
000000-00-0	Corporate Bond First to Default	2Z	0	1,373,702	1,289,550			Credit Default Swap - 125826CM	0	0	842400-GE-7	SOUTHERN CAL EDISON CORPORATE	1FE	1,373,702	1,289,550
000000-00-0	Corporate Bond First to Default	2Z	0	16,088,300	15,892,398			Credit Default Swap - 125826CM	0	0	842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	1FE	16,088,300	15,892,398
000000-00-0	Corporate Bond First to Default	2Z	0	4,504,012	4,386,606			Credit Default Swap - 125826CM	0	0	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1FE	4,504,012	4,386,606
000000-00-0	Corporate Bond First to Default	2Z	0	6,044,782	5,519,944			Credit Default Swap - 125826CM	0	0	863667-AE-1	STRYKER CORP CORPORATE	1FE	6,044,782	5,519,944
000000-00-0	Corporate Bond First to Default	2Z	0	145,172	135,795			Credit Default Swap - 125826CM	0	0	867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN	1FE	145,172	135,795
000000-00-0	Corporate Bond First to Default	2Z	0	1,574,512	1,157,025			Credit Default Swap - 125826CM	0	0	87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN	2FE	1,574,512	1,157,025
000000-00-0	Corporate Bond First to Default	2Z	0	985,607	948,708			Credit Default Swap - 125826CM	0	0	87612E-BA-3	TARGET CORP CORPORATE	1FE	985,607	948,708
000000-00-0	Corporate Bond First to Default	2Z	0	2,815,489	3,006,126			Credit Default Swap - 125826CM	0	0	87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP	1FE	2,815,489	3,006,126
000000-00-0	Corporate Bond First to Default	2Z	0	1,221,447	1,127,132			Credit Default Swap - 125826CM	0	0	878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORP	1FE	1,221,447	1,127,132
000000-00-0	Corporate Bond First to Default	2Z	0	2,468,441	2,431,975			Credit Default Swap - 125826CM	0	0	88579Y-AH-4	3M CO CORPORATE	1FE	2,468,441	2,431,975
000000-00-0	Corporate Bond First to Default	2Z	0	4,278,467	4,311,200			Credit Default Swap - 125826CM	0	0	88579Y-AW-1	3M CO CORPORATE	1FE	4,278,467	4,311,200
000000-00-0	Corporate Bond First to Default	2Z	0	31,887,369	31,879,322			Credit Default Swap - 125826CM	0	0	88579Y-BD-2	3M CO CORPORATE	1FE	31,887,369	31,879,322
000000-00-0	Corporate Bond First to Default	2Z	0	17,106,142	16,851,576			Credit Default Swap - 125826CM	0	0	898380-AA-1	BOSTON UNIVERSITY CORPORATE	1FE	17,106,142	16,851,576
000000-00-0	Corporate Bond First to Default	2Z	0	2,700,414	2,610,484			Credit Default Swap - 125826CM	0	0	90131H-AB-1	21ST CENTURY FOX AMERICA	2FE	2,700,414	2,610,484
000000-00-0	Corporate Bond First to Default	2Z	0	1,481,755	1,455,944			Credit Default Swap - 125826CM	0	0	90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE	2FE	1,481,755	1,455,944
000000-00-0	Corporate Bond First to Default	2Z	0	1,438,808	1,409,732			Credit Default Swap - 125826CM	0	0	90131H-BG-9	21ST CENTURY FOX AMERICA CORP FOREI	2FE	1,438,808	1,409,732
000000-00-0	Corporate Bond First to Default	2Z	0	12,487,973	12,836,977			Credit Default Swap - 125826CM	0	0	906548-CL-4	UNION ELECTRIC CO CORPORATE	1FE	12,487,973	12,836,977
000000-00-0	Corporate Bond First to Default	2Z	0	18,495,635	17,614,890			Credit Default Swap - 125826CM	0	0	907818-DT-2	UNION PACIFIC CORP	1FE	18,495,635	17,614,890
000000-00-0	Corporate Bond First to Default	2Z	0	9,710,700	9,104,300			Credit Default Swap - 125826CM	0	0	907818-EF-1	UNION PACIFIC CORP CORPORATE	1FE	9,710,700	9,104,300

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000-00-0	Corporate Bond First to Default	2Z	0	7,670,820	7,368,896			Credit Default Swap - 125826CM	0	0	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1FE	7,670,820	7,368,896
000000-00-0	Corporate Bond First to Default	2Z	0	424,277	407,421			Credit Default Swap - 125826CM	0	0	91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE	1FE	424,277	407,421
000000-00-0	Corporate Bond First to Default	2Z	0	200,405	190,103			Credit Default Swap - 125826CM	0	0	91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE	1FE	200,405	190,103
000000-00-0	Corporate Bond First to Default	2Z	0	8,072,291	8,006,671			Credit Default Swap - 125826CM	0	0	91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE	1FE	8,072,291	8,006,671
000000-00-0	Corporate Bond First to Default	2Z	0	12,188,220	11,895,480			Credit Default Swap - 125826CM	0	0	91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE	1FE	12,188,220	11,895,480
000000-00-0	Corporate Bond First to Default	2Z	0	1,415,616	1,406,036			Credit Default Swap - 125826CM	0	0	91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE	1FE	1,415,616	1,406,036
000000-00-0	Corporate Bond First to Default	2Z	0	15,000,000	15,642,600			Credit Default Swap - 125826CM	0	0	91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE	1FE	15,000,000	15,642,600
000000-00-0	Corporate Bond First to Default	2Z	0	145,855	148,002			Credit Default Swap - 125826CM	0	0	91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE	1FE	145,855	148,002
000000-00-0	Corporate Bond First to Default	2Z	0	32,573,880	31,990,706			Credit Default Swap - 125826CM	0	0	91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE	1FE	32,573,880	31,990,706
000000-00-0	Corporate Bond First to Default	2Z	0	1,007,516	892,793			Credit Default Swap - 125826CM	0	0	914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORP	1FE	1,007,516	892,793
000000-00-0	Corporate Bond First to Default	2Z	0	15,100,000	15,266,704			Credit Default Swap - 125826CM	0	0	917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI	1FE	15,100,000	15,266,704
000000-00-0	Corporate Bond First to Default	2Z	0	1,952,038	1,850,477			Credit Default Swap - 125826CM	0	0	92343V-CQ-5	Verizon Communications CORPORATE	2FE	1,952,038	1,850,477
000000-00-0	Corporate Bond First to Default	2Z	0	1,574,355	1,481,632			Credit Default Swap - 125826CM	0	0	927804-FG-4	Virginia Electric Power CORPORATE	2FE	1,574,355	1,481,632
000000-00-0	Corporate Bond First to Default	2Z	0	1,555,791	1,531,483			Credit Default Swap - 125826CM	0	0	927804-FR-0	Virginia Electric Power CORPORATE	1FE	1,555,791	1,531,483
000000-00-0	Corporate Bond First to Default	2Z	0	1,654,318	1,703,880			Credit Default Swap - 125826CM	0	0	931142-CY-7	WAL MART STORES INC CORPORATE	1FE	1,654,318	1,703,880
000000-00-0	Corporate Bond First to Default	2Z	0	9,723,635	9,948,100			Credit Default Swap - 125826CM	0	0	931142-DG-5	WAL MART STORES INC CORPORATE	1FE	9,723,635	9,948,100
000000-00-0	Corporate Bond First to Default	2Z	0	5,397,995	5,452,200			Credit Default Swap - 125826CM	0	0	931142-DK-6	WAL MART STORES INC CORPORATE	1FE	5,397,995	5,452,200
000000-00-0	Corporate Bond First to Default	2Z	0	1,019,710	1,009,200			Credit Default Swap - 125826CM	0	0	931142-DQ-3	WAL MART STORES INC CORPORATE	1FE	1,019,710	1,009,200
000000-00-0	Corporate Bond First to Default	2Z	0	6,410,925	6,595,291			Credit Default Swap - 125826CM	0	0	93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORP	1FE	6,410,925	6,595,291
000000-00-0	Corporate Bond First to Default	2Z	0	5,337,003	5,502,550			Credit Default Swap - 125826CM	0	0	93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORP	1FE	5,337,003	5,502,550
000000-00-0	Corporate Bond First to Default	2Z	0	12,743,715	11,595,717			Credit Default Swap - 125826CM	0	0	94973V-AY-3	ANTHEM INC CORPORATE	2FE	12,743,715	11,595,717
000000-00-0	Corporate Bond First to Default	2Z	0	1,296,469	1,151,143			Credit Default Swap - 125826CM	0	0	94973V-BK-2	ANTHEM INC CORPORATE	2FE	1,296,469	1,151,143
000000-00-0	Corporate Bond First to Default	2Z	0	3,373,720	3,026,601			Credit Default Swap - 125826CM	0	0	94974B-GE-4	Wells Fargo & Co NT CORPORATE	1FE	3,373,720	3,026,601
000000-00-0	Corporate Bond First to Default	2Z	0	2,478,491	2,444,150			Credit Default Swap - 125826CM	0	0	95709T-AH-3	Westar Energy Inc CORPORATE	1FE	2,478,491	2,444,150
000000-00-0	Corporate Bond First to Default	2Z	0	1,736,218	1,607,598			Credit Default Swap - 125826CM	0	0	95709T-AK-6	Westar Energy Inc CORPORATE	1FE	1,736,218	1,607,598
000000-00-0	Corporate Bond First to Default	2Z	0	1,252,460	1,220,648			Credit Default Swap - 125826CM	0	0	95709T-AM-2	Westar Energy Inc CORPORATE	1FE	1,252,460	1,220,648
000000-00-0	Corporate Bond First to Default	2Z	0	9,102,403	9,211,718			Credit Default Swap - 125826CM	0	0	976656-BW-7	WISCONSIN ELEC POWER NOTES	1FE	9,102,403	9,211,718
000000-00-0	Corporate Bond First to Default	2Z	0	6,660,718	6,563,343			Credit Default Swap - 125826CM	0	0	976656-CE-6	WISCONSIN ELEC POWER CORPORATE	1FE	6,660,718	6,563,343
000000-00-0	Corporate Bond First to Default	2Z	0	10,554,747	10,316,041			Credit Default Swap - 125826CM	0	0	976656-CG-1	WISCONSIN ELEC POWER CORPORATE	1FE	10,554,747	10,316,041
000000-00-0	Corporate Bond First to Default	2Z	0	1,919,066	1,868,511			Credit Default Swap - 125826CM	0	0	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1FE	1,919,066	1,868,511
000000-00-0	Corporate Bond First to Default	2Z	0	4,945,519	4,749,200			Credit Default Swap - 125826CM	0	0	976826-BK-2	WISCONSIN PWR & LT CO CORPORATE	1FE	4,945,519	4,749,200
000000-00-0	Corporate Bond First to Default	2Z	0	3,637,439	3,612,920			Credit Default Swap - 125826CM	0	0	976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE	1FE	3,637,439	3,612,920
000000-00-0	Corporate Bond First to Default	2Z	0	4,745,603	4,916,535			Credit Default Swap - 125826CM	0	0	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORP	1FE	4,745,603	4,916,535
000000-00-0	Corporate Bond First to Default	4Z	90,000,000	14,137,923	13,238,020	12/11/2018	12/20/2023	Credit Default Swap - 125852CM	2,985,133	1,800,275	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1FE	11,152,791	11,437,745
000000-00-0	Corporate Bond First to Default	4Z	0	6,765,481	6,336,438			Credit Default Swap - 125852CM	0	0	031162-BE-9	AMGEN INC CORPORATE	2FE	6,765,481	6,336,438
000000-00-0	Corporate Bond First to Default	4Z	0	6,923,070	7,356,504			Credit Default Swap - 125852CM	0	0	18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI	1FE	6,923,070	7,356,504
000000-00-0	Corporate Bond First to Default	4Z	0	12,117,481	15,127,390			Credit Default Swap - 125852CM	0	0	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1FE	12,117,481	15,127,390
000000-00-0	Corporate Bond First to Default	4Z	0	671,008	627,548			Credit Default Swap - 125852CM	0	0	24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP	2FE	671,008	627,548
000000-00-0	Corporate Bond First to Default	4Z	0	26,552,801	27,137,500			Credit Default Swap - 125852CM	0	0	353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI	1FE	26,552,801	27,137,500
000000-00-0	Corporate Bond First to Default	4Z	0	12,075,184	12,372,500			Credit Default Swap - 125852CM	0	0	495289-X6-2	KING CNTY WASH SWR REV CORPORATE MU	1FE	12,075,184	12,372,500
000000-00-0	Corporate Bond First to Default	4Z	0	226,364	235,958			Credit Default Swap - 125852CM	0	0	594918-AX-2	MICROSOFT CORP CORPORATE	1FE	226,364	235,958
000000-00-0	Corporate Bond First to Default	4Z	0	1,335,448	1,420,237			Credit Default Swap - 125852CM	0	0	64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP	1FE	1,335,448	1,420,237
000000-00-0	Corporate Bond First to Default	4Z	0	93,271	94,172			Credit Default Swap - 125852CM	0	0	709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE	1FE	93,271	94,172
000000-00-0	Corporate Bond First to Default	4Z	0	2,493,777	3,126,425			Credit Default Swap - 125852CM	0	0	713448-EA-2	PEPSICO INC Corp Public	1FE	2,493,777	3,126,425
000000-00-0	Corporate Bond First to Default	4Z	0	2,154,630	2,038,184			Credit Default Swap - 125852CM	0	0	775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN	2FE	2,154,630	2,038,184
000000-00-0	Corporate Bond First to Default	4Z	0	2,111,801	1,967,245			Credit Default Swap - 125852CM	0	0	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	1FE	2,111,801	1,967,245
000000-00-0	Corporate Bond First to Default	4Z	0	8,655,316	8,323,519			Credit Default Swap - 125852CM	0	0	875127-BD-3	Tampa Electric CORPORATE	2FE	8,655,316	8,323,519
9999999999 - Totals				5,070,614,230	5,404,592,448	XXX	XXX	XXX	52,082,383	6,581,935	XXX	XXX	XXX	5,018,531,848	5,398,010,513

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	14	1,141,740,271	12	1,144,586,411	14	1,274,052,619	18	3,752,587,314	14	1,141,740,271
2. Add: Opened or Acquired Transactions	2	1,147,071,407	2	580,365,482	4	2,484,768,985	8	4,283,911,070	16	8,496,116,944
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	4	1,143,784,219	0	450,210,951	0	5,278,178	5	2,959,647,188	9	4,558,920,536
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	441,048	XXX	688,322	XXX	956,112	XXX	6,236,966	XXX	8,322,448
7. Ending Inventory	12	1,144,586,411	14	1,274,052,620	18	3,752,587,314	21	5,070,614,230	21	5,070,614,231

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,006,931,875	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		2,006,931,875
4.	Part D, Section 1, Column 5	2,873,365,556	
5.	Part D, Section 1, Column 6	(866,433,681)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,752,444,013	
8.	Part B, Section 1, Column 13	12,205,984	
9.	Total (Line 7 plus Line 8)		1,764,649,997
10.	Part D, Section 1, Column 8	2,772,295,950	
11.	Part D, Section 1, Column 9	(1,007,645,953)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,737,780,794	
14.	Part B, Section 1, Column 20	70,294,190	
15.	Part D, Section 1, Column 11	5,808,074,984	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,028,245,541	2,557,573,118	470,672,423	0
2. Cost of cash equivalents acquired	116,951,470,151	114,331,519,608	2,619,950,542	0
3. Accrual of discount	52,920,960	52,920,486	475	0
4. Unrealized valuation increase (decrease)	53,425	0	53,425	0
5. Total gain (loss) on disposals	(493,835)	(481,236)	(12,599)	0
6. Deduct consideration received on disposals	117,361,327,935	115,019,062,894	2,342,265,041	0
7. Deduct amortization of premium	96,203	95,378	825	0
8. Total foreign exchange change in book/adjusted carrying value	(5,780)	(5,780)	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,670,766,324	1,922,367,924	748,398,400	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,670,766,324	1,922,367,924	748,398,400	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	01/01/2019	75,272,428	0	30,105,001	33,570,000	3,511,834	0	0	(3,511,834)	0	12,284,342	8,471,005
PL1, WS1 Office		Newark	NJ	08/15/1935	01/01/2019	417,806,555	0	97,819,811	152,500,000	11,264,224	0	0	(11,264,224)	0	52,984,526	32,810,404
318001, Parking Facility		Newark	NJ	12/31/2006	01/01/2019	23,511,596	0	16,867,826	36,400,000	554,492	0	0	(554,492)	0	0	1,455,382
RL1, RL3, Office		Roseland	NJ	07/30/1971	01/01/2019	185,360,617	0	49,789,200	112,900,000	3,978,607	0	0	(3,978,607)	0	18,704,357	13,899,860
Office Building		Scranton	PA	02/01/2006	01/01/2019	15,188,149	0	6,059,742	14,875,000	528,581	0	0	(528,581)	0	4,133,731	3,328,775
EH1, Office, Land		Upper Dublin	PA	12/19/1969	01/01/2019	172,748,544	0	51,765,744	51,400,000	5,530,493	0	0	(5,530,493)	0	22,274,953	15,374,814
Block 143		Newark	NJ	05/09/2018	01/01/2019	10,239,451	0	10,239,451	10,239,451	0	0	0	0	0	0	411,451
JK2, Office (WIP)		Jacksonville	FL	07/30/1953	01/01/2019	527,524	0	527,524	0	0	0	0	0	0	0	0
0299999. Property occupied by the reporting entity - Administrative						900,654,864	0	263,174,299	411,884,451	25,368,231	0	0	(25,368,231)	0	110,381,909	75,751,691
0399999. Total Property occupied by the reporting entity						900,654,864	0	263,174,299	411,884,451	25,368,231	0	0	(25,368,231)	0	110,381,909	75,751,691
221000, Residential		New York	NY	02/27/2018	09/17/2018	135,542,939	(75,000,000)	52,101,955	86,000,000	15,675,526	0	(75,000,000)	(90,675,526)	0	6,799,954	4,700,623
293600, Retail		Coral Gables	FL	11/13/2013	12/19/2018	39,026,663	(22,000,000)	12,669,207	24,400,000	853,597	0	0	(853,597)	0	3,453,754	996,099
JK2, Office		Jacksonville	FL	07/30/1953	01/01/2019	128,419,451	0	27,665,262	67,000,000	2,965,323	0	0	(2,965,323)	0	11,963,672	8,270,846
293900, Residential	!	Atlanta	GA	04/30/2014	06/28/2018	74,105,370	(36,678,934)	29,060,974	37,721,066	1,788,609	0	(103,934)	(1,892,543)	0	5,110,870	2,583,819
293400, Office	!	Chicago	IL	12/30/2012	06/14/2018	148,947,443	(72,598,113)	51,183,201	146,401,887	3,878,170	0	0	(3,878,170)	0	15,823,315	6,382,083
Block 52 Retail		Newark	NJ	08/07/2012	01/01/2019	58,052,389	0	51,493,624	68,927,312	1,806,214	0	0	(1,806,214)	0	895,762	624,934
297000, Retail	!	New York	NY	10/01/2013	12/31/2017	(859,184)	0	0	0	0	0	0	0	0	0	0
293700, Retail	!	New York	NY	12/18/2013	12/18/2018	47,840,000	(24,700,000)	20,798,135	33,100,000	807,453	0	0	(807,453)	0	3,178,274	799,356
297900, Retail	!	Fort Lauderdale	FL	06/15/2017	06/25/2018	49,200,000	(24,750,000)	22,984,166	25,550,000	952,164	0	0	(952,164)	0	3,583,867	930,989
0499999. Properties held for the production of income						680,275,071	(255,727,047)	267,956,524	489,100,265	28,727,056	0	(75,103,934)	(103,830,990)	0	50,809,469	25,288,748
0699999 - Totals						1,580,929,935	(255,727,047)	531,130,823	900,984,716	54,095,287	0	(75,103,934)	(129,199,221)	0	161,191,378	101,040,440

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
293500, Office	San Francisco	CA	02/27/2013		0	0	0	1,315,397
293600, Retail	Coral Gables	FL	11/13/2013		0	0	0	2,838
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	2,934,636
293900, Residential	Atlanta	GA	04/30/2014		0	0	0	418,278
293800, Residential	Chicago	IL	12/10/2013		0	0	0	1,804,928
293400, Office	Chicago	IL	12/30/2012		0	0	0	899,729
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	1,214,085
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	14,710,966
318001, Parking Facility	Newark	NJ	12/31/2006		0	0	0	731,078
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	11,608,373
Office Building	Scranton	PA	02/01/2006		0	0	0	538,079
Block 52 Retail	Newark	NJ	08/07/2012		0	0	0	(624,899)
Block 143 Land	Newark	NJ	05/09/2018	PSEG Services Corporation	9,989,451	0	10,239,451	0
0199999. Acquired by Purchase					9,989,451	0	10,239,451	35,553,488
221000, Residential	New York	NY	02/27/2018	Transfer from Sch BA	134,121,367	(75,000,000)	52,101,955	8,656,115
0299999. Acquired by Internal Transfer					134,121,367	(75,000,000)	52,101,955	8,656,115
0399999 - Totals					144,110,818	(75,000,000)	62,341,406	44,209,603

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
293500, Office	San Francisco	CA	06/19/2018	101 MISSION STRATEGIC VENTURE LLC	113,909,190	0	48,423,638	1,315,397	0	50,000,000	48,684,603	0	98,423,638	154,173,224	0	55,749,586	55,749,586	5,133,257	2,249,140
293800, Residential	Chicago	IL	12/13/2018	Mansueto Belden-Stratford LLC	93,763,625	0	36,724,729	1,804,928	0	49,000,000	47,195,072	0	85,724,729	105,420,458	0	19,695,729	19,695,729	7,503,656	2,742,438
JK2, Office	Jacksonville	FL	05/15/2018	CDP Home Street, LLC (Partial Sale)	0	0	0	0	0	0	0	0	0	808,440	0	808,440	808,440	0	5,720
Deeded in prior year					0	0	0	0	0	0	0	0	0	(97,410)	0	(97,410)	(97,410)	94	484,021
0199999. Property Disposed					207,672,815	0	85,148,367	3,120,325	0	99,000,000	95,879,675	0	184,148,367	260,304,712	0	76,156,345	76,156,345	12,637,007	5,481,319
0399999 - Totals					207,672,815	0	85,148,367	3,120,325	0	99,000,000	95,879,675	0	184,148,367	260,304,712	0	76,156,345	76,156,345	12,637,007	5,481,319

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611423		BENTLEYVILLE	AL		04/27/2017	4.200	3,300,000	0	0	0	0	0	13,045,911	04/10/2017
717610759		BON SECOUR	AL		12/04/2013	4.900	2,336,000	0	0	0	0	0	4,013,700	09/27/2018
717611502		FOLEY	AL		05/17/2018	4.600	1,758,000	0	0	0	0	0	2,899,557	04/24/2018
717610473		ALTHEIMER	AR		05/11/2012	4.150	232,687	0	0	0	0	0	1,990,750	09/14/2017
717611211		AUGUSTA	AR		06/07/2016	4.050	809,810	0	0	0	0	0	2,100,001	06/02/2016
717611597		CAMDEN	AR		08/23/2018	4.480	4,127,000	0	0	0	0	0	10,692,736	08/09/2018
717611179		CASH	AR		06/27/2016	4.150	3,954,460	0	0	0	0	0	8,107,400	06/20/2016
717611413		CASH	AR		04/03/2017	3.320	1,371,071	0	0	0	0	0	5,721,305	03/15/2017
717609778		CHERRY VALLEY	AR		04/05/2007	6.900	411,502	0	0	0	0	0	1,225,960	09/22/2016
717610178		CHERRY VALLEY	AR		06/08/2010	7.000	716,308	0	0	0	0	0	2,134,050	09/22/2016
717611202		CHERRY VALLEY	AR		04/14/2016	4.250	1,222,581	0	0	0	0	0	2,900,003	04/06/2016
717610639		DES ARC	AR		03/15/2013	3.500	8,700,000	0	0	0	0	0	24,377,206	09/23/2015
717610640		DUMAS	AR		05/14/2013	3.800	370,319	0	0	0	0	0	3,953,601	09/22/2016
717610676		DUMAS	AR		10/10/2013	4.150	9,644,435	0	0	0	0	0	28,407,445	06/29/2017
717611289		DUMAS	AR		09/15/2016	3.400	1,233,454	0	0	0	0	0	3,925,002	08/23/2016
717610977		EUDORA	AR		03/04/2015	3.500	2,576,702	0	0	0	0	0	11,157,185	09/20/2018
717611394		FISHER	AR		02/06/2017	4.100	451,454	0	0	0	0	0	1,760,000	02/01/2017
717611186		GRIFFITHVILLE	AR		05/25/2016	3.750	2,050,716	0	0	0	0	0	4,690,600	05/13/2016
717611086		HARRISBURG	AR		12/17/2015	3.940	1,663,608	0	0	0	0	0	5,629,636	09/20/2018
717611157		HARRISBURG	AR		12/17/2015	3.940	1,188,291	0	0	0	0	0	3,705,614	09/20/2018
717611204		HICKORY RIDGE	AR		08/19/2016	3.820	1,003,501	0	0	0	0	0	3,161,770	02/07/2018
717610976		HUNTER	AR		03/04/2015	3.750	4,613,382	0	0	0	0	0	11,422,407	09/20/2018
717611072		JONESBORO	AR		08/27/2015	3.850	3,301,713	0	0	0	0	0	8,524,011	09/26/2018
717611494		JONESBORO	AR		09/29/2017	3.820	1,472,441	0	0	0	0	0	4,190,364	09/25/2017
717611497		JONESBORO	AR		09/29/2017	3.250	538,900	0	0	0	0	0	1,533,637	09/25/2017
717611178		LAGRANGE	AR		03/17/2016	3.500	3,361,155	0	0	0	0	0	8,577,500	03/10/2016
717611239		LEACHVILLE	AR		07/01/2016	4.000	798,853	0	0	0	0	0	2,050,001	06/23/2016
717611393		MANILA	AR		03/03/2017	4.450	7,376,018	0	0	0	0	0	14,878,551	06/11/2018
717611188		MARION	AR		04/21/2016	3.600	510,432	0	0	0	0	0	3,300,000	04/15/2016
717610716		MONTROSE	AR		05/02/2014	4.350	1,984,929	0	0	0	0	0	4,600,045	09/14/2017
717611336		MORO	AR		12/15/2016	3.270	4,464,272	0	0	0	0	0	8,947,870	12/14/2016
717611133		NEWPORT	AR		02/22/2016	4.200	1,714,093	0	0	0	0	0	3,811,387	08/18/2017
717611442		NEWPORT	AR		09/08/2017	4.200	390,651	0	0	0	0	0	868,636	08/18/2017
717611511		NEWPORT	AR		11/21/2017	3.680	3,500,000	0	0	0	0	0	7,257,938	11/08/2017
717611587		NEWPORT	AR		05/18/2018	4.720	5,000,000	0	0	0	0	0	9,570,279	05/03/2018
717611524		PARKIN	AR		12/14/2017	3.450	2,226,208	0	0	0	0	0	5,998,125	11/27/2017
717610474		PORTLAND	AR		08/14/2012	4.500	4,096,470	0	0	0	0	0	10,517,732	09/20/2018
717611087		PORTLAND	AR		09/30/2015	4.200	1,714,093	0	0	0	0	0	6,872,475	09/20/2018
717610931		STUTTGART	AR		12/05/2014	3.950	3,237,295	0	0	0	0	0	8,190,001	09/14/2017
717611478		TILLAR	AR		08/01/2017	3.900	3,659,201	0	0	0	0	0	9,700,000	07/25/2017
717611250		TUCKERMAN	AR		06/03/2016	3.650	447,931	0	0	0	0	0	2,575,002	05/23/2016
717611071		WALNUT RIDGE	AR		07/30/2015	3.800	6,590,749	0	0	0	0	0	15,429,481	10/03/2017
717611468		WALNUT RIDGE	AR		09/19/2018	4.640	4,525,000	0	0	0	0	0	9,953,022	07/30/2018
717611612		WALNUT RIDGE	AR		09/19/2018	4.640	1,500,000	0	0	0	0	0	3,299,350	07/30/2018
717610607		WILMOT	AR		12/07/2012	3.950	2,009,958	0	0	0	0	0	9,603,989	09/20/2018
717611176		WYNNE	AR		06/13/2016	3.800	9,052,209	0	0	0	0	0	27,215,164	07/02/2018
717610294		PHOENIX	AZ		04/01/2016	4.700	349,091	0	(5,449)	0	0	0	3,784,982	09/08/2017
717610827		SOMERTON	AZ		05/01/2018	3.530	820,000	0	42	0	0	0	1,986,111	09/08/2017
717611510		WELLTON	AZ		10/17/2017	3.730	1,975,446	0	0	0	0	0	4,000,001	09/18/2017
717611566		WELLTON	AZ		03/01/2018	4.500	6,337,500	0	0	0	0	0	10,000,003	02/01/2018
717610922		WILCOX	AZ		12/19/2014	4.000	4,746,400	0	0	0	0	0	8,165,929	12/17/2018
717611042		WILCOX	AZ		11/05/2015	3.950	9,011,458	0	0	0	0	0	15,503,730	12/17/2018
717611389		WILCOX	AZ		06/26/2017	3.993	18,375,672	0	0	0	0	0	31,614,324	12/17/2018
717611441		WILCOX	AZ		01/08/2018	3.880	7,821,352	0	0	0	0	0	13,456,201	12/17/2018
717611078		YUMA	AZ		11/23/2015	3.850	4,800,000	0	0	0	0	0	16,236,698	10/10/2017
717611253		ACAMPO	CA		08/04/2016	3.650	1,080,000	0	0	0	0	0	7,160,100	07/15/2016
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	38,015,184	09/12/2017
717610788		AVENAL	CA		12/12/2013	4.200	4,525,000	0	0	0	0	0	25,296,816	09/12/2017
717610252		BAKERSFIELD	CA		01/19/2011	3.900	53,859	0	0	0	0	0	10,850,000	09/22/2016
717610368		BAKERSFIELD	CA		12/28/2011	5.050	695,000	0	0	0	0	0	8,153,444	09/08/2017
717610878		BAKERSFIELD	CA		10/09/2014	3.400	1,101,000	0	0	0	0	0	23,202,637	09/08/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611106		BAKERSFIELD	CA		12/11/2015	3.880	4,950,000	0	0	0	0	0	15,377,500	07/21/2017
717611567		BAKERSFIELD	CA		04/02/2018	4.350	1,350,000	0	0	0	0	0	5,080,000	02/15/2018
717610845		BAKERSFILED	CA		07/31/2014	4.180	12,369,937	0	0	0	0	0	23,251,874	06/21/2018
717611553		BIGGS	CA		05/17/2018	4.850	7,025,000	0	0	0	0	0	12,947,500	05/01/2018
717611287		BRADLEY	CA		08/10/2016	3.450	840,000	0	0	0	0	0	3,564,500	07/22/2016
717610703		BRAWLEY	CA		06/06/2013	3.930	1,226,898	0	0	0	0	0	5,057,115	09/22/2016
717611260		BRAWLEY	CA		08/10/2016	2.950	5,676,385	0	0	0	0	0	21,996,310	09/11/2018
717611459		BUTTONWILLOW	CA		11/09/2017	4.560	18,110,565	0	0	0	0	0	40,245,702	11/02/2017
717610469		CHICO	CA		04/26/2012	4.400	2,304,000	0	0	0	0	0	8,904,000	09/19/2018
717610615		CHICO	CA		02/07/2013	3.980	9,976,000	0	0	0	0	0	10,755,060	12/27/2018
717610727		CHICO	CA		07/12/2013	4.300	860,000	0	0	0	0	0	927,152	12/27/2018
717610765		CHICO	CA		10/11/2013	4.660	860,000	0	0	0	0	0	927,152	12/27/2018
717610942		CHICO	CA		12/23/2014	4.150	860,000	0	0	0	0	0	927,152	12/27/2018
717610986		CHICO	CA		05/18/2015	3.500	22,000,000	0	0	0	0	0	55,163,566	06/12/2018
717611454		CHICO	CA		07/06/2017	4.250	2,500,000	0	0	0	0	0	2,695,227	12/27/2018
717611591		CHICO	CA		11/30/2018	3.880	24,000,000	0	0	0	0	0	60,178,334	06/12/2018
717611508		CHOWCHILLA	CA		12/27/2017	3.550	1,920,000	0	0	0	0	0	13,018,800	10/20/2017
717611275		CLEMENTS	CA		08/19/2016	4.400	2,375,000	0	0	0	0	0	3,998,500	04/11/2018
717610250		DELANO	CA		04/06/2011	6.260	1,139,840	0	0	0	0	0	5,171,922	05/01/2017
717610798		DELANO	CA		03/20/2014	5.250	1,659,430	0	0	0	0	0	12,739,273	09/08/2017
717610890		EDNA VALLEY	CA		09/30/2014	4.100	218,234	0	0	0	0	0	605,378	09/08/2017
717611259		EL CENTRO	CA		07/20/2016	3.300	1,567,156	0	0	0	0	0	3,296,644	05/19/2016
717610443		ELK GROVE	CA		12/15/2011	5.100	678,158	0	0	0	0	0	2,006,747	01/09/2018
717610598		ELK GROVE	CA		11/02/2012	3.990	800,000	0	0	0	0	0	2,367,305	01/09/2018
717610692		ELK GROVE	CA		07/29/2013	3.650	1,632,784	0	0	0	0	0	4,831,567	01/09/2018
717611447		ELK GROVE	CA		05/04/2017	3.920	2,250,000	0	0	0	0	0	4,623,000	04/27/2017
717611551		ELK GROVE	CA		05/31/2018	4.160	750,000	0	0	0	0	0	2,219,325	01/09/2018
717610356		EXETER	CA		07/14/2011	5.150	5,860,633	0	0	0	0	0	55,183,733	12/14/2016
717610512		EXETER	CA		10/11/2012	3.810	23,100,002	0	0	0	0	0	105,582,375	12/31/2016
717610722		EXETER	CA		09/12/2013	3.480	1,139,998	0	0	0	0	0	4,783,229	12/30/2016
717610780		EXETER	CA		12/26/2013	4.100	5,736,779	0	0	0	0	0	26,220,932	12/31/2016
717611113		EXETER	CA		12/15/2015	3.580	6,043,792	0	0	0	0	0	32,968,813	12/15/2017
717610602		FOWLER	CA		02/22/2013	3.150	3,150,000	0	0	0	0	0	6,906,846	03/15/2018
717611578		FOWLER	CA		03/27/2018	4.290	9,800,000	0	0	0	0	0	21,487,994	03/15/2018
717611001		FRESNO	CA		06/03/2015	3.700	1,760,000	0	0	0	0	0	5,835,234	09/12/2018
717611327		GEYSERVILLE	CA		03/07/2017	3.440	3,504,000	0	0	0	0	0	7,783,501	02/27/2017
717611528		GEYSERVILLE	CA		01/04/2018	3.980	3,250,000	0	0	0	0	0	13,639,955	12/28/2017
717610254		GONZALES	CA		12/28/2011	4.450	2,542,151	0	0	0	0	0	12,292,052	09/08/2017
717610297		GREENFIELD	CA		12/22/2010	4.380	2,200,000	0	0	0	0	0	14,803,770	09/28/2016
717611604		GREENFIELD	CA		07/30/2018	4.710	30,012,000	0	0	0	0	0	68,207,105	12/31/2018
717610611		GRIDLEY	CA		12/28/2012	4.070	4,620,000	0	0	0	0	0	1,731,822	12/31/2016
717610261		HEALDSBURG	CA		03/14/2011	5.670	918,666	0	0	0	0	0	2,371,895	09/28/2016
717610262		HEALDSBURG	CA		03/14/2011	5.670	396,000	0	0	0	0	0	1,034,032	09/28/2016
717610795		HEALDSBURG	CA		12/27/2013	4.900	229,500	0	0	0	0	0	599,268	09/28/2016
717610796		HEALDSBURG	CA		12/27/2013	4.900	657,000	0	0	0	0	0	1,696,305	09/28/2016
717611304		HEALDSBURG	CA		09/02/2016	3.780	3,840,000	0	0	0	0	0	7,353,962	12/07/2018
717611554		HEALDSBURG	CA		02/22/2018	4.110	22,830,000	0	0	0	0	0	35,524,379	02/06/2018
717611653		HEBER	CA		11/20/2018	4.150	700,000	0	0	0	0	0	3,720,250	11/05/2018
717610564		HOLLISTER	CA		12/28/2012	3.750	1,584,000	0	0	0	0	0	8,620,831	09/26/2018
717610612		HOLLISTER	CA		06/07/2013	3.580	2,700,000	0	0	0	0	0	37,583,100	09/28/2016
717610670		HOLLISTER	CA		06/07/2013	3.580	900,000	0	0	0	0	0	12,527,700	09/28/2016
717611131		HOLLISTER	CA		11/09/2015	3.800	765,000	0	0	0	0	0	4,163,460	09/26/2018
717610315		HOLT	CA		03/16/2011	4.930	115,931	0	0	0	0	0	498,797	06/29/2017
717611427		HOLT	CA		07/06/2017	4.250	179,827	0	0	0	0	0	773,711	06/29/2017
717609764		HOLTVILLE	CA		05/31/2007	6.250	331,055	0	0	0	0	0	2,326,195	09/22/2016
717611552		KELSEYVILLE	CA		02/06/2018	4.250	1,435,000	0	0	0	0	0	2,392,108	01/31/2018
717611558		KELSEYVILLE	CA		02/06/2018	4.250	736,000	0	0	0	0	0	1,226,892	01/31/2018
717610661		LATHROP	CA		05/16/2013	4.650	3,120,000	0	0	0	0	0	8,169,985	09/23/2016
717611197		LINDEN	CA		04/18/2016	4.125	8,800,000	0	0	0	0	0	27,354,076	01/31/2018
717611550		LINDEN	CA		02/12/2018	4.300	1,000,000	0	0	0	0	0	3,108,424	01/31/2018
717610790		LOST HILLS	CA		09/14/2015	3.600	25,381,000	0	0	0	0	0	47,643,301	12/10/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610863		LOST HILLS	CA		09/25/2014	4.150	45,820,000	0	0	0	0	0	121,158,074	12/14/2018
717611665		LOST HILLS	CA		12/28/2018	4.680	15,000,000	0	0	0	0	0	28,156,829	12/10/2018
717610290		MADERA	CA		03/23/2011	5.820	62,984,400	0	0	0	0	0	113,808,084	10/05/2018
717610372		MADERA	CA		09/15/2011	5.950	301,308	0	0	0	0	0	1,057,019	09/17/2014
717610567		MADERA	CA		10/12/2012	4.620	1,040,000	0	0	0	0	0	3,278,155	05/07/2018
717610694		MADERA	CA		07/15/2013	3.050	765,000	0	0	0	0	0	4,264,753	09/22/2016
717610805		MADERA	CA		08/01/2014	4.650	1,082,400	0	0	0	0	0	3,411,808	05/07/2018
717610965		MADERA	CA		06/01/2015	3.950	4,575,550	0	0	0	0	0	9,931,635	09/13/2017
717611398		MADERA	CA		05/31/2017	3.500	33,652,246	0	0	0	0	0	60,807,133	10/05/2018
717611585		MADERA	CA		06/13/2018	4.950	500,000	0	0	0	0	0	1,576,037	05/07/2018
717611052		MARICOPA	CA		12/15/2015	3.560	10,621,260	0	0	0	0	0	36,466,416	09/25/2018
717611431		MAXWELL	CA		04/17/2017	4.200	3,290,000	0	0	0	0	0	6,955,681	04/12/2017
717611619		MECCA	CA		08/23/2018	3.990	2,000,000	0	0	0	0	0	5,734,580	07/30/2018
717610681		MONTEREY	CA		06/28/2013	3.650	3,183,400	0	0	0	0	0	9,763,535	05/11/2017
717611455		MONTEREY	CA		06/26/2017	4.150	1,000,000	0	0	0	0	0	3,067,015	05/11/2017
717610236		NAPA	CA		11/01/2010	5.500	2,917,200	0	0	0	0	0	7,907,348	02/02/2016
717610610		NAPA	CA		02/19/2013	3.850	5,160,000	0	0	0	0	0	14,015,800	12/18/2015
717610945		NAPA	CA		12/18/2014	4.600	11,600,000	0	0	0	0	0	31,442,800	02/02/2016
717611225		NAPA	CA		06/17/2016	3.750	3,000,000	0	0	0	0	0	7,896,080	06/01/2016
717611415		NAPA	CA		04/20/2017	4.600	20,326,000	0	0	0	0	0	31,317,285	04/13/2017
717611480		NAPA	CA		06/30/2017	4.220	2,800,000	0	0	0	0	0	6,380,500	06/28/2017
717611019		NAPA	CA		06/24/2015	3.990	1,668,750	0	0	0	0	0	3,092,577	06/21/2018
717611263		NAPA	CA		08/04/2016	3.900	2,766,200	0	0	0	0	0	5,096,377	06/21/2018
717611479		NAPA	CA		07/26/2017	4.210	1,223,000	0	0	0	0	0	2,266,499	06/21/2018
717611602		NAPA	CA		06/29/2018	5.400	384,233	0	0	0	0	0	712,069	06/21/2018
717611306		OAKVILLE	CA		11/08/2016	3.500	8,064,000	0	0	0	0	0	64,662,375	11/04/2016
717610576		ORANGE COVE	CA		10/01/2012	4.450	450,000	0	0	0	0	0	1,432,971	09/12/2018
717611380		ORLAND	CA		06/22/2017	4.550	2,700,000	0	0	0	0	0	4,511,852	08/01/2018
717611633		ORLAND	CA		09/07/2018	5.100	1,800,000	0	0	0	0	0	3,007,901	08/01/2018
717609900		OROVILLE	CA		09/27/2007	6.553	14,000,000	0	0	0	0	0	47,274,600	12/29/2017
717610215		OXNARD	CA		09/30/2010	5.450	360,379	0	0	0	0	0	11,506,975	09/22/2016
717611569		PLYMOUTH	CA		03/19/2018	4.890	1,057,000	0	0	0	0	0	1,841,189	03/05/2018
717611360		PORTERVILLE	CA		03/02/2017	4.450	950,000	0	0	0	0	0	2,100,000	02/15/2017
717611547		RICHVALE	CA		01/16/2018	3.860	4,000,000	0	0	0	0	0	10,239,600	05/24/2018
717610255		RIVERDALE	CA		12/27/2010	4.950	326,025	0	0	0	0	0	1,650,437	09/03/2015
717610269		RIVERDALE	CA		12/27/2010	4.950	529,790	0	0	0	0	0	2,313,499	09/22/2016
717610270		RIVERDALE	CA		12/27/2010	4.950	863,966	0	0	0	0	0	4,928,450	09/22/2016
717610271		RIVERDALE	CA		12/27/2010	4.950	978,074	0	0	0	0	0	4,774,500	09/22/2016
717610272		RIVERDALE	CA		12/27/2010	4.950	3,124,800	0	0	0	0	0	11,089,800	09/22/2016
717610388		RUTHERFORD	CA		11/02/2011	4.440	2,550,000	0	0	0	0	0	9,076,658	06/25/2018
717610535		RUTHERFORD	CA		07/13/2012	4.050	2,550,000	0	0	0	0	0	9,076,658	06/25/2018
717610632		RUTHERFORD	CA		12/21/2012	3.550	2,550,000	0	0	0	0	0	9,076,658	06/25/2018
717611054		RUTHERFORD	CA		07/17/2015	4.250	42,366,731	0	0	0	0	0	77,079,307	08/31/2017
717611091		RUTHERFORD	CA		10/01/2015	3.980	10,465,000	0	0	0	0	0	33,894,789	09/20/2018
717611252		RUTHERFORD	CA		08/22/2016	3.250	2,100,000	0	0	0	0	0	20,462,000	07/15/2016
717610349		SALINAS	CA		07/01/2011	5.550	1,302,257	0	0	0	0	0	10,759,621	09/08/2017
717611386		SAN ARDO	CA		01/01/2017	3.770	6,624,000	0	0	0	0	0	21,840,000	11/29/2018
717610156		SOLEDAD	CA		06/14/2010	5.550	4,594,912	0	0	0	0	0	13,364,178	08/10/2017
717610678		SOLEDAD	CA		07/31/2013	3.650	3,098,333	0	0	0	0	0	7,969,290	09/08/2017
717610679		SOLEDAD	CA		09/10/2013	4.650	1,128,000	0	0	0	0	0	2,798,705	09/28/2016
717610682		SOLEDAD	CA		12/26/2013	3.910	2,990,382	0	0	0	0	0	8,697,440	08/10/2017
717611209		SOLEDAD	CA		04/20/2016	4.540	6,240,000	0	0	0	0	0	11,832,241	06/26/2018
717611462		SOLEDAD	CA		10/27/2017	3.950	4,880,300	0	0	0	0	0	14,194,218	08/10/2017
717610515		SONOMA	CA		06/25/2012	3.950	1,760,000	0	0	0	0	0	6,780,499	05/22/2017
717610946		SONOMA	CA		12/31/2014	4.050	550,000	0	0	0	0	0	2,118,909	05/22/2017
717610950		SONOMA	CA		03/23/2015	3.800	4,083,200	0	0	0	0	0	16,691,925	09/26/2018
717610951		SONOMA	CA		03/23/2015	3.800	1,848,000	0	0	0	0	0	10,600,198	09/26/2018
717611505		SONOMA	CA		10/02/2017	3.580	2,927,400	0	0	0	0	0	7,160,103	09/27/2017
717609472		ST HELENA	CA		10/01/2017	5.990	3,151,839	0	(89,804)	0	0	0	12,108,492	09/08/2017
717610905		TEMECULA	CA		05/29/2015	4.150	614,500	0	0	0	0	0	1,727,334	08/21/2017
717610652		UKIAH	CA		03/07/2013	3.950	1,675,000	0	0	0	0	0	3,808,611	05/10/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610734		UKIAH	CA		10/01/2013	4.240	40,165,000	0	0	0	0	0	153,698,945	11/17/2015
717611232		UKIAH	CA		05/25/2016	3.950	700,000	0	0	0	0	0	1,591,659	05/10/2016
717611626		VINA	CA		07/31/2018	4.550	2,000,000	0	0	0	0	0	17,439,580	07/25/2018
717611009		WASCO	CA		07/01/2015	3.750	9,056,250	0	0	0	0	0	21,479,500	07/24/2017
717611475		WATERFORD	CA		08/24/2017	3.950	2,880,000	0	0	0	0	0	7,280,000	07/18/2017
717610828		WESTMORLAND	CA		05/19/2014	4.070	3,882,700	0	0	0	0	0	10,402,795	09/27/2018
717611077		WESTMORLAND	CA		10/19/2015	4.550	900,966	0	0	0	0	0	1,911,144	09/12/2018
717611210		WESTMORLAND	CA		05/11/2016	3.950	7,030,000	0	0	0	0	0	13,194,000	09/24/2018
717610320		WHEATLAND	CA		11/03/2011	5.750	3,637,500	0	0	0	0	0	9,379,734	12/28/2016
717610542		WHEATLAND	CA		07/12/2012	4.750	712,500	0	0	0	0	0	1,837,266	12/28/2016
717610377		WILLIAMS	CA		07/28/2011	5.350	2,640,000	0	0	0	0	0	5,330,996	04/03/2018
717610757		WILLIAMS	CA		11/25/2013	5.390	4,100,000	0	0	0	0	0	8,279,228	04/03/2018
717610952		WILLIAMS	CA		01/30/2015	3.900	3,188,662	0	0	0	0	0	6,438,936	04/03/2018
717611203		WILLIAMS	CA		06/08/2016	4.180	1,819,121	0	0	0	0	0	3,673,387	04/03/2018
717610802		WOODLAND	CA		03/27/2014	4.450	2,800,000	0	0	0	0	0	15,745,000	03/04/2014
717611353		HUGO	CO		12/07/2016	4.550	3,617,014	0	0	0	0	0	7,502,300	09/13/2018
717610457		IDALIA	CO		04/01/2016	5.150	300,627	0	(1,697)	0	0	0	1,151,283	09/20/2018
717610799		KEENESBURG	CO		02/14/2014	4.550	240,863	0	0	0	0	0	1,371,125	09/14/2017
717610675		RIFLE	CO		04/05/2013	4.400	1,314,756	0	0	0	0	0	2,730,772	09/22/2016
717611200		ROGGEN	CO		06/02/2016	4.450	504,678	0	0	0	0	0	1,500,000	05/23/2016
717611169		SHERIDAN LAKE	CO		06/03/2016	4.400	3,483,950	0	0	0	0	0	11,454,974	04/29/2016
717611128		SPRINGFIELD	CO		12/18/2015	3.800	1,221,298	0	0	0	0	0	2,900,582	01/31/2017
717611085		STEAMBOAT SPRINGS	CO		09/08/2015	3.550	1,118,727	0	0	0	0	0	8,004,403	09/20/2018
717611089		STEAMBOAT SPRINGS	CO		09/08/2015	3.400	720,594	0	0	0	0	0	5,155,799	09/20/2018
717611088		WALSH	CO		08/21/2015	4.400	1,062,500	0	0	0	0	0	2,571,196	09/20/2018
717611608		ARCADIA	FL		09/21/2018	4.540	3,000,000	0	0	0	0	0	5,234,011	09/07/2018
717611322		CLEWISTON	FL		03/02/2017	4.400	13,440,000	0	0	0	0	0	23,967,099	12/14/2018
717610613		FROSTPROOF	FL		12/31/2012	5.350	5,962,411	0	0	0	0	0	11,731,528	10/01/2018
717610897		FROSTPROOF	FL		09/04/2014	3.850	4,620,000	0	0	0	0	0	9,090,212	10/01/2018
717610902		INDIANTOWN	FL		11/24/2014	4.600	23,087,400	0	0	0	0	0	42,284,059	10/16/2014
717611434		LAKE WALES	FL		06/29/2017	4.200	3,032,120	0	0	0	0	0	6,175,143	05/03/2017
717610449		PALM BEACH	FL		03/30/2012	4.750	31,046,136	0	(5,006)	0	0	0	56,052,387	12/06/2018
717610468		PALM BEACH	FL		03/30/2012	4.350	31,029,429	0	(6,084)	0	0	0	56,052,387	12/06/2018
717610874		PALM BEACH	FL		09/15/2014	3.950	7,908,600	0	0	0	0	0	14,295,045	12/06/2018
717610978		PALM BEACH	FL		06/03/2015	3.900	14,582,920	0	0	0	0	0	31,822,722	06/03/2015
717611220		SEBRING	FL		07/28/2016	3.790	10,660,000	0	0	0	0	0	18,375,106	11/28/2018
717611562		ST. CLOUD	FL		08/27/2018	4.950	5,969,422	0	0	0	0	0	12,300,010	05/15/2018
717609159		VERO BEACH	FL		11/25/2003	6.740	2,152,500	0	0	0	0	0	11,857,802	12/31/2013
717610346		WEST PALM BEACH	FL		05/03/2011	6.600	2,275,000	0	0	0	0	0	7,689,806	08/03/2018
717611295		WEST PALM BEACH	FL		11/03/2016	4.750	4,500,000	0	0	0	0	0	15,210,631	08/03/2018
717611337		BAINBRIDGE	GA		12/28/2016	4.090	5,000,000	0	0	0	0	0	12,230,515	06/21/2018
717611338		BAINBRIDGE	GA		12/28/2016	4.310	6,000,000	0	0	0	0	0	14,676,645	06/21/2018
717611058		AKRON	IA		09/03/2015	4.700	744,469	0	0	0	0	0	1,703,900	09/20/2018
717611014		CORYDON	IA		05/27/2015	3.710	6,877,107	0	0	0	0	0	13,465,005	05/19/2015
717610849		FARMINGTON	IA		08/06/2014	4.000	914,220	0	0	0	0	0	1,606,407	06/20/2017
717610299		LAKE VIEW	IA		12/21/2010	4.500	934,294	0	0	0	0	0	5,586,310	09/22/2016
717610389		LUCAS	IA		09/29/2011	4.950	2,572,992	0	0	0	0	0	9,779,084	04/11/2016
717610940		LUCAS	IA		01/28/2015	4.250	1,509,446	0	0	0	0	0	5,736,893	04/11/2016
717610988		MASON CITY	IA		05/27/2015	3.710	5,369,796	0	0	0	0	0	11,491,082	05/19/2015
717611015		MOUNT AYR	IA		05/27/2015	3.710	17,437,705	0	0	0	0	0	37,948,415	10/12/2018
717611642		MOUNT AYR	IA		11/02/2018	4.650	500,000	0	0	0	0	0	1,088,116	10/12/2018
717611484		PARKERSBURG	IA		10/10/2017	3.400	5,000,000	0	0	0	0	0	10,524,472	10/05/2017
717611416		PAULLINA	IA		06/02/2017	3.740	1,424,824	0	0	0	0	0	4,916,908	04/13/2017
717610288		SHELDON	IA		12/07/2010	4.200	523,748	0	0	0	0	0	3,618,870	09/22/2016
717608647		AUBURN	IL		07/12/1999	7.750	131,750	0	0	0	0	0	7,280,034	09/02/2015
717608563		ESSEX	IL		02/24/1999	6.650	33,073	0	0	0	0	0	5,622,156	09/02/2015
717610917		GLADSTONE	IL		12/23/2014	4.250	2,387,669	0	0	0	0	0	5,901,266	09/08/2017
717610918		GLADSTONE	IL		12/23/2014	4.150	1,287,596	0	0	0	0	0	3,182,370	09/08/2017
717610517		JOY	IL		06/22/2012	4.900	684,152	0	0	0	0	0	12,868,499	09/24/2018
717611299		MATTOON	IL		09/14/2016	3.400	1,800,000	0	0	0	0	0	4,631,000	09/06/2016
717610509		MEDORA	IL		05/21/2012	4.400	722,422	0	0	0	0	0	1,821,550	04/05/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717611146		MELVIN	IL		12/15/2015	3.550	762,412	0	0	0	0	0	2,596,000	12/07/2015
717610867		RALEIGH	IL		07/31/2014	4.400	1,243,795	0	0	0	0	0	2,956,383	09/08/2017
717610527		ROCKPORT	IL		09/13/2012	4.750	3,871,545	0	0	0	0	0	10,714,538	09/24/2018
717610771		ST. ANNE	IL		11/04/2013	4.450	1,621,322	0	0	0	0	0	3,788,443	09/30/2016
717610773		ST. ANNE	IL		11/04/2013	4.450	723,022	0	0	0	0	0	5,180,952	09/30/2016
717610596		WEST SALEM	IL		11/28/2012	5.850	1,525,519	0	0	0	0	0	5,808,492	09/20/2018
717610751		YORKVILLE	IL		11/12/2013	4.840	3,840,000	0	0	0	0	0	11,546,444	09/22/2016
717610355		AVON	IN		06/08/2011	5.700	952,907	0	0	0	0	0	2,517,750	09/08/2017
717610027		BEDFORD	IN		10/17/2008	7.100	680,732	0	0	0	0	0	2,726,230	09/14/2017
717610017		CLAYTON	IN		10/30/2008	7.250	982,101	0	0	0	0	0	5,524,146	09/08/2017
717610858		KIRKLIN	IN		06/27/2014	4.120	1,106,909	0	0	0	0	0	4,704,363	09/08/2017
717611040		OAKTOWN	IN		05/06/2015	3.310	989,631	0	0	0	0	0	1,955,346	09/26/2018
717610774		RENSSELAER	IN		11/04/2013	4.450	473,251	0	0	0	0	0	2,683,200	08/25/2017
717610498		DOUGLASS	KS		06/12/2012	4.050	571,407	0	0	0	0	0	5,465,142	09/20/2018
717610862		TRIBUNE	KS		08/20/2014	4.400	4,133,049	0	0	0	0	0	13,756,687	06/29/2017
717610960		TRIBUNE	KS		03/25/2015	4.600	918,508	0	0	0	0	0	3,057,223	06/29/2017
717610704		HICKMAN	KY		10/01/2017	4.300	500,163	0	(1,856)	0	0	0	1,742,535	09/22/2016
717611283		PEMBROKE	KY		08/09/2016	3.600	3,493,817	0	0	0	0	0	9,266,531	08/08/2016
717611284		PEMBROKE	KY		08/09/2016	3.550	372,358	0	0	0	0	0	1,957,000	04/11/2017
717610813		SLAUGHTERS	KY		02/12/2014	3.700	1,520,342	0	0	0	0	0	3,957,349	09/08/2017
717610857		STURGIS	KY		06/27/2014	3.950	258,474	0	0	0	0	0	1,445,605	06/24/2014
717610568		DONALDSONVILLE	LA		09/17/2012	5.200	2,661,000	0	0	0	0	0	4,870,007	09/27/2018
717611291		FOLSOM	LA		10/26/2016	4.400	1,100,000	0	0	0	0	0	2,254,000	10/26/2018
717611294		FOLSOM	LA		10/26/2016	5.210	1,100,000	0	0	0	0	0	2,254,000	10/26/2018
717610899		MER ROUGE	LA		11/21/2014	4.000	844,535	0	0	0	0	0	2,609,863	09/08/2017
717610541		RACELAND	LA		09/11/2012	4.000	2,000,000	0	0	0	0	0	21,457,783	09/20/2018
717611573		EDWARDSBURG	MI		12/10/2018	5.250	14,400,000	0	0	0	0	0	31,979,730	11/06/2018
717611592		EDWARDSBURG	MI		12/10/2018	4.750	4,000,000	0	0	0	0	0	8,883,269	11/06/2018
717611657		EDWARDSBURG	MI		12/10/2018	5.070	2,400,000	0	0	0	0	0	5,329,970	11/06/2018
717610691		GREENVILLE	MI		07/15/2013	4.200	896,583	0	0	0	0	0	3,566,798	09/22/2016
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,238,851	0	0	0	0	0	2,856,304	09/14/2017
717610980		UNION CITY	MI		02/13/2015	3.700	2,825,581	0	0	0	0	0	8,608,237	09/20/2018
717609325		ALBERT LEA	MN		09/30/2004	6.650	278,354	0	0	0	0	0	3,237,396	09/20/2018
717610856		BROWNTOWN	MN		07/22/2014	4.250	599,558	0	0	0	0	0	2,079,000	09/14/2017
717611364		EVANSVILLE	MN		02/09/2017	4.500	6,354,146	0	0	0	0	0	13,553,504	02/06/2017
717611466		JACKSON	MN		06/30/2017	4.600	2,249,457	0	0	0	0	0	4,880,000	06/27/2017
717610713		LAMBERTON	MN		06/27/2013	3.650	994,928	0	0	0	0	0	2,709,000	09/22/2016
717611523		LISMORE	MN		11/06/2017	4.050	720,998	0	0	0	0	0	3,219,000	11/03/2017
717610547		PIPESTONE	MN		09/05/2012	4.500	331,250	0	0	0	0	0	1,277,852	09/20/2018
717611008		PIPESTONE	MN		08/12/2015	4.500	655,000	0	0	0	0	0	2,526,773	09/20/2018
717611047		WESTBROOK	MN		06/09/2015	3.750	884,031	0	0	0	0	0	3,123,750	09/20/2018
717610838		WINTHROP	MN		04/23/2014	3.550	898,136	0	0	0	0	0	1,839,765	02/02/2018
717610841		WINTHROP	MN		04/23/2014	4.050	553,963	0	0	0	0	0	1,134,751	02/02/2018
717611312		ZUMBROTA	MN		10/12/2016	3.950	292,267	0	0	0	0	0	675,524	10/04/2016
717611315		ZUMBROTA	MN		10/12/2016	4.450	143,623	0	0	0	0	0	331,961	10/04/2016
717610831		BELL CITY	MO		05/05/2014	3.800	1,356,092	0	0	0	0	0	4,751,416	09/14/2017
717610999		BELL CITY	MO		09/02/2015	3.850	2,457,639	0	0	0	0	0	7,061,725	12/14/2017
717610687		BERNIE	MO		06/06/2013	3.500	1,035,360	0	0	0	0	0	5,537,445	09/22/2016
717610688		BERNIE	MO		06/06/2013	3.500	949,080	0	0	0	0	0	3,891,002	09/22/2016
717610546		CHILLICOTHE	MO		07/13/2012	4.400	862,611	0	0	0	0	0	4,016,766	09/20/2018
717608532		DUDLEY	MO		02/19/1999	7.000	18,548	0	0	0	0	0	71,672	09/22/2016
717609500		DUDLEY	MO		11/22/2005	5.500	27,470	0	0	0	0	0	106,148	09/22/2016
717609755		DUDLEY	MO		03/28/2007	6.500	6,867	0	0	0	0	0	26,538	09/22/2016
717610425		DUDLEY	MO		12/12/2011	4.150	13,600	0	0	0	0	0	52,555	09/22/2016
717610786		DUDLEY	MO		12/10/2013	4.250	322,944	0	(523)	0	0	0	1,239,907	09/22/2016
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	634,302	0	0	0	0	0	4,907,918	09/22/2016
717609784		HOPKINS	MO		05/01/2007	6.150	262,658	0	0	0	0	0	4,099,873	09/14/2017
717611148		PERRYVILLE	MO		03/24/2016	4.050	2,096,620	0	0	0	0	0	4,400,598	03/17/2016
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	584,505	0	0	0	0	0	2,050,631	09/22/2016
717611083		BATESVILLE	MS		09/15/2015	4.200	3,662,838	0	0	0	0	0	8,998,153	09/20/2018
717611127		BATESVILLE	MS		09/21/2016	3.750	770,063	0	0	0	0	0	2,550,001	08/29/2016

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717611166		CLARKSDALE	MS		03/14/2016	4.150	2,420,248	0	0	0	0	0	5,921,671	06/25/2018
717611167		CLARKSDALE	MS		03/14/2016	4.100	3,901,757	0	0	0	0	0	10,785,196	09/20/2018
717611255		CLARKSDALE	MS		06/22/2016	3.650	1,106,389	0	0	0	0	0	3,300,000	06/15/2016
717611314		CLARKSDALE	MS		10/06/2016	3.350	564,264	0	0	0	0	0	2,158,250	10/04/2016
717611280		CLEVELAND	MS		08/10/2016	3.850	706,894	0	0	0	0	0	4,500,000	07/27/2016
717610742		DODDSVILLE	MS		08/27/2013	4.750	805,223	0	0	0	0	0	2,587,678	04/10/2017
717610587		GLEN ALLAN	MS		10/02/2012	3.500	48,910	0	0	0	0	0	349,757	09/20/2018
717610994		GREENVILLE	MS		05/29/2015	3.650	957,660	0	0	0	0	0	12,462,393	09/20/2018
717609221		HERNANDO	MS		01/27/2004	6.100	60,072	0	0	0	0	0	1,505,941	09/18/2014
717610875		INDIANOLA	MS		08/14/2014	3.100	792,900	0	0	0	0	0	3,242,564	09/14/2017
717611096		INDIANOLA	MS		11/12/2015	3.750	2,307,532	0	0	0	0	0	7,503,926	09/20/2018
717611281		LAKE CORMORANT	MS		08/18/2016	3.200	708,096	0	0	0	0	0	2,450,001	08/01/2016
717610979		LELAND	MS		04/30/2015	3.600	1,027,520	0	0	0	0	0	4,540,145	09/18/2018
717610665		MARKS	MS		10/15/2013	3.650	1,284,755	0	0	0	0	0	3,024,003	09/22/2016
717610662		MAYERSVILLE	MS		06/17/2013	3.300	6,230,000	0	0	0	0	0	25,272,018	12/14/2017
717611451		MIDNIGHT	MS		06/09/2017	3.870	6,500,000	0	0	0	0	0	14,494,327	06/06/2017
717611464		MIDNIGHT	MS		06/09/2017	3.940	3,000,000	0	0	0	0	0	6,689,675	06/06/2017
717611026		ROBINSONVILLE	MS		05/15/2015	4.550	207,155	0	0	0	0	0	647,004	09/20/2018
717610865		SHAW	MS		07/10/2014	3.850	3,315,900	0	0	0	0	0	6,995,216	01/29/2016
717611173		SHAW	MS		02/26/2016	4.250	476,292	0	0	0	0	0	1,004,784	01/29/2016
717611391		SHELBY	MS		01/27/2017	3.900	3,900,000	0	0	0	0	0	8,450,044	01/24/2017
717610501		SUNFLOWER	MS		04/04/2013	4.900	1,369,701	0	0	0	0	0	3,128,288	09/22/2016
717611075		SUNFLOWER	MS		08/28/2015	4.100	208,798	0	0	0	0	0	713,048	09/20/2018
717610475		TUNICA	MS		04/24/2012	5.500	693,202	0	0	0	0	0	2,532,135	09/20/2018
717610595		TUNICA	MS		12/11/2012	3.950	510,137	0	0	0	0	0	1,803,595	09/20/2018
717611424		TUNICA	MS		10/04/2017	3.980	2,781,746	0	0	0	0	0	6,659,069	09/28/2017
717609584		BILLINGS	MT		05/25/2006	7.500	154,178	0	0	0	0	0	1,133,638	09/14/2017
717610887		CIRCLE	MT		09/24/2014	4.850	1,151,338	0	0	0	0	0	4,740,245	09/14/2017
717609445		DILLON	MT		09/30/2006	6.150	62,856	0	(367)	0	0	0	561,335	09/22/2016
717610162		DILLON	MT		03/02/2010	7.100	182,623	0	0	0	0	0	1,638,427	09/22/2016
717610991		MEAGHER	MT		04/23/2015	4.700	787,414	0	0	0	0	0	6,822,420	09/20/2018
717611666		GUN NECK	NC		12/20/2018	3.970	3,000,000	0	0	0	0	0	19,001,329	12/11/2018
717609581		HORACE	ND		02/02/2006	6.200	349,981	0	0	0	0	0	2,618,357	09/02/2015
717609797		PAGE	ND		04/24/2007	6.400	218,628	0	0	0	0	0	4,500,718	09/20/2018
717611426		IMPERIAL	NE		06/09/2017	4.250	1,668,040	0	0	0	0	0	4,884,938	06/05/2017
717610913		JACKSON	NE		12/30/2014	4.600	2,985,151	0	0	0	0	0	8,814,684	01/20/2016
717611168		JACKSON	NE		02/01/2016	4.750	788,449	0	0	0	0	0	2,328,164	01/20/2016
717610624		OSMOND	NE		02/20/2013	4.250	481,611	0	0	0	0	0	1,854,794	09/22/2016
717610732		YERINGTON	NV		08/23/2013	4.790	1,065,836	0	0	0	0	0	3,347,732	12/11/2018
717611278		YERINGTON	NV		09/22/2016	3.440	5,810,000	0	0	0	0	0	11,564,759	09/12/2016
717611303		YERINGTON	NV		09/22/2016	3.280	840,000	0	0	0	0	0	1,672,016	09/12/2016
717611668		YERINGTON	NV		12/17/2018	5.020	817,950	0	0	0	0	0	2,569,141	12/11/2018
717610429		CLYDE	OH		12/05/2011	5.900	417,053	0	0	0	0	0	940,404	09/14/2017
717611245		COLUMBUS	OH		08/12/2016	3.780	6,227,194	0	0	0	0	0	14,650,001	07/11/2016
717611621		CRESTLINE	OH		10/04/2018	4.750	3,700,000	0	0	0	0	0	9,944,749	09/05/2018
717611449		NEW BLOOMINGTON	OH		07/20/2017	3.380	577,971	0	0	0	0	0	1,600,001	06/30/2017
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	806,495	0	0	0	0	0	2,487,363	01/07/2016
717610725		NEWCOMERSTOWN	OH		10/29/2013	3.700	642,421	0	0	0	0	0	1,981,337	01/07/2016
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	1,031,763	0	0	0	0	0	3,248,809	09/20/2018
717611292		ANTLERS	OK		09/19/2016	3.610	3,500,000	0	0	0	0	0	5,288,924	10/08/2018
717611293		ANTLERS	OK		09/19/2016	5.210	3,500,000	0	0	0	0	0	5,288,924	10/08/2018
717610572		BAKER CITY	OR		10/10/2012	3.880	3,150,000	0	0	0	0	0	10,403,800	02/22/2017
717611408		BAKER CITY	OR		03/15/2017	4.350	750,000	0	0	0	0	0	2,477,100	02/22/2017
717610565		BOARDMAN	OR		02/11/2013	3.950	914,850	0	0	0	0	0	2,790,953	01/29/2018
717611135		BOARDMAN	OR		11/20/2015	3.910	11,633,400	0	0	0	0	0	24,578,436	06/30/2017
717611140		BOARDMAN	OR		11/20/2015	3.910	10,959,000	0	0	0	0	0	23,153,633	06/30/2017
717611053		CARLTON	OR		11/18/2015	4.490	1,929,365	0	0	0	0	0	8,319,153	06/07/2017
717611242		CARLTON	OR		05/31/2016	4.200	115,762	0	0	0	0	0	499,146	06/07/2017
717611412		CARLTON	OR		06/09/2017	4.500	193,962	0	0	0	0	0	836,334	06/07/2017
717610421		CORVALLIS	OR		11/03/2011	5.270	270,600	0	0	0	0	0	938,663	09/08/2017
717610810		CORVALLIS	OR		04/25/2014	4.180	2,640,000	0	0	0	0	0	11,747,306	02/01/2018

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717611516		DILLARD	OR		11/08/2017	3.935	3,678,063	0	0	0	0	0	13,669,516	08/02/2018
717611517		DILLARD	OR		07/02/2018	4.045	4,457,479	0	0	0	0	0	16,566,197	08/02/2018
717611518		DILLARD	OR		08/01/2018	3.820	19,076,893	0	0	0	0	0	70,899,507	08/02/2018
717611519		DILLARD	OR		08/01/2018	4.075	11,166,962	0	0	0	0	0	41,502,074	08/02/2018
717611370		ELSIE	OR		12/15/2016	3.520	22,000,000	0	0	0	0	0	122,606,122	10/02/2018
717610226		EUGENE	OR		12/30/2010	5.410	15,800,000	0	0	0	0	0	160,429,812	12/05/2018
717611445		EUGENE	OR		06/30/2017	3.490	5,700,000	0	0	0	0	0	57,876,581	12/05/2018
717610563		HOOD RIVER	OR		09/18/2012	4.700	1,748,000	0	0	0	0	0	4,340,862	11/29/2018
717609173		JORDAN VALLEY	OR		02/20/2004	6.650	678,828	0	0	0	0	0	6,976,079	09/22/2016
717610974		SAINT PAUL	OR		03/16/2015	4.080	1,400,000	0	0	0	0	0	4,320,607	09/26/2018
717610710		SALEM	OR		08/12/2013	4.750	796,000	0	0	0	0	0	2,043,751	09/28/2016
717610830		SALEM	OR		05/23/2014	5.520	3,700,000	0	0	0	0	0	7,173,156	09/26/2018
717611005		SALEM	OR		05/26/2015	4.380	920,000	0	0	0	0	0	1,783,593	09/26/2018
717611581		SILVERTON	OR		05/07/2018	4.580	3,200,000	0	0	0	0	0	5,552,800	05/01/2018
717610486		THE DALLES	OR		07/30/2012	4.350	2,800,000	0	0	0	0	0	5,456,604	11/15/2017
717611095		THE DALLES	OR		11/16/2015	3.950	5,602,000	0	0	0	0	0	10,917,128	11/15/2017
717611377		THE DALLES	OR		01/30/2017	3.950	1,270,000	0	0	0	0	0	2,474,966	11/15/2017
717611579		WOODBURN	OR		10/26/2018	4.550	2,400,000	0	0	0	0	0	4,611,000	10/15/2018
717610504		BENEZETT	PA		08/31/2012	4.400	4,560,000	0	0	0	0	0	27,584,300	10/02/2018
717610505		BENEZETT	PA		08/31/2012	4.800	5,882,400	0	0	0	0	0	35,583,529	10/02/2018
717611129		BENEZETT	PA		11/24/2015	3.990	15,400,000	0	0	0	0	0	93,157,106	10/02/2018
717611107		DARLINGTON	PA		10/01/2015	3.430	3,000,000	0	0	0	0	0	6,162,069	09/18/2018
717611108		DARLINGTON	PA		10/01/2015	3.650	6,000,000	0	0	0	0	0	12,324,138	09/18/2018
717611109		DARLINGTON	PA		10/01/2015	3.440	3,000,000	0	0	0	0	0	6,162,069	09/18/2018
717611371		DARLINGTON	PA		01/10/2017	4.430	3,000,000	0	0	0	0	0	6,162,069	09/18/2018
717610963		AMHERST	SD		03/25/2015	4.000	1,850,836	0	0	0	0	0	7,764,299	09/20/2018
717611004		FAITH	SD		05/19/2015	3.750	784,561	0	0	0	0	0	3,227,887	09/20/2018
717610689		HAYES	SD		06/20/2013	3.800	2,125,329	0	0	0	0	0	7,905,285	09/22/2016
717611097		MILESVILLE	SD		11/24/2015	4.000	961,933	0	0	0	0	0	3,783,327	09/20/2018
717611187		ORTLEY	SD		04/19/2016	4.350	4,235,503	0	0	0	0	0	10,589,450	04/13/2016
717610581		PLANKINTON	SD		08/27/2012	4.550	850,977	0	0	0	0	0	5,437,834	09/20/2018
717611016		SISSETON	SD		06/25/2015	3.850	11,503,328	0	0	0	0	0	31,341,998	11/15/2016
717611465		TRIPP	SD		08/23/2017	4.150	1,367,248	0	0	0	0	0	3,889,006	07/14/2017
717611271		WASTA	SD		09/13/2016	3.850	1,425,440	0	0	0	0	0	9,419,543	08/25/2016
717611379		WHITE RIVER	SD		01/09/2017	4.550	782,171	0	0	0	0	0	3,350,006	01/03/2017
717611057		CLARKSVILLE	TX		08/14/2015	4.080	1,964,372	0	0	0	0	0	5,082,115	09/27/2018
717611262		STINNETT	TX		10/01/2017	3.200	5,150,396	0	(10,259)	0	0	0	13,851,004	12/20/2016
717610524		TULIA	TX		05/31/2012	4.250	355,388	0	0	0	0	0	1,105,204	05/24/2016
717610724		PHENIX	VA		08/22/2013	5.470	18,400,000	0	0	0	0	0	56,437,308	06/08/2018
717611046		GRANDVIEW	WA		08/10/2015	4.800	1,095,000	0	0	0	0	0	2,901,000	09/19/2018
717611428		KLICKITAT	WA		06/15/2017	3.700	2,706,167	0	0	0	0	0	6,602,189	06/08/2017
717609449		PASCO	WA		09/30/2006	6.500	485,638	0	725	0	0	0	3,209,202	09/08/2017
717610600		PASCO	WA		12/31/2012	4.400	1,280,000	0	0	0	0	0	2,512,753	07/08/2016
717611124		PASCO	WA		11/23/2015	4.950	1,104,000	0	0	0	0	0	2,167,247	07/08/2016
717610481		PATEROS	WA		08/28/2012	4.630	1,976,000	0	0	0	0	0	8,791,935	09/19/2018
717610594		ROYAL CITY	WA		12/28/2012	4.350	1,206,537	0	0	0	0	0	2,662,793	08/01/2018
717609687		TIETON	WA		10/31/2006	7.050	495,000	0	0	0	0	0	1,519,210	12/17/2015
717611162		TIETON	WA		02/02/2016	4.380	660,000	0	0	0	0	0	2,025,618	12/17/2015
717610738		WENATCHEE	WA		09/26/2013	4.700	2,640,000	0	0	0	0	0	8,671,507	09/28/2016
717610912		YAKIMA	WA		12/30/2014	4.350	6,300,000	0	0	0	0	0	12,778,842	12/22/2014
717611406		DARLINGTON	WI		05/16/2017	3.950	4,721,500	0	0	0	0	0	13,765,000	03/16/2017
717611246		LAONA	WI		08/04/2016	4.250	5,662,159	0	0	0	0	0	18,250,047	11/28/2017
0199999. Mortgages in good standing - Farm Mortgages							1,658,630,965	0	(120,278)	0	0	0	4,912,459,966	XXX
706110075		BIRMINGHAM	AL		04/14/2016	4.429	20,909,002	0	0	0	0	0	27,117,231	11/27/2018
752000217		MELBOURNE	AUS		01/24/2018	4.700	60,192,000	0	0	0	0	(8,293,500)	93,891,941	12/31/2018
752000086		PARRAMATTA	AUS		03/30/2015	4.670	29,314,559	0	0	0	0	(3,254,166)	393,054,300	12/18/2018
752000114		REDFERN	AUS		11/18/2015	4.880	10,327,293	0	0	0	0	(1,146,418)	15,358,672	12/18/2018
752000144		SYDNEY	AUS		07/08/2016	4.350	7,418,536	0	0	0	0	(823,521)	14,348,392	12/18/2018
706109669		CAVE CREEK	AZ		12/12/2014	5.000	2,740	0	0	0	0	0	315,595	09/10/2018
706109100		CHANDLER	AZ		05/01/2013	3.550	9,283,042	0	(2,846)	0	0	0	21,315,197	06/19/2018
706109549		CHANDLER	AZ		07/31/2014	3.550	1,803,927	0	0	0	0	0	3,499,270	06/19/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110294		CHANDLER	AZ		04/06/2017	4.160	8,767,201	0	0	0	0	0	15,233,349	09/10/2018
706108866		GILBERT	AZ		06/29/2012	5.250	7,096,874	0	0	0	0	0	14,493,864	06/19/2018
706109662		GILBERT	AZ		12/12/2014	5.000	168,494	0	0	0	0	0	100,839	09/10/2018
706109657		GLENDALE	AZ		12/12/2014	5.000	109,590	0	0	0	0	0	234,336	09/10/2018
706109670		GLENDALE	AZ		12/12/2014	5.000	128,768	0	0	0	0	0	119,741	09/10/2018
706109667		MESA	AZ		12/12/2014	5.000	156,165	0	0	0	0	0	129,513	09/10/2018
706109768		PEORIA	AZ		03/13/2015	3.450	3,372,338	0	0	0	0	0	4,820,795	09/28/2018
706109455		PHOENIX	AZ		03/20/2014	4.120	10,143,470	0	0	0	0	0	20,272,487	08/09/2018
706109647		PHOENIX	AZ		12/12/2014	5.000	87,671	0	0	0	0	0	288,393	09/10/2018
706109666		PHOENIX	AZ		12/12/2014	5.000	212,330	0	0	0	0	0	217,308	09/10/2018
706109698		PHOENIX	AZ		11/21/2014	3.150	7,509,465	0	5,998	0	0	0	14,612,508	12/03/2018
706110146		PHOENIX	AZ		07/20/2016	3.490	5,450,087	0	0	0	0	0	9,047,690	12/03/2018
706110147		PHOENIX	AZ		07/20/2016	3.490	2,362,637	0	0	0	0	0	3,466,983	12/03/2018
706110588		PHOENIX	AZ		09/05/2018	3.830	22,759,500	0	0	0	0	0	31,804,602	09/05/2018
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	6,757,754	0	0	0	0	0	19,306,805	08/09/2018
706109655		SCOTTSDALE	AZ		12/12/2014	5.000	175,344	0	0	0	0	0	444,918	09/10/2018
706109658		SCOTTSDALE	AZ		12/12/2014	5.000	95,891	0	0	0	0	0	161,218	09/10/2018
706110410		SCOTTSDALE	AZ		06/23/2017	3.770	57,856,900	0	0	0	0	0	87,616,515	09/28/2018
706110417		SUN CITY WEST	AZ		11/08/2017	3.970	5,146,000	0	0	0	0	0	8,437,957	11/16/2018
706110665		TUCSON	AZ		12/20/2018	3.885	25,891,000	0	0	0	0	0	34,331,562	12/20/2018
706108262		AGOURA HILLS	CA		03/09/2010	6.250	9,000,000	0	0	0	0	0	29,111,488	09/11/2018
706108469		ALAMEDA	CA		02/28/2011	5.310	25,690,256	0	0	0	0	0	45,603,964	09/10/2018
706109671		ALAMEDA	CA		11/23/2015	4.540	20,729,545	0	0	0	0	0	31,410,649	08/09/2018
706109994		ALAMO	CA		12/21/2015	3.790	26,502,500	0	0	0	0	0	43,325,276	09/10/2018
706110369		ALISO VIEJO	CA		08/10/2017	3.880	7,417,697	0	0	0	0	0	12,651,113	11/16/2018
706109369		ANAHEIM	CA		11/06/2013	4.430	4,294,815	0	0	0	0	0	10,684,460	09/28/2018
706109799		ANAHEIM	CA		05/01/2015	3.320	14,593,290	0	0	0	0	0	41,205,563	09/28/2018
706110084		ANAHEIM	CA		05/31/2016	3.660	4,444,626	0	0	0	0	0	7,355,001	09/10/2018
706106798		BAKERSFIELD	CA		11/07/2006	6.200	3,675,452	0	0	0	0	0	13,103,790	11/16/2018
706109267		BALDWIN PARK	CA		11/15/2013	4.230	36,632,168	0	0	0	0	0	92,708,815	09/28/2018
706108604		BENICIA	CA		11/04/2011	4.610	6,818,846	0	0	0	0	0	27,720,850	09/28/2018
706109617		BERKELEY	CA		10/01/2014	3.890	6,109,526	0	0	0	0	0	13,858,672	12/03/2018
706109623		BERKELEY	CA		01/30/2015	3.610	9,655,405	0	0	0	0	0	15,520,666	09/10/2018
706110518		BERKELEY	CA		06/05/2018	4.400	38,878,949	0	(8,044)	0	0	0	70,494,492	06/05/2018
706109794		BEVERLY HILLS	CA		04/15/2015	3.749	76,359,340	0	0	0	0	0	482,931,854	09/10/2018
706108630		BREA	CA		11/14/2011	4.490	19,141,632	0	0	0	0	0	48,383,989	06/27/2018
706108735		BREA	CA		05/02/2012	3.670	865,448	0	0	0	0	0	3,605,678	09/28/2018
706110102		BUENA PARK	CA		05/01/2018	3.210	7,380,948	0	26,123	0	0	0	12,176,487	09/11/2018
706110154		BUENA PARK	CA		07/28/2016	3.210	31,883,000	0	0	0	0	0	79,258,369	08/09/2018
706108751		CALABASAS	CA		07/11/2012	3.600	5,284,704	0	0	0	0	0	16,208,407	11/16/2018
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	37,334,895	04/27/2018
706108828		CANOGA PARK	CA		06/22/2012	3.400	1,760,549	0	0	0	0	0	5,994,238	06/19/2018
706105360		CARSON	CA		05/20/2004	5.420	2,571,625	0	0	0	0	0	18,640,270	04/27/2018
706108425		CARSON	CA		12/28/2010	5.030	3,047,667	0	0	0	0	0	10,176,768	04/27/2018
706108510		CARSON	CA		08/01/2011	5.730	8,325,633	0	0	0	0	0	29,257,426	04/27/2018
706108838		CARSON	CA		07/19/2012	3.790	12,642,052	0	0	0	0	0	36,580,282	04/27/2018
706110223		CARSON	CA		01/19/2017	3.430	3,446,783	0	0	0	0	0	5,183,056	08/09/2018
706110419		CARSON	CA		03/20/2018	3.650	12,351,689	0	0	0	0	0	18,376,712	03/20/2018
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	10,043,523	0	0	0	0	0	26,149,792	08/09/2018
706109970		CASTRO VALLEY	CA		02/22/2016	4.190	2,812,997	0	0	0	0	0	7,324,041	08/09/2018
706108288		CHINO	CA		05/26/2010	6.110	26,426,559	0	0	0	0	0	98,416,589	04/27/2018
706108583		CHINO	CA		10/03/2011	4.680	9,570,927	0	0	0	0	0	24,195,990	09/10/2018
706108584		CHINO	CA		08/15/2011	4.630	14,454,645	0	0	0	0	0	38,119,939	09/10/2018
706108585		CHINO	CA		08/15/2011	4.630	10,386,571	0	0	0	0	0	28,944,730	09/28/2018
706109225		CHINO	CA		10/15/2013	5.190	10,094,941	0	0	0	0	0	23,071,072	04/27/2018
706109268		CHINO	CA		10/15/2013	4.220	10,347,862	0	0	0	0	0	24,572,993	06/15/2018
706109496		CHINO	CA		12/03/2014	4.750	6,160,535	0	0	0	0	0	8,343,897	09/28/2018
706109529		CHINO	CA		11/18/2014	4.010	21,427,657	0	0	0	0	0	39,730,000	06/19/2018
706109530		CHINO	CA		04/01/2015	4.180	10,615,705	0	0	0	0	0	19,680,305	06/19/2018
706109531		CHINO	CA		08/03/2015	4.390	2,903,252	0	0	0	0	0	5,062,586	06/19/2018
706109585		CHINO	CA		07/30/2015	5.040	1,546,903	0	0	0	0	0	2,127,944	08/09/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706110006		CHINO	CA		04/01/2016	4.040	9,339,984	0	0	0	0	0	12,339,915	12/03/2018
706110007		CHINO	CA		04/01/2016	4.040	6,083,842	0	0	0	0	0	8,001,037	12/03/2018
706110027		CHINO	CA		10/13/2016	4.210	15,654,105	0	0	0	0	0	21,202,066	09/28/2018
706110221		CHINO	CA		05/31/2017	3.620	16,318,182	0	0	0	0	0	22,101,559	09/28/2018
706110226		CHINO	CA		06/01/2017	3.670	2,844,947	0	0	0	0	0	4,279,278	08/09/2018
706110227		CHINO	CA		06/01/2017	3.670	2,742,030	0	0	0	0	0	5,068,638	08/09/2018
706110229		CHINO	CA		06/01/2017	3.670	8,586,302	0	0	0	0	0	11,797,810	12/03/2018
706110231		CHINO	CA		06/01/2017	3.550	1,827,231	0	0	0	0	0	2,785,092	11/16/2018
706110422		CHINO	CA		10/31/2017	3.700	12,374,885	0	0	0	0	0	17,630,619	12/03/2018
706110427		CHINO	CA		10/31/2017	3.700	12,081,161	0	0	0	0	0	17,172,516	12/03/2018
706110467		CHINO	CA		02/08/2018	3.800	4,696,650	0	0	0	0	0	6,633,326	02/08/2018
706110478		CHINO	CA		10/18/2018	4.130	37,500,000	0	0	0	0	0	52,304,618	10/18/2018
706110307		CHINO HILLS	CA		04/28/2017	3.840	26,443,851	0	0	0	0	0	36,986,904	08/09/2018
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	2,459,571	0	0	0	0	0	5,884,562	12/03/2018
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	23,303,369	0	0	0	0	0	90,333,033	06/19/2018
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	4,893,999	0	0	0	0	0	14,015,782	08/09/2018
706110089		CITY OF INDUSTRY	CA		07/01/2016	3.790	7,331,522	0	0	0	0	0	10,943,655	09/10/2018
706110116		CITY OF INDUSTRY	CA		09/15/2016	3.700	6,788,973	0	0	0	0	0	10,573,764	11/16/2018
706110117		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,981,491	0	0	0	0	0	5,257,990	08/09/2018
706110118		CITY OF INDUSTRY	CA		09/15/2016	3.700	3,017,826	0	0	0	0	0	8,146,720	09/11/2018
706110120		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,492,119	0	0	0	0	0	3,643,573	08/09/2018
706110121		CITY OF INDUSTRY	CA		09/15/2016	3.700	2,333,709	0	0	0	0	0	3,678,187	08/09/2018
706110465		CITY OF INDUSTRY	CA		02/08/2018	3.800	5,486,283	0	0	0	0	0	7,772,375	02/08/2018
706102048		COMPTON	CA		05/01/2018	7.420	1,361,175	0	(29,553)	0	0	0	17,325,339	11/16/2018
706102103		COMPTON	CA		05/01/2018	7.350	874,188	0	(20,257)	0	0	0	15,807,534	11/16/2018
706103223		COMPTON	CA		10/22/1998	7.750	129,357	0	0	0	0	0	1,795,357	11/16/2018
706103639		COMPTON	CA		09/28/1999	7.820	927,633	0	0	0	0	0	8,226,113	11/16/2018
706108253		COMPTON	CA		02/10/2010	6.300	4,280,624	0	0	0	0	0	15,456,378	04/27/2018
706108509		COMPTON	CA		05/05/2011	5.560	2,282,397	0	0	0	0	0	7,480,594	04/27/2018
706109274		CONCORD	CA		10/16/2013	4.540	9,208,468	0	0	0	0	0	24,464,923	06/19/2018
706110537		CONCORD	CA		05/23/2018	3.960	13,260,000	0	0	0	0	0	23,569,479	05/23/2018
706109290		CORONA	CA		11/06/2013	4.430	8,787,853	0	0	0	0	0	25,394,441	09/28/2018
706109477		CORONA	CA		06/02/2014	4.540	13,827,598	0	0	0	0	0	30,056,587	06/19/2018
706109557		CORONA	CA		08/18/2014	4.780	45,069,413	0	0	0	0	0	90,248,652	12/03/2018
706110082		CORONA	CA		01/12/2017	3.970	3,362,394	0	0	0	0	0	6,652,715	06/27/2018
706110160		CORONA	CA		12/16/2016	4.200	22,986,243	0	0	0	0	0	32,560,192	12/03/2018
706108643		CORTE MADERA	CA		11/22/2011	4.600	27,834,898	0	0	0	0	0	73,851,459	11/16/2018
706109863		CORTE MADERA	CA		07/31/2015	4.629	19,520,908	0	0	0	0	0	37,475,966	06/27/2018
706110488		CORTE MADERA	CA		03/06/2018	3.560	57,021,000	0	0	0	0	0	111,008,812	05/02/2018
706108507		COSTA MESA	CA		05/02/2011	4.910	20,258,620	0	0	0	0	0	104,702,667	12/03/2018
706108523		COSTA MESA	CA		05/12/2011	4.680	149,792,556	0	0	0	0	0	818,894,456	09/13/2018
706108714		COSTA MESA	CA		06/21/2012	4.090	3,737,844	0	0	0	0	0	10,769,639	09/10/2018
706109467		COSTA MESA	CA		01/07/2015	4.570	7,404,900	0	0	0	0	0	16,244,254	08/09/2018
706109783		COSTA MESA	CA		04/29/2015	3.750	44,640,000	0	0	0	0	0	116,029,141	11/16/2018
706110202		COSTA MESA	CA		01/26/2018	3.800	24,619,693	0	0	0	0	0	44,844,988	01/26/2018
706110238		COSTA MESA	CA		12/28/2016	3.190	40,290,354	0	0	0	0	0	66,156,423	04/27/2018
706110310		COSTA MESA	CA		06/30/2017	3.470	28,931,767	0	11,798	0	0	0	158,413,055	09/13/2018
706109135		CUPERTINO	CA		09/23/2013	4.140	21,447,145	0	0	0	0	0	36,137,791	11/16/2018
706109136		CUPERTINO	CA		09/23/2013	4.610	11,236,889	0	0	0	0	0	15,286,995	11/16/2018
706109586		CUPERTINO	CA		07/31/2014	3.490	9,025,186	0	0	0	0	0	19,122,844	09/28/2018
706109927		CUPERTINO	CA		09/08/2015	3.110	15,041,120	0	0	0	0	0	40,241,760	09/11/2018
706109445		CYPRESS	CA		03/27/2014	4.700	18,983,521	0	0	0	0	0	42,746,906	06/19/2018
706109676		CYPRESS	CA		11/25/2014	4.080	4,090,208	0	0	0	0	0	6,723,234	06/19/2018
706109805		CYPRESS	CA		05/01/2015	3.900	1,463,636	0	0	0	0	0	2,611,859	06/19/2018
706110435		DANA POINT	CA		11/01/2017	3.390	30,600,000	0	0	0	0	0	58,070,414	06/27/2018
706110037		DANVILLE	CA		03/31/2016	3.500	58,699,871	0	0	0	0	0	92,611,891	10/31/2018
706110174		DANVILLE	CA		09/08/2016	4.629	4,222,423	0	0	0	0	0	9,421,287	06/19/2018
706110203		DANVILLE	CA		05/22/2017	4.280	2,530,477	0	0	0	0	0	3,896,511	11/16/2018
706110293		EL SEGUNDO	CA		06/05/2017	3.830	36,613,000	0	0	0	0	0	66,076,705	06/19/2018
706106400		FOLSOM	CA		02/27/2006	5.400	4,412,311	0	0	0	0	0	10,244,980	06/27/2018
706109466		FOLSOM	CA		06/13/2014	4.029	27,039,371	0	0	0	0	0	58,156,658	12/03/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109392		FONTANA	CA		02/07/2014	4.600	2,794,371	0	0	0	0	0	4,813,221	06/19/2018
706110487		FONTANA	CA		03/27/2018	3.750	27,450,000	0	0	0	0	0	56,015,449	03/27/2018
706110200		FREMONT	CA		09/01/2016	4.179	9,840,000	0	0	0	0	0	16,030,585	04/27/2018
706110425		FREMONT	CA		09/29/2017	3.420	24,416,307	0	0	0	0	0	78,066,512	06/27/2018
706110544		FREMONT	CA		06/26/2018	3.940	15,835,500	0	0	0	0	0	23,622,620	06/26/2018
706108832		FULLERTON	CA		06/22/2012	3.400	1,872,562	0	0	0	0	0	8,280,916	06/19/2018
706109525		GLENDALE	CA		09/05/2014	4.060	61,925,000	0	0	0	0	0	217,247,314	09/13/2018
706109526		GLENDALE	CA		09/29/2014	4.229	17,042,750	0	0	0	0	0	26,680,933	08/07/2018
706109672		GLENDALE	CA		05/01/2015	3.950	57,846,341	0	0	0	0	0	88,095,906	06/15/2018
706102237		GOLETA	CA		07/02/1998	7.000	199,180	0	0	0	0	0	1,503,542	06/15/2018
706105015		GOLETA	CA		10/10/2003	5.660	18,028,642	0	0	0	0	0	79,560,755	06/19/2018
706109517		GOLETA	CA		07/24/2014	4.400	19,512,848	0	0	0	0	0	30,675,483	06/19/2018
706108997		IRVINE	CA		01/10/2013	3.900	15,250,964	0	0	0	0	0	44,080,249	09/28/2018
706109762		IRVINE	CA		03/13/2015	3.650	97,796,778	0	(9,512)	0	0	0	161,709,153	09/10/2018
706109780		IRVINE	CA		03/31/2015	3.600	59,474,546	0	0	0	0	0	106,503,267	09/28/2018
706110251		IRVINE	CA		03/01/2017	4.020	30,440,285	0	0	0	0	0	51,464,473	11/16/2018
706110320		IRVINE	CA		05/24/2017	3.790	10,555,827	0	0	0	0	0	16,036,241	09/11/2018
706110376		IRVINE	CA		08/15/2017	3.520	19,205,000	0	0	0	0	0	32,889,000	12/03/2018
706110586		IRVINE	CA		11/01/2018	4.110	49,666,000	0	0	0	0	0	85,081,678	08/24/2018
706109285		IRWINDALE	CA		10/30/2013	4.550	3,092,977	0	0	0	0	0	6,294,843	09/28/2018
706109709		LA PUENTE	CA		12/10/2014	4.110	11,153,248	0	0	0	0	0	17,160,378	06/19/2018
706109710		LA PUENTE	CA		12/10/2014	4.110	3,124,782	0	0	0	0	0	5,413,990	06/19/2018
706110050		LAGUNA NIGUEL	CA		05/11/2016	3.490	4,883,986	0	0	0	0	0	9,098,031	08/09/2018
706108842		LAKE FOREST	CA		07/03/2012	4.040	2,366,516	0	0	0	0	0	8,686,006	06/19/2018
706110606		LIVERMORE	CA		10/01/2018	4.260	6,133,570	0	0	0	0	0	11,760,156	10/01/2018
706109500		LONG BEACH	CA		06/18/2014	3.990	18,427,719	0	0	0	0	0	43,756,468	06/19/2018
706109761		LONG BEACH	CA		10/01/2017	3.910	18,528,766	0	0	0	0	0	39,987,911	06/27/2018
706110563		LONG BEACH	CA		07/17/2018	4.360	14,590,872	0	0	0	0	0	21,370,031	07/17/2018
706108619		LOS ANGELES	CA		09/29/2011	4.340	21,542,353	0	0	0	0	0	57,058,530	11/16/2018
706108764		LOS ANGELES	CA		07/09/2012	3.950	8,262,339	0	0	0	0	0	99,443,290	06/27/2018
706108873		LOS ANGELES	CA		10/01/2017	3.650	2,770,030	0	(26,368)	0	0	0	7,839,664	06/19/2018
706109053		LOS ANGELES	CA		03/07/2013	3.350	8,868,913	0	0	0	0	0	24,329,304	09/10/2018
706109342		LOS ANGELES	CA		12/05/2013	3.590	10,600,000	0	0	0	0	0	25,335,823	09/10/2018
706109534		LOS ANGELES	CA		07/01/2014	3.420	38,225,233	0	0	0	0	0	59,353,518	09/28/2018
706110129		LOS ANGELES	CA		10/05/2016	3.600	19,449,292	0	0	0	0	0	34,300,091	09/10/2018
706110205		LOS ANGELES	CA		10/04/2016	3.380	13,696,200	0	0	0	0	0	31,151,303	08/09/2018
706110206		LOS ANGELES	CA		10/04/2016	3.380	35,218,800	0	0	0	0	0	74,806,930	09/10/2018
706110437		LOS ANGELES	CA		01/02/2018	3.420	61,223,999	0	0	0	0	0	88,222,557	01/02/2018
706110490		LOS ANGELES	CA		03/08/2018	4.829	46,500,000	0	0	0	0	0	66,248,356	03/08/2018
706110581		LOS ANGELES	CA		08/13/2018	4.170	20,314,165	0	0	0	0	0	31,828,822	08/13/2018
706108289		MIRA LOMA	CA		05/25/2010	6.000	2,587,537	0	0	0	0	0	5,844,384	04/27/2018
706108925		MIRA LOMA	CA		12/11/2012	3.850	7,403,411	0	0	0	0	0	38,294,610	04/27/2018
706109518		MIRA LOMA	CA		04/01/2015	4.500	11,400,939	0	0	0	0	0	21,297,449	06/19/2018
706109350		MOUNTAIN VIEW	CA		11/07/2013	3.430	3,140,720	0	0	0	0	0	8,489,000	09/10/2018
706110380		MOUNTAIN VIEW	CA		09/19/2017	3.720	21,230,617	0	0	0	0	0	31,928,441	09/28/2018
706107065		NEWPORT BEACH	CA		03/08/2007	5.460	9,305,865	0	0	0	0	0	11,454,925	06/19/2018
706107066		NEWPORT BEACH	CA		03/08/2007	5.460	13,233,112	0	0	0	0	0	18,139,656	06/19/2018
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	4,279,398	0	0	0	0	0	6,764,283	11/16/2018
706108569		NOVATO	CA		08/11/2011	4.910	23,225,288	0	0	0	0	0	47,071,546	06/27/2018
706108536		ONTARIO	CA		06/03/2011	4.780	158,057,371	0	0	0	0	0	417,220,040	08/09/2018
706108726		ONTARIO	CA		03/01/2012	4.250	51,868,771	0	0	0	0	0	393,555,263	09/13/2018
706108983		ONTARIO	CA		11/19/2012	3.900	825,987	0	0	0	0	0	1,865,626	04/27/2018
706109289		ONTARIO	CA		11/13/2013	4.550	1,868,256	0	0	0	0	0	4,410,245	06/19/2018
706109573		ONTARIO	CA		12/17/2014	4.010	6,463,470	0	0	0	0	0	15,551,308	06/27/2018
706108830		PARAMOUNT	CA		06/22/2012	3.400	2,184,250	0	0	0	0	0	7,732,841	06/19/2018
706109264		PICO RIVERA	CA		08/28/2013	4.450	4,973,168	0	0	0	0	0	10,452,842	09/11/2018
706109563		PINOLE	CA		08/07/2014	4.190	11,100,000	0	0	0	0	0	23,961,626	12/03/2018
706110081		PLEASANTON	CA		04/29/2016	3.790	20,556,650	0	0	0	0	0	37,177,920	11/16/2018
706110163		PLEASANTON	CA		08/15/2016	3.500	44,293,500	0	0	0	0	0	134,964,500	09/13/2018
706110158		POMONA	CA		06/30/2016	3.180	5,100,000	0	0	0	0	0	12,899,699	06/27/2018
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	31,277,244	0	0	0	0	0	69,018,205	06/19/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	9,681,831	0	0	0	0	0	16,564,914	06/19/2018
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	36,597,052	0	0	0	0	0	85,324,529	06/19/2018
706110208		RANCHO CUCAMONGA	CA		08/01/2017	3.590	17,165,400	0	0	0	0	0	26,436,770	11/16/2018
706109240		RANCHO MIRAGE	CA		09/27/2013	4.110	9,712,667	0	(13,321)	0	0	0	30,181,964	06/15/2018
706108188		REDLANDS	CA		06/05/2009	7.550	5,157,874	0	0	0	0	0	20,909,576	04/27/2018
706109512		REDLANDS	CA		06/05/2014	4.337	19,279,977	0	0	0	0	0	41,397,156	12/03/2018
706109280		REDONDO BEACH	CA		11/27/2013	3.830	22,273,617	0	(93,982)	0	0	0	38,422,164	06/19/2018
706109953		REDONDO BEACH	CA		12/02/2015	3.440	5,049,401	0	0	0	0	0	11,940,834	11/16/2018
706110271		REDONDO BEACH	CA		03/10/2017	4.160	4,818,546	0	0	0	0	0	8,382,991	06/19/2018
706109797		REDWOOD CITY	CA		05/13/2015	3.680	3,405,422	0	0	0	0	0	5,902,153	11/16/2018
706110137		RIVERSIDE	CA		08/01/2016	3.860	3,152,085	0	0	0	0	0	5,475,930	11/16/2018
706110268		ROCKLIN	CA		03/09/2017	3.980	7,063,632	0	0	0	0	0	12,409,100	09/10/2018
706108171		ROWLAND HEIGHTS	CA		05/05/2009	7.500	3,337,503	0	0	0	0	0	11,103,162	04/27/2018
706108229		ROWLAND HEIGHTS	CA		11/12/2009	6.750	2,664,911	0	0	0	0	0	12,746,025	11/16/2018
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	7,966,812	0	0	0	0	0	25,957,886	11/16/2018
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,365,217	0	0	0	0	0	6,903,973	06/19/2018
706108600		SACRAMENTO	CA		08/11/2011	4.990	9,889,866	0	0	0	0	0	37,780,311	04/27/2018
706109344		SACRAMENTO	CA		11/05/2013	3.810	20,000,000	0	0	0	0	0	42,064,777	06/19/2018
706108708		SAN DIEGO	CA		06/21/2012	4.000	10,850,790	0	0	0	0	0	28,636,754	09/10/2018
706108924		SAN DIEGO	CA		10/26/2012	3.900	26,381,532	0	0	0	0	0	76,496,582	09/28/2018
706108930		SAN DIEGO	CA		12/20/2012	3.940	5,903,894	0	0	0	0	0	10,995,735	09/28/2018
706108931		SAN DIEGO	CA		11/28/2012	3.910	43,027,751	0	0	0	0	0	83,635,470	09/28/2018
706108984		SAN DIEGO	CA		02/07/2013	4.020	2,887,456	0	0	0	0	0	5,037,108	06/19/2018
706109997		SAN DIEGO	CA		12/29/2015	4.029	13,126,380	0	0	0	0	0	24,605,317	11/16/2018
706110103		SAN DIEGO	CA		10/11/2016	3.580	20,143,691	0	0	0	0	0	27,700,878	08/09/2018
706110104		SAN DIEGO	CA		10/11/2016	3.580	23,129,050	0	0	0	0	0	30,931,915	08/09/2018
706110324		SAN DIEGO	CA		05/30/2017	3.500	9,200,000	0	0	0	0	0	13,530,902	09/10/2018
706110515		SAN DIEGO	CA		04/30/2018	4.100	7,335,000	0	0	0	0	0	10,016,626	04/30/2018
706110541		SAN DIEGO	CA		04/27/2018	3.850	33,287,910	0	0	0	0	0	308,289,969	04/27/2018
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	11,444,662	0	0	0	0	0	26,244,926	11/16/2018
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	33,555,459	12/03/2018
706108849		SAN FRANCISCO	CA		08/03/2012	3.340	16,358,511	0	0	0	0	0	41,444,618	12/03/2018
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	79,946,205	0	0	0	0	0	133,448,089	05/22/2018
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	888,218	0	0	0	0	0	2,797,213	06/19/2018
706109257		SAN FRANCISCO	CA		10/03/2013	3.840	5,031,715	0	0	0	0	0	8,959,114	04/27/2018
706109300		SAN FRANCISCO	CA		12/03/2013	3.900	17,658,290	0	0	0	0	0	38,814,383	06/19/2018
706109441		SAN FRANCISCO	CA		05/13/2014	3.740	31,714,298	0	0	0	0	0	77,316,182	12/14/2018
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	928,468	0	0	0	0	0	1,549,827	05/22/2018
706109937		SAN FRANCISCO	CA		11/10/2015	3.770	19,650,000	0	0	0	0	0	33,555,459	12/03/2018
706110258		SAN FRANCISCO	CA		12/23/2016	3.730	88,535,000	0	0	0	0	0	223,643,100	08/09/2018
706110423		SAN FRANCISCO	CA		11/03/2017	3.230	54,819,000	0	0	0	0	0	104,726,385	11/30/2018
706110424		SAN FRANCISCO	CA		10/23/2017	3.710	92,269,831	0	0	0	0	0	134,578,665	12/03/2018
706110432		SAN FRANCISCO	CA		10/24/2017	3.730	25,960,701	0	0	0	0	0	36,679,595	08/09/2018
706110519		SAN FRANCISCO	CA		05/07/2018	4.000	6,815,069	0	0	0	0	0	9,383,733	05/07/2018
706110536		SAN FRANCISCO	CA		05/22/2018	4.710	10,404,482	0	0	0	0	0	17,367,473	05/22/2018
706110539		SAN FRANCISCO	CA		07/27/2018	4.420	5,413,155	0	0	0	0	0	15,626,483	07/27/2018
706110571		SAN FRANCISCO	CA		08/17/2018	4.290	13,703,353	0	0	0	0	0	20,123,773	08/17/2018
706110572		SAN FRANCISCO	CA		08/17/2018	4.290	6,360,074	0	0	0	0	0	9,337,432	08/17/2018
706110573		SAN FRANCISCO	CA		08/17/2018	4.290	7,320,908	0	0	0	0	0	10,770,343	08/17/2018
706110574		SAN FRANCISCO	CA		08/17/2018	4.290	5,286,265	0	0	0	0	0	7,761,971	08/17/2018
706110575		SAN FRANCISCO	CA		08/17/2018	4.290	5,420,493	0	0	0	0	0	7,965,230	08/17/2018
706110577		SAN FRANCISCO	CA		08/17/2018	4.290	5,558,074	0	0	0	0	0	8,162,456	08/17/2018
706110593		SAN FRANCISCO	CA		09/26/2018	4.060	16,669,557	0	0	0	0	0	50,261,333	09/26/2018
706110597		SAN FRANCISCO	CA		10/11/2018	4.090	33,500,000	0	0	0	0	0	62,008,347	10/11/2018
706110598		SAN FRANCISCO	CA		10/09/2018	4.090	13,631,000	0	0	0	0	0	24,405,413	10/09/2018
706110629		SAN FRANCISCO	CA		11/30/2018	4.340	11,020,000	0	0	0	0	0	21,052,618	11/30/2018
706110641		SAN FRANCISCO	CA		12/18/2018	3.905	40,500,000	0	0	0	0	0	70,451,890	12/18/2018
706108299		SAN JOSE	CA		09/13/2010	6.000	15,741,031	0	0	0	0	0	43,241,075	06/25/2018
706108417		SAN JOSE	CA		12/16/2010	4.600	5,261,981	0	0	0	0	0	11,085,931	07/20/2018
706108824		SAN JOSE	CA		10/02/2012	3.930	4,621,886	0	0	0	0	0	27,717,365	09/10/2018
706110289		SAN JOSE	CA		03/08/2017	3.550	8,985,000	0	0	0	0	0	13,990,476	04/27/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109558		SAN MATEO	CA		08/26/2014	4.030	5,410,222	0	0	0	0	0	9,532,571	08/09/2018
706108811		SAN PEDRO	CA		06/27/2012	3.570	18,030,000	0	0	0	0	0	42,703,512	08/09/2018
706108547		SANTA ANA	CA		11/02/2011	4.450	26,491,363	0	0	0	0	0	50,445,705	04/27/2018
706108978		SANTA ANA	CA		05/20/2013	3.760	14,908,699	0	0	0	0	0	28,389,617	04/27/2018
706110436		SANTA ANA	CA		09/27/2017	3.430	17,860,000	0	0	0	0	0	34,009,516	04/27/2018
706103071		SANTA BARBARA	CA		05/01/2018	6.690	1,594,853	0	(28,212)	0	0	0	19,950,939	06/19/2018
706110481		SANTA CLARA	CA		03/06/2018	3.620	62,212,400	0	0	0	0	0	105,729,024	09/11/2018
706109652		SANTA CLARITA	CA		12/12/2014	5.000	287,674	0	0	0	0	0	532,395	09/10/2018
706110533		SANTA CLARITA	CA		03/30/2018	4.387	10,082,930	0	0	0	0	0	16,104,092	11/27/2018
706109955		SANTA CRUZ	CA		11/20/2015	4.240	4,434,195	0	0	0	0	0	8,104,101	05/23/2018
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	8,952,930	0	0	0	0	0	31,492,828	04/27/2018
706108829		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,240,256	0	0	0	0	0	7,522,137	06/19/2018
706108831		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,291,392	0	0	0	0	0	7,380,489	06/19/2018
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	5,881,019	0	0	0	0	0	20,814,977	04/27/2018
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	635,632	0	0	0	0	0	1,948,582	06/19/2018
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	1,952,303	0	0	0	0	0	6,118,743	06/19/2018
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,265,579	0	0	0	0	0	5,341,977	06/19/2018
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	3,675,183	0	0	0	0	0	10,213,061	06/19/2018
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,546,487	0	0	0	0	0	3,333,778	06/19/2018
706110028		SANTA FE SPRINGS	CA		03/15/2016	3.190	6,089,869	0	0	0	0	0	4,665,931	08/09/2018
706109946		SANTA MARIA	CA		11/25/2015	4.270	26,271,006	0	0	0	0	0	36,856,450	12/03/2018
706110232		SANTA MARIA	CA		12/19/2016	3.430	19,093,045	0	0	0	0	0	22,044,818	12/03/2018
706108521		SANTA MONICA	CA		05/12/2011	4.930	7,843,429	0	0	0	0	0	21,375,954	09/10/2018
706108717		SANTA MONICA	CA		02/28/2012	4.660	9,006,058	0	0	0	0	0	17,540,156	06/19/2018
706110014		SANTA MONICA	CA		06/01/2016	3.990	6,474,674	0	0	0	0	0	17,795,462	12/03/2018
706110444		STOCKTON	CA		11/16/2017	3.260	6,482,700	0	0	0	0	0	10,490,969	09/28/2018
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	79,470,434	0	0	0	0	0	138,084,564	09/13/2018
706109674		TORRANCE	CA		11/21/2014	3.170	29,519,424	0	41	0	0	0	55,140,602	09/28/2018
706109018		TUSTIN	CA		05/21/2013	4.070	21,899,764	0	0	0	0	0	48,388,125	08/09/2018
706109992		TUSTIN	CA		02/10/2016	3.990	14,131,112	0	0	0	0	0	29,104,332	11/16/2018
706108825		UNION CITY	CA		08/15/2012	4.010	5,213,730	0	0	0	0	0	12,893,975	09/10/2018
706110298		UNION CITY	CA		03/31/2017	3.500	16,132,960	0	0	0	0	0	31,787,324	09/10/2018
706110299		UNION CITY	CA		03/31/2017	4.029	4,033,240	0	0	0	0	0	7,946,831	09/10/2018
706109571		UPLAND	CA		03/26/2015	4.500	10,409,747	0	0	0	0	0	16,006,420	06/27/2018
706110449		VACAVILLE	CA		11/16/2017	3.570	5,436,500	0	0	0	0	0	8,863,638	09/28/2018
706104963		WALNUT	CA		06/12/2003	5.950	5,928,316	0	0	0	0	0	53,347,158	09/10/2018
706105151		WALNUT	CA		02/02/2004	6.180	3,426,018	0	0	0	0	0	22,765,780	06/19/2018
706105855		WALNUT	CA		10/06/2005	5.630	4,723,417	0	0	0	0	0	19,962,837	08/09/2018
706105909		WALNUT	CA		05/03/2006	6.350	5,949,315	0	0	0	0	0	24,735,153	06/19/2018
706106322		WALNUT	CA		07/12/2007	6.400	5,878,309	0	0	0	0	0	27,845,982	06/19/2018
706106598		WALNUT	CA		11/30/2006	6.120	10,138,205	0	0	0	0	0	34,052,375	08/09/2018
706107956		WALNUT	CA		04/01/2009	6.910	4,426,436	0	0	0	0	0	12,125,046	08/09/2018
706108228		WALNUT	CA		11/12/2009	6.750	3,068,685	0	0	0	0	0	3,569,409	09/10/2018
706108602		WALNUT	CA		12/06/2011	5.240	9,886,684	0	0	0	0	0	26,278,984	06/19/2018
706108568		WALNUT CREEK	CA		06/22/2011	4.610	9,712,691	0	0	0	0	0	36,561,702	04/27/2018
706110365		WALNUT CREEK	CA		05/01/2018	3.380	9,813,705	0	32,660	0	0	0	17,672,333	12/03/2018
751000192		BRAMPTON	CAN		07/26/2017	3.300	20,194,103	0	0	0	0	(1,816,574)	40,334,892	12/18/2018
751000117		MISSISSAUGA	CAN		11/30/2015	3.660	81,459,761	0	0	0	0	(7,336,872)	134,425,089	12/18/2018
751000260		VANCOUVER	CAN		11/15/2018	4.380	23,189,465	0	0	0	0	(721,279)	32,267,915	11/15/2018
706109314		ARVADA	CO		11/27/2013	4.040	3,024,268	0	(517)	0	0	0	10,660,684	08/09/2018
706108921		AURORA	CO		08/31/2012	4.200	1,797,372	0	0	0	0	0	15,382,160	08/09/2018
706110100		AURORA	CO		07/15/2016	3.760	8,243,899	0	0	0	0	0	11,575,080	08/09/2018
706110173		AURORA	CO		08/31/2016	3.630	52,197,671	0	0	0	0	0	72,419,195	08/09/2018
706110297		AURORA	CO		04/06/2017	4.160	7,058,341	0	0	0	0	0	8,425,847	09/10/2018
706110341		AURORA	CO		01/12/2018	4.320	16,671,217	0	0	0	0	0	23,191,419	01/12/2018
706108197		BOULDER	CO		07/29/2009	7.750	13,268,124	0	0	0	0	0	16,160,048	11/27/2018
706108283		BOULDER	CO		06/02/2010	5.825	21,355,683	0	(96,969)	0	0	0	71,982,475	08/09/2018
706110653		BOULDER	CO		12/07/2018	4.340	4,108,330	0	0	0	0	0	6,127,708	12/06/2018
706109237		CENTENNIAL	CO		08/20/2013	3.600	20,537,488	0	0	0	0	0	43,456,214	06/19/2018
706108664		DENVER	CO		11/22/2011	4.450	10,432,460	0	0	0	0	0	25,553,795	06/19/2018
706108977		DENVER	CO		05/01/2013	4.920	29,071,518	0	(76,348)	0	0	0	45,998,683	09/10/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109313		DENVER	CO		11/27/2013	4.040	3,737,859	0	(640)	0	0	0	12,569,804	08/09/2018
706109854		DENVER	CO		12/01/2015	4.440	5,739,426	0	0	0	0	0	8,584,217	09/10/2018
706110059		DENVER	CO		05/06/2016	3.850	57,025,000	0	0	0	0	0	170,331,790	09/13/2018
706110311		DENVER	CO		05/10/2017	4.070	20,500,000	0	0	0	0	0	31,121,985	04/27/2018
706110354		DENVER	CO		06/15/2017	4.260	12,936,869	0	(15,821)	0	0	0	20,508,708	09/10/2018
706110526		DENVER	CO		05/18/2018	3.850	61,640,000	0	0	0	0	0	167,381,998	05/18/2018
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	13,907,840	0	0	0	0	0	30,849,891	11/16/2018
706110085		HIGHLANDS RANCH	CO		06/09/2016	3.720	16,258,370	0	0	0	0	0	30,275,185	08/09/2018
706109656		LITTLETON	CO		12/12/2014	5.000	224,659	0	0	0	0	0	476,482	09/10/2018
706109253		PARKER	CO		08/30/2013	4.070	11,460,252	0	0	0	0	0	25,318,490	08/09/2018
706110193		BRANFORD	CT		10/27/2016	3.650	2,344,806	0	0	0	0	0	4,024,579	11/16/2018
706108713		FARMINGTON	CT		06/11/2012	4.500	58,743,629	0	0	0	0	0	215,175,672	09/13/2018
706109690		STAMFORD	CT		10/23/2014	3.590	36,184,011	0	0	0	0	0	57,349,943	06/19/2018
706106115		WASHINGTON	DC		09/30/2005	5.140	5,522,452	0	0	0	0	0	38,600,290	06/19/2018
706106968		WASHINGTON	DC		12/19/2006	6.270	19,658,921	0	0	0	0	0	54,357,975	06/27/2018
706107743		WASHINGTON	DC		11/14/2007	6.230	81,980,506	0	0	0	0	0	116,113,593	04/27/2018
706108279		WASHINGTON	DC		04/16/2010	5.750	126,896,833	0	(128,703)	0	0	0	304,672,163	12/03/2018
706108312		WASHINGTON	DC		08/12/2010	5.550	9,301,155	0	0	0	0	0	28,598,785	09/11/2018
706108366		WASHINGTON	DC		09/14/2010	5.100	37,474,707	0	0	0	0	0	126,510,729	04/27/2018
706108423		WASHINGTON	DC		12/16/2010	4.690	11,493,954	0	0	0	0	0	35,832,772	11/16/2018
706108437		WASHINGTON	DC		05/02/2011	4.880	11,678,149	0	0	0	0	0	30,461,523	06/19/2018
706108454		WASHINGTON	DC		01/28/2011	4.500	7,860,415	0	0	0	0	0	48,605,748	06/15/2018
706108650		WASHINGTON	DC		05/24/2012	5.030	19,179,662	0	0	0	0	0	37,807,020	11/16/2018
706108666		WASHINGTON	DC		12/09/2011	4.500	29,850,000	0	0	0	0	0	77,182,910	11/16/2018
706108675		WASHINGTON	DC		12/15/2011	4.370	16,872,953	0	0	0	0	0	72,258,082	06/27/2018
706108716		WASHINGTON	DC		02/28/2012	4.660	14,505,106	0	0	0	0	0	46,103,073	06/19/2018
706108839		WASHINGTON	DC		07/26/2012	3.540	3,260,212	0	0	0	0	0	8,242,452	04/27/2018
706108857		WASHINGTON	DC		06/26/2012	3.890	24,989,450	0	0	0	0	0	52,375,936	09/28/2018
706108981		WASHINGTON	DC		11/16/2012	3.830	11,330,762	0	0	0	0	0	85,268,444	06/19/2018
706109107		WASHINGTON	DC		04/01/2016	3.440	1,216,536	0	(4,313)	0	0	0	2,712,263	04/27/2018
706109111		WASHINGTON	DC		11/03/2014	4.700	61,396,984	0	0	0	0	0	136,660,053	08/09/2018
706109171		WASHINGTON	DC		06/28/2013	3.400	11,087,292	0	898	0	0	0	48,563,252	04/27/2018
706109446		WASHINGTON	DC		04/23/2014	4.250	40,028,299	0	0	0	0	0	129,476,697	06/27/2018
706109609		WASHINGTON	DC		10/07/2014	3.650	20,368,000	0	0	0	0	0	35,398,762	09/10/2018
706109704		WASHINGTON	DC		12/17/2014	3.610	37,650,000	0	0	0	0	0	63,623,056	08/09/2018
706109712		WASHINGTON	DC		06/01/2015	3.770	2,733,084	0	0	0	0	0	6,366,843	06/19/2018
706109754		WASHINGTON	DC		01/30/2015	4.030	4,609,586	0	0	0	0	0	12,064,085	06/27/2018
706109892		WASHINGTON	DC		09/17/2015	4.970	488,566	0	0	0	0	0	1,138,137	06/19/2018
706109924		WASHINGTON	DC		10/15/2015	3.740	33,873,299	0	0	0	0	0	112,432,892	06/19/2018
706110196		WASHINGTON	DC		09/21/2016	3.310	63,588,237	0	0	0	0	0	110,777,970	08/09/2018
706110240		WASHINGTON	DC		12/21/2016	3.470	48,458,561	0	0	0	0	0	75,163,033	09/10/2018
706110243		WASHINGTON	DC		05/01/2017	3.760	5,235,798	0	0	0	0	0	18,254,756	06/27/2018
706110244		WASHINGTON	DC		04/03/2017	3.760	1,271,551	0	0	0	0	0	12,777,180	06/27/2018
706110263		WASHINGTON	DC		04/18/2017	3.920	51,177,429	0	0	0	0	0	113,014,844	09/28/2018
706110421		WASHINGTON	DC		08/04/2017	3.600	87,485,650	0	0	0	0	0	148,992,770	09/10/2018
706110448		WASHINGTON	DC		11/30/2017	3.630	16,141,240	0	0	0	0	0	25,116,724	09/10/2018
750000225		CASSEL	DEU		12/29/2017	1.840	42,731,112	0	0	0	0	(2,154,965)	182,919,837	12/18/2018
750000201		TORREJÓN DE ARDOZ	ESP		08/29/2017	1.330	2,211,995	0	0	0	0	(111,553)	3,175,975	12/18/2018
750000207		TORREJÓN DE ARDOZ	ESP		11/24/2017	1.350	6,341,053	0	0	0	0	(319,785)	9,104,446	12/18/2018
706108858		BOCA RATON	FL		12/01/2017	4.000	14,986,807	0	19,121	0	0	0	35,885,353	11/16/2018
706110235		BOYNTON BEACH	FL		12/14/2016	3.850	7,040,000	0	0	0	0	0	8,725,949	09/28/2018
706109173		CLEARWATER	FL		08/26/2013	3.630	6,030,530	0	0	0	0	0	9,054,424	04/27/2018
706110615		DANIA	FL		10/09/2018	4.279	17,000,000	0	0	0	0	0	37,999,978	10/09/2018
706110149		DAVENPORT	FL		07/20/2016	3.490	4,412,460	0	0	0	0	0	5,957,063	12/03/2018
706110150		DAVENPORT	FL		07/20/2016	3.490	3,435,869	0	0	0	0	0	5,006,923	12/03/2018
706110648		DAVENPORT	FL		11/08/2018	4.580	160,979,500	0	0	0	0	0	213,351,993	11/08/2018
706110434		DELRAY BEACH	FL		12/21/2017	4.579	16,650,000	0	0	0	0	0	24,969,159	11/27/2018
706109059		FORT LAUDERDALE	FL		02/28/2013	3.440	18,528,226	0	1,483	0	0	0	28,445,484	11/16/2018
706109653		FORT LAUDERDALE	FL		12/12/2014	5.000	235,618	0	0	0	0	0	374,045	09/10/2018
706109751		FORT LAUDERDALE	FL		04/01/2015	3.620	11,483,752	0	0	0	0	0	23,736,158	11/16/2018
706110004		FORT LAUDERDALE	FL		01/05/2016	3.980	26,000,000	0	0	0	0	0	38,583,383	08/09/2018

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706110461		FORT LAUDERDALE	FL		02/01/2018	3.980	7,414,000	0	0	0	0	0	11,378,178	11/16/2018
706108761		GAINESVILLE	FL		05/16/2012	3.610	8,342,583	0	0	0	0	0	17,852,393	04/27/2018
706108936		GAINESVILLE	FL		11/16/2012	3.900	6,213,885	0	0	0	0	0	18,601,002	08/09/2018
706110151		GROVELAND	FL		07/20/2016	3.490	1,833,650	0	0	0	0	0	2,876,234	12/03/2018
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	1,604,546	0	0	0	0	0	3,661,393	06/27/2018
706109614		JACKSONVILLE	FL		11/04/2014	4.010	4,036,865	0	0	0	0	0	6,667,325	06/27/2018
706106595		MIAMI	FL		07/17/2006	4.750	23,634,258	0	0	0	0	0	55,090,817	06/15/2018
706108642		MIAMI	FL		11/10/2011	4.500	88,423,178	0	0	0	0	0	480,162,550	09/13/2018
706109312		MIAMI	FL		11/27/2013	4.040	6,702,661	0	(1,147)	0	0	0	16,897,742	08/09/2018
706109918		MIAMI	FL		09/28/2015	4.060	31,909,000	0	0	0	0	0	49,102,209	06/27/2018
706110000		MIAMI	FL		03/11/2016	3.450	13,121,000	0	0	0	0	0	23,217,962	06/27/2018
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	3,315,378	0	0	0	0	0	9,811,655	11/16/2018
706108373		NORTH MIAMI BEACH	FL		10/14/2010	4.000	1,348,274	0	(4,768)	0	0	0	22,063,002	04/27/2018
706108313		ORLANDO	FL		08/10/2010	5.250	63,148,743	0	0	0	0	0	576,631,781	09/13/2018
706109318		ORLANDO	FL		02/11/2014	3.830	8,627,833	0	0	0	0	0	14,725,397	06/19/2018
706109919		ORLANDO	FL		09/17/2015	4.300	1,444,650	0	0	0	0	0	2,465,621	06/19/2018
706110062		ORLANDO	FL		04/20/2016	4.040	2,747,949	0	0	0	0	0	13,177,983	12/03/2018
706110308		ORLANDO	FL		05/22/2017	4.050	54,834,000	0	0	0	0	0	81,125,364	09/28/2018
706110561		ORLANDO	FL		06/15/2018	3.940	608,317	0	0	0	0	0	954,262	06/15/2018
706109211		OVIEDO	FL		07/24/2013	4.510	20,707,500	0	0	0	0	0	39,008,957	11/16/2018
706110255		OVIEDO	FL		01/31/2017	4.070	14,175,450	0	0	0	0	0	19,941,934	06/19/2018
706109213		PALM HARBOR	FL		09/04/2013	3.990	9,283,424	0	(2,962)	0	0	0	22,357,052	09/28/2018
706110131		ST PETERSBURG	FL		06/09/2016	4.679	6,346,856	0	0	0	0	0	8,933,263	11/27/2018
706110194		ST PETERSBURG	FL		10/27/2016	3.650	6,558,060	0	0	0	0	0	13,117,345	11/16/2018
706109310		TAMPA	FL		11/27/2013	4.040	2,259,706	0	(387)	0	0	0	7,024,668	08/09/2018
706110266		TAMPA	FL		02/28/2017	3.860	4,552,619	0	0	0	0	0	6,371,903	09/10/2018
706110377		TAMPA	FL		06/21/2017	4.629	22,551,577	0	0	0	0	0	29,027,281	11/27/2018
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	5,594,962	0	0	0	0	0	13,754,159	12/03/2018
706109067		WINTER PARK	FL		03/12/2013	3.990	4,479,692	0	0	0	0	0	10,553,265	06/27/2018
750000224		LILLE	FRA		12/29/2017	1.840	22,828,610	0	0	0	0	(1,151,266)	99,140,292	12/18/2018
706110252		ALPHARETTA	GA		12/21/2016	4.060	3,702,050	0	0	0	0	0	5,108,813	04/27/2018
706108884		ATLANTA	GA		05/14/2013	4.230	7,322,735	0	0	0	0	0	21,674,956	08/09/2018
706108979		ATLANTA	GA		11/19/2012	3.920	10,729,431	0	(5,372)	0	0	0	17,072,267	04/27/2018
706109291		ATLANTA	GA		09/26/2013	3.840	8,760,000	0	0	0	0	0	16,866,632	09/10/2018
706109299		ATLANTA	GA		01/02/2014	4.490	9,453,278	0	0	0	0	0	20,184,279	06/19/2018
706110249		ATLANTA	GA		12/20/2016	4.679	44,945,168	0	0	0	0	0	58,580,157	11/27/2018
706110334		ATLANTA	GA		05/02/2017	3.660	32,865,000	0	0	0	0	0	46,077,204	06/19/2018
706110439		ATLANTA	GA		02/01/2018	3.630	7,500,000	0	0	0	0	0	10,702,365	02/01/2018
706110559		ATLANTA	GA		06/15/2018	3.940	631,671	0	0	0	0	0	917,526	06/15/2018
706110585		ATLANTA	GA		08/23/2018	3.930	19,752,882	0	0	0	0	0	33,870,421	08/23/2018
706110357		AUSTELL	GA		06/14/2017	3.590	13,706,000	0	0	0	0	0	25,196,197	11/16/2018
706108729		DECATUR	GA		04/02/2012	4.650	7,662,432	0	(10,426)	0	0	0	22,809,444	08/09/2018
706109315		DECATUR	GA		11/27/2013	4.040	3,066,744	0	(525)	0	0	0	10,353,539	08/09/2018
706110300		DULUTH	GA		05/11/2017	3.460	15,305,000	0	0	0	0	0	20,891,183	09/10/2018
706110125		FAIRBURN	GA		07/18/2016	3.650	9,124,593	0	0	0	0	0	15,898,690	12/03/2018
706107454		KENNESAW	GA		10/10/2007	6.100	1,771,292	0	0	0	0	0	13,485,307	04/27/2018
706110164		KENNESAW	GA		09/01/2016	3.650	6,343,768	0	0	0	0	0	9,970,541	12/03/2018
706110165		KENNESAW	GA		07/18/2016	3.650	1,356,639	0	0	0	0	0	2,141,640	12/03/2018
706102343		LAWRENCEVILLE	GA		05/01/2018	7.400	1,012,939	0	(22,968)	0	0	0	5,679,040	06/19/2018
706110592		LITHIA SPRINGS	GA		06/28/2018	4.129	23,772,500	0	0	0	0	0	32,992,787	11/27/2018
706108534		MARIETTA	GA		06/02/2011	5.310	6,448,571	0	0	0	0	0	20,199,540	08/09/2018
706109694		MARIETTA	GA		11/21/2014	3.710	4,749,494	0	0	0	0	0	7,459,087	06/19/2018
706109013		MCDONOUGH	GA		12/21/2012	3.200	2,923,393	0	(133)	0	0	0	4,936,495	12/04/2018
706109981		MCDONOUGH	GA		12/17/2015	4.080	1,291,927	0	(193)	0	0	0	2,181,102	12/04/2018
706109680		NEWNAN	GA		03/30/2015	3.160	106,020,000	0	0	0	0	0	177,232,083	06/27/2018
706109682		NORCROSS	GA		11/21/2014	3.710	12,332,523	0	0	0	0	0	21,146,512	06/19/2018
706109695		NORCROSS	GA		06/19/2015	3.710	999,365	0	0	0	0	0	1,703,905	06/19/2018
706110479		PALMETTO	GA		03/23/2018	3.730	86,700,000	0	0	0	0	0	155,269,153	03/23/2018
749000180		BRISTOL	GBR		05/10/2017	3.070	17,253,459	0	0	0	0	(1,072,245)	25,647,568	12/18/2018
749000227		CARLISLE	GBR		08/16/2018	2.854	84,605,248	0	0	0	0	(192,647)	200,458,467	08/16/2018
749000156		COALVILLE	GBR		10/28/2016	2.600	4,332,787	0	0	0	0	(269,268)	6,223,383	12/18/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
749000223		ENFIELD	GBR		12/29/2017	2.470	25,367,892	0	0	0	0	(1,576,530)	109,497,070	12/18/2018
749000084		EPSOM	GBR		01/27/2015	2.928	5,801,482	0	0	0	0	(360,543)	9,351,162	12/18/2018
749000178		LEWISHAM	GBR		06/02/2017	2.400	7,709,089	0	0	0	0	(479,094)	11,490,229	12/18/2018
749000024		LONDON	GBR		06/08/2012	4.220	3,475,178	0	0	0	0	5,408,865	14,197,094	12/18/2018
749000037		LONDON	GBR		12/06/2012	4.240	9,286,474	0	0	0	0	(548,917)	12,540,788	12/18/2018
749000040		LONDON	GBR		07/25/2013	4.300	23,469,898	0	0	0	0	(1,422,741)	43,307,455	12/18/2018
749000068		LONDON	GBR		03/28/2014	3.500	55,120,935	0	0	0	0	(3,425,583)	106,682,369	12/18/2018
749000083		LONDON	GBR		01/27/2015	2.928	5,211,502	0	0	0	0	(323,878)	9,153,934	12/18/2018
749000085		LONDON	GBR		01/27/2015	2.928	6,981,445	0	0	0	0	(433,874)	14,267,058	12/18/2018
749000088		LONDON	GBR		05/06/2015	3.128	111,873,024	0	0	0	0	(6,952,536)	186,512,576	12/18/2018
749000099		LONDON	GBR		07/29/2015	3.410	41,947,819	0	0	0	0	(2,606,917)	66,805,882	12/18/2018
749000102		LONDON	GBR		08/27/2015	3.900	73,487,854	0	0	0	0	(4,477,759)	136,284,096	12/18/2018
749000108		LONDON	GBR		09/29/2015	3.070	56,474,007	0	0	0	0	(3,509,671)	115,186,812	12/18/2018
749000147		LONDON	GBR		06/22/2016	3.100	26,622,939	0	0	0	0	(1,641,859)	39,601,018	12/18/2018
749000148		LONDON	GBR		10/28/2016	2.850	69,436,672	0	0	0	0	(4,315,258)	96,224,985	12/18/2018
749000169		LONDON	GBR		12/19/2016	2.480	17,219,186	0	0	0	0	(1,070,115)	25,197,192	12/18/2018
749000179		LONDON	GBR		05/25/2018	2.550	8,889,053	0	0	0	0	(80,264)	11,043,133	12/18/2018
749000181		LONDON	GBR		04/05/2017	2.830	11,472,589	0	0	0	0	(712,983)	23,399,970	12/18/2018
749000182		LONDON	GBR		03/22/2017	3.470	36,950,002	0	0	0	0	(2,401,627)	62,185,405	12/18/2018
749000232		LONDON	GBR		03/28/2018	3.140	101,251,200	0	0	0	0	(11,678,550)	141,942,092	03/28/2018
749000233		LONDON	GBR		06/01/2018	2.600	56,189,640	0	0	0	0	(2,444,179)	96,350,047	06/01/2018
749000231		MANCHESTER	GBR		03/13/2018	4.304	13,783,536	0	0	0	0	(1,205,627)	18,378,048	03/13/2018
749000177		NORTH WARWICKSHIRE	GBR		03/02/2017	2.540	59,833,728	0	0	0	0	(3,718,467)	135,314,096	12/18/2018
749000082		STEPNEY	GBR		01/27/2015	2.928	7,473,096	0	0	0	0	(464,428)	12,412,997	12/18/2018
749000185		LONDON	GBR		04/05/2017	2.820	34,323,520	0	0	0	0	(2,133,092)	96,042,433	12/18/2018
749000190		LONDON	GBR		09/15/2017	2.820	10,297,056	0	0	0	0	(639,928)	28,812,692	12/18/2018
706108302		BOISE	ID		06/15/2010	6.185	5,582,783	0	0	0	0	0	18,349,989	04/27/2018
706109335		BOISE	ID		12/02/2013	4.300	7,766,702	0	(281)	0	0	0	15,113,320	09/28/2018
706110408		BOISE	ID		08/04/2017	4.300	537,224	0	(20)	0	0	0	1,045,375	09/28/2018
706110455		BOISE	ID		01/02/2018	3.640	4,590,000	0	0	0	0	0	11,179,216	01/02/2018
706109334		IDAHO FALLS	ID		12/02/2013	4.300	6,644,562	0	(241)	0	0	0	9,421,375	09/28/2018
706110407		IDAHO FALLS	ID		08/04/2017	4.300	259,189	0	(54)	0	0	0	367,571	09/28/2018
706110442		AURORA	IL		10/12/2017	3.440	25,222,250	0	0	0	0	0	39,969,343	09/10/2018
706110387		BOLINGBROOK	IL		06/30/2017	3.570	35,307,150	0	0	0	0	0	53,805,343	09/28/2018
706110627		BOLINGBROOK	IL		09/28/2018	4.480	6,889,238	0	0	0	0	0	9,144,219	09/28/2018
706110642		BOLINGBROOK	IL		09/28/2018	4.410	1,386,862	0	0	0	0	0	1,840,804	09/28/2018
706110381		BUFFALO GROVE	IL		08/10/2017	3.630	6,171,000	0	0	0	0	0	9,820,968	09/10/2018
706110521		CAROL STREAM	IL		04/12/2018	3.960	31,957,500	0	0	0	0	0	48,191,712	04/12/2018
706109770		CARY	IL		03/13/2015	3.450	2,864,982	0	0	0	0	0	4,011,495	09/28/2018
706103046		CHICAGO	IL		01/20/1999	7.000	107,913	0	0	0	0	0	35,723,459	12/03/2018
706108819		CHICAGO	IL		05/30/2012	3.890	3,299,491	0	0	0	0	0	6,066,452	06/19/2018
706108820		CHICAGO	IL		05/30/2012	3.890	1,469,685	0	0	0	0	0	2,705,753	06/19/2018
706108821		CHICAGO	IL		05/30/2012	3.890	1,557,282	0	0	0	0	0	2,814,825	06/19/2018
706108911		CHICAGO	IL		08/31/2012	3.770	24,765,949	0	0	0	0	0	35,893,129	06/19/2018
706108918		CHICAGO	IL		08/10/2012	3.900	3,769,398	0	(3,159)	0	0	0	7,906,023	12/03/2018
706108929		CHICAGO	IL		09/12/2012	3.940	13,970,160	0	11,222	0	0	0	19,981,218	06/19/2018
706109009		CHICAGO	IL		12/19/2012	3.380	6,336,034	0	0	0	0	0	15,268,780	04/27/2018
706109044		CHICAGO	IL		02/22/2013	4.500	18,356,197	0	(6,732)	0	0	0	28,625,417	06/15/2018
706109055		CHICAGO	IL		02/14/2013	3.650	122,733,320	0	20,861	0	0	0	231,949,969	04/27/2018
706109472		CHICAGO	IL		04/30/2014	4.230	953,830	0	0	0	0	0	1,753,710	06/19/2018
706109473		CHICAGO	IL		04/30/2014	4.230	1,264,380	0	0	0	0	0	2,327,775	06/19/2018
706109474		CHICAGO	IL		04/30/2014	4.230	776,374	0	0	0	0	0	1,403,317	06/19/2018
706109475		CHICAGO	IL		04/30/2014	4.230	554,553	0	0	0	0	0	994,482	06/19/2018
706109705		CHICAGO	IL		01/14/2015	3.990	22,812,242	0	0	0	0	0	29,440,773	06/27/2018
706109841		CHICAGO	IL		10/01/2015	3.740	38,950,000	0	0	0	0	0	62,885,870	06/19/2018
706109993		CHICAGO	IL		12/21/2015	4.710	5,227,650	0	0	0	0	0	7,576,375	06/19/2018
706110111		CHICAGO	IL		08/24/2016	4.060	39,738,011	0	0	0	0	0	60,736,351	06/27/2018
706108908		DES PLAINES	IL		08/10/2012	3.900	15,501,129	0	(12,993)	0	0	0	33,458,832	12/03/2018
706108909		DES PLAINES	IL		08/10/2012	4.100	6,517,031	0	0	0	0	0	11,536,850	09/11/2018
706110332		DES PLAINES	IL		05/23/2017	4.120	6,235,182	0	0	0	0	0	7,089,406	12/03/2018
706110346		DES PLAINES	IL		05/23/2017	4.120	7,142,649	0	0	0	0	0	10,639,460	12/03/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706107134		ELMHURST	IL		07/16/2007	5.970	2,959,692	0	0	0	0	0	5,097,127	09/28/2018
706109660		GENEVA	IL		12/12/2014	5.000	123,289	0	0	0	0	0	194,655	09/10/2018
706110347		ITASCA	IL		05/23/2017	4.120	1,948,665	0	0	0	0	0	2,945,535	12/03/2018
706110348		ITASCA	IL		05/23/2017	4.120	3,383,015	0	0	0	0	0	5,095,328	12/03/2018
706109019		JOLIET	IL		12/21/2012	3.200	9,833,461	0	(448)	0	0	0	14,971,380	12/04/2018
706109980		JOLIET	IL		12/17/2015	4.080	4,362,338	0	(652)	0	0	0	6,640,185	12/04/2018
706108919		LA GRANGE	IL		08/10/2012	4.100	10,016,075	0	0	0	0	0	15,428,988	09/11/2018
706109665		LEMONT	IL		12/12/2014	5.000	153,426	0	0	0	0	0	270,583	09/10/2018
706108869		LOMBARD	IL		06/29/2012	5.250	7,344,793	0	0	0	0	0	15,246,515	06/19/2018
706110296		LOMBARD	IL		04/06/2017	4.160	8,544,308	0	0	0	0	0	10,888,563	09/10/2018
706110333		MUNDELEIN	IL		05/23/2017	4.120	1,634,457	0	0	0	0	0	2,296,416	11/16/2018
706109668		NAPERVILLE	IL		12/12/2014	5.000	68,494	0	0	0	0	0	62,714	09/10/2018
706110349		NAPERVILLE	IL		05/23/2017	4.120	2,471,190	0	0	0	0	0	3,468,559	12/03/2018
706109456		NORTHBROOK	IL		05/27/2014	4.140	43,628,307	0	0	0	0	0	65,614,457	06/21/2018
706110538		NORTHBROOK	IL		06/21/2018	4.430	12,920,000	0	0	0	0	0	27,066,793	06/21/2018
706106923		O FALLON	IL		02/01/2007	5.580	10,973,251	0	0	0	0	0	57,114,344	11/16/2018
706108856		OAK BROOK	IL		06/29/2012	3.660	44,737,144	0	(62,019)	0	0	0	242,212,504	09/13/2018
706108920		PALATINE	IL		08/10/2012	4.100	1,550,451	0	0	0	0	0	3,384,212	09/11/2018
706109012		RIVER GROVE	IL		03/01/2013	3.950	5,115,986	0	(14,047)	0	0	0	8,677,869	11/16/2018
706108691		SCHAUMBURG	IL		02/17/2012	4.500	37,880,076	0	0	0	0	0	142,111,518	09/13/2018
706108917		SCHILLER PARK	IL		08/10/2012	3.900	3,107,202	0	(2,604)	0	0	0	12,495,099	12/03/2018
706108177		SKOKIE	IL		02/23/2010	6.875	120,929,353	0	0	0	0	0	548,392,697	09/13/2018
706108916		WOOD DALE	IL		08/10/2012	3.900	1,940,949	0	(1,627)	0	0	0	3,951,822	12/03/2018
706105652		EVANSVILLE	IN		11/01/2018	5.090	708,299	0	(1,852)	0	0	0	13,486,745	11/16/2018
706109244		INDIANAPOLIS	IN		09/27/2013	4.110	8,093,889	0	(11,101)	0	0	0	18,426,062	06/15/2018
750000222		DUBLIN	IRL		01/30/2018	2.300	10,459,822	0	0	0	0	(913,628)	16,739,396	01/30/2018
750000215		DÚN LAOGHAIRE	IRL		07/05/2018	1.830	11,640,622	0	0	0	0	(169,546)	36,585,753	07/18/2018
750000216		DÚN LAOGHAIRE	IRL		10/15/2018	2.420	8,542,291	0	0	0	0	(96,023)	12,972,336	11/21/2018
750000247		DÚN LAOGHAIRE	IRL		11/21/2018	2.300	8,433,486	0	0	0	0	1,107	12,807,089	11/21/2018
706109126		LAWRENCE	KS		06/24/2013	3.350	1,964,751	0	0	0	0	0	4,550,760	06/19/2018
706104982		OLATHE	KS		07/24/2003	5.280	184,095	0	0	0	0	0	2,195,458	04/27/2018
706108620		OVERLAND PARK	KS		10/24/2011	4.000	11,919,239	0	0	0	0	0	39,402,686	11/16/2018
706109765		OVERLAND PARK	KS		03/13/2015	3.450	6,919,315	0	0	0	0	0	7,752,932	09/28/2018
706109766		OVERLAND PARK	KS		03/13/2015	3.450	1,220,967	0	0	0	0	0	2,609,949	09/28/2018
706109767		SHAWNEE	KS		03/13/2015	3.450	2,386,230	0	0	0	0	0	3,263,707	09/28/2018
706107159		ALEXANDRIA	KY		04/26/2007	5.690	1,702,764	0	0	0	0	0	6,993,150	09/10/2018
706109037		HEBRON	KY		11/01/2018	3.750	9,545,685	0	5,029	0	0	0	25,597,071	04/27/2018
706108870		LOUISVILLE	KY		06/29/2012	5.250	4,856,040	0	0	0	0	0	9,867,861	06/19/2018
706109448		WALTON	KY		04/25/2014	4.290	6,261,993	0	(1,461)	0	0	0	13,014,794	04/27/2018
706108868		BATON ROUGE	LA		06/29/2012	5.250	4,063,616	0	0	0	0	0	11,661,350	06/19/2018
706109542		MANDEVILLE	LA		07/31/2014	3.550	1,724,342	0	0	0	0	0	2,056,597	06/19/2018
706108867		METAIRIE	LA		06/29/2012	5.250	5,756,617	0	0	0	0	0	12,078,979	06/19/2018
706109550		METAIRIE	LA		07/31/2014	3.550	822,378	0	0	0	0	0	1,743,709	06/19/2018
706109551		METAIRIE	LA		07/31/2014	3.550	809,115	0	0	0	0	0	1,715,587	06/19/2018
706103499		ARLINGTON	MA		10/15/1999	8.320	8,338,389	0	0	0	0	0	47,754,567	04/27/2018
706110275		ARLINGTON	MA		04/28/2017	3.840	3,046,500	0	0	0	0	0	4,949,895	04/27/2018
706107434		BOSTON	MA		08/16/2007	6.090	3,810,658	0	0	0	0	0	37,322,296	11/16/2018
706108311		BOSTON	MA		07/30/2010	5.570	9,535,538	0	0	0	0	0	25,430,091	06/19/2018
706109134		BOSTON	MA		09/25/2013	5.200	36,480,037	0	0	0	0	0	62,191,848	06/15/2018
706109607		BOSTON	MA		09/25/2014	3.990	153,922,081	0	0	0	0	0	252,166,948	04/27/2018
706109608		BOSTON	MA		09/25/2014	3.770	172,043,997	0	0	0	0	0	301,770,452	08/09/2018
706109673		BOSTON	MA		11/18/2014	3.720	19,000,000	0	0	0	0	0	35,221,963	08/09/2018
706110032		BOSTON	MA		04/06/2017	4.100	36,607,500	0	0	0	0	0	72,514,758	12/03/2018
706110426		BOSTON	MA		10/30/2017	4.379	25,300,000	0	0	0	0	0	50,826,786	09/10/2018
706108581		BROOKLINE	MA		10/26/2011	4.480	13,103,487	0	0	0	0	0	46,226,224	04/27/2018
706109701		CAMBRIDGE	MA		10/01/2017	3.500	25,000,000	0	0	0	0	0	44,421,195	06/19/2018
706109962		CANTON	MA		11/24/2015	3.690	14,993,076	0	0	0	0	0	22,127,371	08/09/2018
706110614		IPSWICH	MA		09/27/2018	4.270	26,520,000	0	0	0	0	0	56,485,159	09/27/2018
706110498		MEDFORD	MA		05/30/2018	3.729	30,000,000	0	0	0	0	0	46,528,417	05/30/2018
706109961		MILFORD	MA		11/24/2015	3.690	15,237,604	0	0	0	0	0	25,009,008	08/09/2018
706109262		NORWOOD	MA		12/12/2013	4.670	34,469,926	0	(4,697)	0	0	0	66,709,894	04/27/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108481		PEABODY	MA		04/28/2011	5.050	6,934,720	0	0	0	0	0	11,236,514	06/27/2018
706109116		PEABODY	MA		06/18/2013	3.300	45,088,445	0	(1,364)	0	0	0	66,557,491	09/13/2018
706110179		PEABODY	MA		12/15/2016	3.510	2,080,000	0	0	0	0	0	3,370,279	06/27/2018
706110383		QUINCY	MA		08/17/2017	3.570	4,102,500	0	0	0	0	0	5,758,691	12/03/2018
706109263		WEST ROXBURY	MA		12/16/2013	4.650	11,053,514	0	(5,042)	0	0	0	21,604,564	04/27/2018
706109383		WOBURN	MA		12/19/2013	3.710	6,610,000	0	0	0	0	0	12,008,499	09/28/2018
706108710		ABERDEEN	MD		01/13/2012	4.200	16,425,519	0	0	0	0	0	42,730,231	11/16/2018
706106305		BALTIMORE	MD		06/12/2006	5.730	1,549,888	0	0	0	0	0	32,000,000	12/03/2018
706109033		BALTIMORE	MD		12/21/2012	4.250	6,974,363	0	(44)	0	0	0	11,693,483	09/28/2018
706109498		BALTIMORE	MD		06/12/2014	4.190	9,844,279	0	0	0	0	0	28,723,168	06/27/2018
706110390		BALTIMORE	MD		08/04/2017	4.300	1,492,289	0	(54)	0	0	0	2,501,654	09/28/2018
706109020		BELCAMP	MD		12/21/2012	3.200	6,597,935	0	(301)	0	0	0	11,960,523	12/04/2018
706109038		BELCAMP	MD		12/21/2012	3.200	6,696,058	0	(305)	0	0	0	11,284,861	12/04/2018
706109978		BELCAMP	MD		12/17/2015	4.080	2,385,224	0	(356)	0	0	0	4,322,931	12/04/2018
706109979		BELCAMP	MD		12/17/2015	4.080	1,703,731	0	(255)	0	0	0	2,870,672	12/04/2018
706108320		BETHESDA	MD		09/02/2010	5.800	4,058,232	0	0	0	0	0	16,531,705	09/10/2018
706108461		BETHESDA	MD		01/31/2011	4.820	40,747,479	0	0	0	0	0	104,318,111	06/27/2018
706109402		BETHESDA	MD		04/03/2014	4.910	15,562,033	0	0	0	0	0	41,061,755	06/19/2018
706110245		CAPITOL HEIGHTS	MD		04/03/2017	3.760	797,836	0	0	0	0	0	3,575,210	06/19/2018
706103612		COCKEYSVILLE	MD		05/01/2018	7.770	3,378,664	0	(94,210)	0	0	0	22,058,137	12/03/2018
706108472		DISTRICT HEIGHTS	MD		11/01/2018	5.120	13,016,136	0	(21,220)	0	0	0	34,258,577	09/10/2018
706110450		ELLICOTT CITY	MD		12/13/2017	3.980	3,310,581	0	0	0	0	0	6,399,400	11/16/2018
706109034		FREDERICK	MD		12/21/2012	4.250	3,496,904	0	(23)	0	0	0	5,525,006	09/28/2018
706110391		FREDERICK	MD		08/04/2017	4.300	6,395,526	0	(234)	0	0	0	10,103,199	09/28/2018
706108633		GAITHERSBURG	MD		10/06/2011	4.530	35,258,407	0	0	0	0	0	68,634,933	09/11/2018
706109644		GAITHERSBURG	MD		12/12/2014	5.000	98,631	0	0	0	0	0	135,848	09/10/2018
706110560		GERMANTOWN	MD		06/15/2018	3.780	612,087	0	0	0	0	0	960,034	06/25/2018
706110451		JESSUP	MD		11/14/2017	3.770	53,649,572	0	0	0	0	0	77,254,321	09/28/2018
706103872		LAUREL	MD		05/24/2000	8.590	65,222	0	0	0	0	0	508,460	12/03/2018
706104758		LAUREL	MD		04/01/2016	5.990	408,615	0	(13,905)	0	0	0	2,254,901	06/15/2018
706108281		OWINGS MILLS	MD		06/02/2010	5.825	27,332,952	0	(124,110)	0	0	0	89,279,896	08/09/2018
706109661		PHOENIX	MD		12/12/2014	5.000	221,919	0	0	0	0	0	146,966	09/10/2018
706109035		PIKESVILLE	MD		12/21/2012	4.250	4,175,994	0	(27)	0	0	0	5,006,866	09/28/2018
706110392		PIKESVILLE	MD		08/04/2017	4.300	42,630	0	(9)	0	0	0	51,112	09/28/2018
706108686		SILVER SPRING	MD		01/31/2012	4.300	27,895,425	0	0	0	0	0	50,890,902	09/11/2018
706108748		SILVER SPRING	MD		06/06/2012	3.990	9,088,748	0	0	0	0	0	53,481,914	12/03/2018
706108980		SILVER SPRING	MD		12/12/2012	3.650	11,744,594	0	1,626	0	0	0	23,802,001	09/11/2018
706109157		SILVER SPRING	MD		07/19/2013	3.470	8,128,299	0	18,009	0	0	0	14,172,823	09/11/2018
706109528		SILVER SPRING	MD		08/13/2014	4.410	11,666,522	0	0	0	0	0	21,283,741	09/11/2018
706109532		SILVER SPRING	MD		08/13/2014	4.470	2,099,430	0	0	0	0	0	3,590,563	09/11/2018
706106492		TEMPLE HILLS	MD		05/08/2006	5.470	9,929,134	0	0	0	0	0	38,149,410	12/03/2018
706109159		TOWSON	MD		07/12/2013	3.820	30,245,040	0	0	0	0	0	100,287,927	09/13/2018
706109963		GUADALAJARA	MEX		01/26/2016	4.670	30,500,000	0	0	0	0	0	53,669,620	09/10/2018
706110133		GUADALAJARA	MEX		11/17/2016	4.300	166,542,000	0	0	0	0	0	275,935,132	09/10/2018
706110600		AUBURN HILLS	MI		09/06/2018	4.340	83,500,000	0	0	0	0	0	240,320,160	09/06/2018
706109032		CADILLAC	MI		12/21/2012	4.250	3,365,000	0	(22)	0	0	0	5,093,168	09/28/2018
706110389		CADILLAC	MI		08/04/2017	4.300	852,736	0	(31)	0	0	0	1,290,483	09/28/2018
706110513		LANSING	MI		05/10/2018	4.030	1,714,712	0	0	0	0	0	2,422,647	05/10/2018
706110514		MACOMB	MI		05/10/2018	4.030	2,805,893	0	0	0	0	0	4,092,311	05/10/2018
706109031		MARQUETTE	MI		12/21/2012	4.250	3,425,542	0	(22)	0	0	0	6,290,163	09/28/2018
706110388		MARQUETTE	MI		08/04/2017	4.300	3,155,125	0	(115)	0	0	0	5,792,734	09/28/2018
706108587		NOVI	MI		09/22/2011	4.750	14,382,566	0	0	0	0	0	44,495,808	11/16/2018
706109039		TROY	MI		08/12/2013	4.200	33,500,000	0	0	0	0	0	156,618,915	09/13/2018
706110594		WEST BLOOMFIELD	MI		09/06/2018	4.330	52,099,200	0	0	0	0	0	74,606,653	09/06/2018
706109663		ANDOVER	MN		12/12/2014	5.000	117,809	0	0	0	0	0	134,081	09/10/2018
706108491		HOPKINS	MN		03/30/2011	5.570	812,932	0	0	0	0	0	2,043,629	09/10/2018
706109247		MINNEAPOLIS	MN		08/30/2013	4.200	14,766,886	0	0	0	0	0	23,962,505	06/27/2018
706109097		SAINT LOUIS	MO		06/07/2013	4.670	1,370,014	0	0	0	0	0	4,242,552	11/16/2018
706109769		ST LOUIS	MO		03/13/2015	3.450	3,560,527	0	0	0	0	0	5,374,309	09/28/2018
706110056		ST LOUIS	MO		04/19/2016	3.360	4,842,874	0	0	0	0	0	5,576,555	09/28/2018
706110295		ST LOUIS	MO		04/06/2017	4.160	6,686,850	0	0	0	0	0	11,622,287	09/10/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109333		BILLINGS	MT		12/02/2013	4.300	7,285,447	0	(264)	0	0	0	15,767,413	09/28/2018
706110406		BILLINGS	MT		08/04/2017	4.300	471,564	0	(17)	0	0	0	1,021,912	09/28/2018
706108478		CHAPEL HILL	NC		03/01/2011	5.160	8,609,052	0	0	0	0	0	19,249,593	09/10/2018
706108567		CHAPEL HILL	NC		07/29/2011	4.520	15,954,880	0	0	0	0	0	41,765,729	04/27/2018
706110292		CHAPEL HILL	NC		03/22/2017	4.379	22,527,000	0	0	0	0	0	26,061,470	11/30/2018
706108663		CHARLOTTE	NC		01/04/2012	4.090	28,840,450	0	0	0	0	0	79,965,268	04/27/2018
706109258		CHARLOTTE	NC		01/23/2014	4.310	17,054,956	0	0	0	0	0	26,789,912	06/19/2018
706109449		CHARLOTTE	NC		03/06/2014	3.640	1,526,250	0	0	0	0	0	3,086,412	06/19/2018
706109611		CHARLOTTE	NC		09/18/2014	3.600	10,417,631	0	0	0	0	0	14,953,369	06/19/2018
706109635		CHARLOTTE	NC		01/12/2015	3.550	24,600,000	0	0	0	0	0	36,926,292	06/19/2018
706110166		CHARLOTTE	NC		09/09/2016	3.650	28,345,535	0	0	0	0	0	39,971,392	08/09/2018
706107988		DURHAM	NC		01/08/2009	6.450	5,100,847	0	0	0	0	0	14,577,534	11/16/2018
706110265		DURHAM	NC		02/28/2017	3.860	3,602,416	0	0	0	0	0	5,104,117	09/10/2018
706108652		FAYETTEVILLE	NC		12/22/2011	4.540	44,554,847	0	0	0	0	0	179,663,146	09/13/2018
706106949		GREENSBORO	NC		12/15/2006	5.620	3,210,187	0	0	0	0	0	17,114,452	09/11/2018
706109462		RALEIGH	NC		03/10/2014	3.700	4,417,283	0	0	0	0	0	9,700,522	06/19/2018
706109463		RALEIGH	NC		04/09/2014	4.029	4,787,450	0	0	0	0	0	7,865,857	03/28/2018
706109464		RALEIGH	NC		04/09/2014	4.029	8,184,105	0	0	0	0	0	13,470,926	03/28/2018
706109465		RALEIGH	NC		04/09/2014	4.029	3,057,796	0	0	0	0	0	5,003,043	03/28/2018
706109920		RALEIGH	NC		09/17/2015	4.200	1,554,385	0	0	0	0	0	3,413,485	06/19/2018
706110382		RALEIGH	NC		07/12/2017	3.890	12,112,500	0	0	0	0	0	16,360,855	12/03/2018
706108490		LINCOLN	NE		03/30/2011	5.570	2,998,816	0	0	0	0	0	7,141,156	09/10/2018
706110438		OMAHA	NE		11/09/2017	3.780	6,092,754	0	0	0	0	0	9,431,081	09/28/2018
706110553		AVENEL	NJ		06/21/2018	4.430	4,221,943	0	0	0	0	0	14,299,529	12/03/2018
706110582		AVENEL	NJ		07/31/2018	4.150	8,072,044	0	0	0	0	0	18,295,875	07/31/2018
706110583		AVENEL	NJ		07/31/2018	4.150	4,036,022	0	0	0	0	0	10,896,775	07/31/2018
706110175		BELLE MEAD	NJ		09/27/2016	3.000	19,428,179	0	0	0	0	0	33,082,731	04/27/2018
706110335		BLOOMFIELD	NJ		12/28/2017	3.920	15,256,785	0	0	0	0	0	21,867,844	12/03/2018
706106539		CARLSTADT	NJ		07/05/2006	5.880	8,898,444	0	0	0	0	0	29,547,615	06/19/2018
706106772		CARLSTADT	NJ		05/04/2007	5.480	2,676,619	0	0	0	0	0	8,887,807	06/19/2018
706108403		CARTERET	NJ		12/30/2010	3.670	778,601	0	0	0	0	0	9,432,623	06/19/2018
706108392		CLIFTON	NJ		10/12/2010	4.000	4,308,503	0	(11,406)	0	0	0	22,427,288	04/27/2018
706109167		CLIFTON	NJ		06/14/2013	3.200	13,313,157	0	14,782	0	0	0	69,590,404	04/27/2018
706108552		COLTS NECK	NJ		02/01/2012	4.600	13,880,623	0	0	0	0	0	45,757,028	11/16/2018
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	6,381,502	0	(6,122)	0	0	0	15,675,105	11/16/2018
706109872		FAIR LAWN	NJ		08/14/2015	3.700	16,038,763	0	0	0	0	0	22,793,781	06/19/2018
706110359		FAIR LAWN	NJ		08/01/2017	3.630	3,592,213	0	0	0	0	0	11,448,270	09/28/2018
706109879		FRANKLIN PARK	NJ		08/27/2015	3.700	14,960,291	0	0	0	0	0	26,837,857	06/19/2018
706109880		FRANKLIN TOWNSHIP	NJ		08/27/2015	3.700	4,313,704	0	0	0	0	0	7,527,798	06/19/2018
706105975		HILLSBOROUGH	NJ		07/07/2005	4.990	1,059,662	0	0	0	0	0	36,375,138	04/27/2018
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	528,522	0	0	0	0	0	3,428,238	12/03/2018
706108855		JERSEY CITY	NJ		08/20/2012	3.500	81,533,660	0	(43,060)	0	0	0	150,685,013	12/03/2018
706110055		JERSEY CITY	NJ		06/13/2016	3.720	33,404,081	0	0	0	0	0	75,722,402	06/27/2018
706110303		JERSEY CITY	NJ		04/28/2017	3.630	50,492,000	0	0	0	0	0	78,344,981	09/28/2018
706110499		JERSEY CITY	NJ		03/23/2018	3.660	6,000,000	0	0	0	0	0	17,446,300	03/23/2018
706106947		LAKEWOOD	NJ		01/08/2007	5.750	807,465	0	0	0	0	0	7,406,018	12/03/2018
706109691		LAKEWOOD	NJ		12/09/2014	3.030	2,988,648	0	0	0	0	0	10,353,160	06/19/2018
706110510		LYNDHURST	NJ		06/06/2018	4.000	20,023,721	0	0	0	0	0	27,918,298	06/06/2018
706105531		MANAHAWKIN	NJ		09/24/2004	5.590	721,078	0	0	0	0	0	29,304,181	06/19/2018
706110316		MARLTON	NJ		08/15/2017	4.000	3,169,257	0	0	0	0	0	5,902,056	06/27/2018
706110317		MARLTON	NJ		08/15/2017	4.000	2,304,915	0	0	0	0	0	5,599,911	08/09/2018
706110318		MARLTON	NJ		08/21/2017	4.000	5,762,287	0	0	0	0	0	9,242,185	06/27/2018
706110319		MARLTON	NJ		08/15/2017	4.000	6,914,744	0	0	0	0	0	10,698,582	08/09/2018
706110441		NEWARK	NJ		12/14/2017	3.630	10,650,000	0	0	0	0	0	18,291,031	11/16/2018
706110176		NORTH BRUNSWICK	NJ		09/27/2016	3.000	24,690,300	0	0	0	0	0	48,286,723	04/27/2018
706110105		NUTLEY	NJ		08/01/2016	3.600	6,855,000	0	0	0	0	0	12,710,931	06/19/2018
706105571		PARSIPPANY	NJ		10/05/2004	5.640	1,247,770	0	0	0	0	0	13,567,436	06/27/2018
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,310,837	0	0	0	0	0	2,946,572	04/27/2018
706110106		PASSAIC	NJ		10/11/2018	4.000	9,980,550	0	0	0	0	0	20,263,379	10/11/2018
706110177		RAHWAY	NJ		09/27/2016	3.000	7,548,177	0	0	0	0	0	15,059,817	04/27/2018
706109109		RARITAN	NJ		01/15/2014	3.890	20,542,806	0	0	0	0	0	46,757,225	11/16/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	49,654,908	06/19/2018
706110247		SECAUCUS	NJ		12/23/2016	3.680	6,389,459	0	0	0	0	0	10,804,739	11/16/2018
706110378		SOMERSET	NJ		08/15/2017	3.620	4,247,966	0	0	0	0	0	6,177,574	06/27/2018
706109249		VERONA	NJ		09/27/2013	4.520	15,038,766	0	0	0	0	0	24,481,875	04/27/2018
706108282		WAYNE	NJ		06/02/2010	5.825	23,502,857	0	(106,719)	0	0	0	66,898,188	08/09/2018
706106161		WOODBRIDGE	NJ		11/14/2005	5.040	1,174,252	0	0	0	0	0	19,558,417	06/27/2018
706108941		WOODBRIDGE TOWNSHIP	NJ		11/20/2012	3.370	9,888,845	0	0	0	0	0	30,224,510	04/27/2018
750000200		AMSTERDAM	NLD		09/14/2017	2.340	68,925,086	0	0	0	0	(3,475,949)	100,820,583	07/26/2018
750009681		AMSTERDAM	NLD		11/26/2014	1.460	112,009,321	0	0	0	0	(5,648,723)	275,443,397	12/18/2018
750000226		APELDOORN	NLD		12/29/2017	1.840	7,782,260	0	0	0	0	(392,466)	39,817,293	12/18/2018
750000039		BREDA	NLD		03/15/2013	3.750	11,603,003	0	0	0	0	(572,047)	28,889,466	12/18/2018
750000176		ROTTERDAM	NLD		12/21/2016	1.930	25,528,669	0	0	0	0	(1,287,432)	38,397,867	12/18/2018
750000248		ROTTERDAM	NLD		07/26/2018	2.330	4,296,364	0	0	0	0	(103,919)	6,185,650	07/26/2018
750000249		ROTTERDAM	NLD		10/01/2018	2.320	33,980,134	0	0	0	0	(726,776)	39,018,431	10/01/2018
706107960		LAS VEGAS	NV		09/05/2008	6.730	21,451,557	0	0	0	0	0	53,622,817	06/19/2018
706109702		LAS VEGAS	NV		12/12/2014	5.000	83,472	0	0	0	0	0	0	09/10/2018
706110312		LAS VEGAS	NV		03/31/2017	3.450	102,634,860	0	0	0	0	0	165,224,241	06/13/2018
706109336		SPARKS	NV		12/02/2013	4.300	8,806,314	0	(319)	0	0	0	11,596,489	09/28/2018
706110409		SPARKS	NV		08/04/2017	4.300	380,319	0	(14)	0	0	0	500,810	09/28/2018
706108562		BAYSIDE	NY		08/05/2011	4.360	11,183,086	0	0	0	0	0	56,376,726	11/16/2018
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	11,935,314	08/09/2018
706109560		BRONX	NY		02/02/2015	4.380	2,724,000	0	0	0	0	0	7,622,569	09/10/2018
706108475		BROOKLYN	NY		03/01/2011	4.710	21,022,905	0	0	0	0	0	295,310,658	11/16/2018
706109562		BROOKLYN	NY		02/02/2015	4.380	5,720,401	0	0	0	0	0	23,599,120	09/10/2018
706109881		BROOKLYN	NY		07/30/2015	4.320	12,883,844	0	0	0	0	0	23,128,423	08/01/2018
706110569		BROOKLYN	NY		08/01/2018	4.930	3,965,473	0	0	0	0	0	7,118,609	08/01/2018
706106813		CLIFTON PARK	NY		10/30/2006	6.060	1,626,458	0	0	0	0	0	6,225,775	11/16/2018
706109956		EAST NORTHPORT	NY		12/09/2015	3.600	8,196,272	0	0	0	0	0	17,643,970	09/10/2018
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	8,079,655	0	0	0	0	0	27,041,996	09/10/2018
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	2,015,436	0	0	0	0	0	6,745,506	09/10/2018
706109384		LONG ISLAND CITY	NY		03/10/2014	4.820	48,473,841	0	0	0	0	0	117,915,622	09/10/2018
706110476		NEW HYDE PARK	NY		01/10/2018	3.760	2,200,000	0	0	0	0	0	3,925,305	01/10/2018
703000401		NEW YORK	NY		01/01/2013	5.365	31,823,287	0	179,536	0	0	0	1,774,670,485	12/03/2018
706102850		NEW YORK	NY		08/03/1998	6.960	448,900	0	0	0	0	0	7,635,798	11/16/2018
706102906		NEW YORK	NY		05/01/2018	6.610	3,721,741	0	(65,104)	0	0	0	119,091,642	08/09/2018
706103444		NEW YORK	NY		06/07/1999	7.530	572,086	0	0	0	0	0	24,617,738	11/16/2018
706106358		NEW YORK	NY		03/02/2006	5.830	11,009,068	0	0	0	0	0	69,888,218	09/28/2018
706106516		NEW YORK	NY		11/01/2006	5.850	2,685,865	0	0	0	0	0	14,148,817	11/16/2018
706106643		NEW YORK	NY		06/23/2006	6.240	16,436,503	0	0	0	0	0	27,923,077	06/15/2018
706108001		NEW YORK	NY		08/27/2008	6.600	19,413,500	0	0	0	0	0	55,436,336	09/10/2018
706108326		NEW YORK	NY		06/15/2010	5.440	16,404,680	0	0	0	0	0	31,815,034	06/19/2018
706108328		NEW YORK	NY		06/15/2010	6.750	8,710,896	0	0	0	0	0	16,645,117	06/19/2018
706108329		NEW YORK	NY		06/15/2010	5.290	6,903,682	0	0	0	0	0	13,191,826	06/19/2018
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	19,621,044	08/09/2018
706108420		NEW YORK	NY		01/05/2011	4.080	7,236,410	0	0	0	0	0	45,664,975	06/27/2018
706108421		NEW YORK	NY		02/01/2011	4.030	7,976,545	0	0	0	0	0	42,050,494	11/16/2018
706108483		NEW YORK	NY		04/04/2011	5.380	26,094,299	0	0	0	0	0	110,601,085	09/28/2018
706108555		NEW YORK	NY		08/19/2011	4.750	169,065,825	0	0	0	0	0	1,367,351,169	08/09/2018
706108690		NEW YORK	NY		03/08/2012	3.880	12,373,269	0	0	0	0	0	34,576,692	06/27/2018
706108731		NEW YORK	NY		05/31/2012	4.190	9,104,036	0	0	0	0	0	19,866,817	06/27/2018
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	21,259,380	06/19/2018
706108871		NEW YORK	NY		08/02/2012	3.780	6,598,689	0	0	0	0	0	91,160,606	06/27/2018
706108886		NEW YORK	NY		08/16/2012	3.900	8,844,176	0	0	0	0	0	36,511,195	06/19/2018
706108897		NEW YORK	NY		10/24/2012	4.250	6,876,900	0	(3,994)	0	0	0	56,580,804	11/16/2018
706108901		NEW YORK	NY		09/26/2012	4.400	17,271,486	0	(5,695)	0	0	0	35,233,494	08/09/2018
706108902		NEW YORK	NY		09/26/2012	4.400	4,871,445	0	(1,606)	0	0	0	9,937,652	08/09/2018
706108906		NEW YORK	NY		10/01/2012	3.250	17,578,408	0	0	0	0	0	36,101,987	06/27/2018
706108907		NEW YORK	NY		10/01/2012	3.250	10,948,975	0	(3,940)	0	0	0	57,856,614	06/27/2018
706109068		NEW YORK	NY		04/09/2013	3.060	4,298,005	0	0	0	0	0	8,493,925	09/28/2018
706109069		NEW YORK	NY		04/09/2013	3.060	5,276,995	0	0	0	0	0	10,737,814	09/28/2018
706109137		NEW YORK	NY		06/27/2013	3.740	17,175,000	0	0	0	0	0	33,344,915	09/28/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	7,041,062	08/09/2018
706109520		NEW YORK	NY		06/27/2014	3.630	7,439,583	0	0	0	0	0	20,789,688	06/27/2018
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	41,048,137	06/19/2018
706109706		NEW YORK	NY		12/30/2014	3.800	113,495,000	0	0	0	0	0	187,647,042	08/09/2018
706109806		NEW YORK	NY		10/23/2015	3.770	53,892,769	0	0	0	0	0	283,506,051	08/09/2018
706109866		NEW YORK	NY		09/03/2015	4.030	36,190,000	0	0	0	0	0	99,054,509	06/27/2018
706109940		NEW YORK	NY		08/09/2016	3.900	10,827,631	0	0	0	0	0	56,876,598	11/16/2018
706109968		NEW YORK	NY		01/15/2016	4.290	15,961,500	0	0	0	0	0	27,490,393	09/10/2018
706110002		NEW YORK	NY		01/26/2016	4.010	52,321,854	0	(3,189)	0	0	0	80,132,789	09/28/2018
706110043		NEW YORK	NY		05/05/2016	3.280	12,638,049	0	0	0	0	0	81,324,820	11/16/2018
706110077		NEW YORK	NY		05/24/2016	3.530	14,882,748	0	0	0	0	0	27,534,095	08/09/2018
706110078		NEW YORK	NY		05/24/2016	3.640	6,796,183	0	0	0	0	0	11,137,143	08/09/2018
706110096		NEW YORK	NY		06/22/2016	3.540	19,390,000	0	0	0	0	0	47,697,625	11/16/2018
706110109		NEW YORK	NY		04/28/2016	5.490	9,115,970	0	0	0	0	0	17,419,121	06/19/2018
706110167		NEW YORK	NY		09/14/2016	3.400	21,686,658	0	0	0	0	0	31,929,611	08/09/2018
706110197		NEW YORK	NY		08/31/2016	2.600	7,201,121	0	0	0	0	0	13,760,172	06/19/2018
706110260		NEW YORK	NY		02/01/2017	3.110	2,385,960	0	0	0	0	0	7,797,657	12/03/2018
706110314		NEW YORK	NY		06/07/2017	4.010	7,141,033	0	0	0	0	0	10,541,693	08/09/2018
706110337		NEW YORK	NY		11/08/2017	3.660	14,316,583	0	0	0	0	0	24,757,856	08/09/2018
706110338		NEW YORK	NY		11/08/2017	3.660	44,112,207	0	0	0	0	0	75,649,872	08/09/2018
706110339		NEW YORK	NY		11/08/2017	3.660	8,871,386	0	0	0	0	0	11,894,153	08/09/2018
706110358		NEW YORK	NY		10/04/2017	3.550	34,470,000	0	0	0	0	0	80,262,152	09/10/2018
706110430		NEW YORK	NY		08/29/2017	3.130	16,000,000	0	0	0	0	0	32,860,344	06/27/2018
706110458		NEW YORK	NY		02/28/2018	3.720	47,365,000	0	0	0	0	0	86,364,705	02/28/2018
706110460		NEW YORK	NY		01/08/2018	4.210	49,700,000	0	0	0	0	0	77,080,539	01/08/2018
706110473		NEW YORK	NY		05/07/2018	3.630	25,080,500	0	0	0	0	0	51,454,394	05/07/2018
706110646		NEW YORK	NY		12/19/2018	4.400	121,484,000	0	0	0	0	0	292,332,671	12/19/2018
706110020		PLAINVIEW	NY		06/13/2016	3.900	19,429,621	0	0	0	0	0	35,096,598	11/16/2018
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	34,841,815	12/03/2018
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	24,028,811	12/03/2018
706108674		ROCHESTER	NY		04/06/2012	4.250	4,971,192	0	0	0	0	0	9,717,707	06/19/2018
706108561		STATEN ISLAND	NY		10/03/2011	4.730	16,549,517	0	0	0	0	0	34,544,874	12/04/2018
706109561		STATEN ISLAND	NY		02/02/2015	4.380	2,633,200	0	0	0	0	0	9,756,301	09/10/2018
706110172		STATEN ISLAND	NY		09/20/2016	3.940	2,129,127	0	0	0	0	0	4,444,254	12/04/2018
706108215		WHITE PLAINS	NY		05/03/2010	6.000	149,837,012	0	0	0	0	0	815,985,155	09/13/2018
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	35,462,990	08/09/2018
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	11,654,515	08/09/2018
706109381		YONKERS	NY		07/10/2014	4.930	17,243,775	0	0	0	0	0	155,735,112	09/13/2018
706108671		AVON	OH		01/23/2012	5.220	9,048,205	0	0	0	0	0	25,049,830	06/27/2018
706106711		BEDFORD	OH		06/30/2006	6.730	1,174,130	0	0	0	0	0	6,167,471	12/03/2018
706107147		CINCINNATI	OH		04/26/2007	5.590	3,367,040	0	0	0	0	0	23,435,951	04/27/2018
706109028		CINCINNATI	OH		08/15/2014	4.220	9,845,982	0	0	0	0	0	17,733,993	06/19/2018
706109245		COLUMBUS	OH		07/31/2014	3.840	10,099,211	0	0	0	0	0	18,304,834	06/19/2018
706109311		COLUMBUS	OH		11/27/2013	4.040	1,486,649	0	(254)	0	0	0	3,762,934	08/09/2018
706109316		COLUMBUS	OH		11/27/2013	4.040	2,106,794	0	(360)	0	0	0	5,256,168	08/09/2018
706109317		DUBLIN	OH		11/27/2013	4.040	2,540,045	0	(435)	0	0	0	5,989,142	08/09/2018
706109351		DUBLIN	OH		12/17/2013	4.800	11,975,341	0	0	0	0	0	16,697,466	04/27/2018
706109596		FAIRFIELD	OH		09/23/2014	3.890	805,514	0	0	0	0	0	1,321,076	06/27/2018
706109023		GROVE CITY	OH		12/21/2012	3.200	4,708,218	0	(215)	0	0	0	6,830,585	12/04/2018
706109977		GROVE CITY	OH		12/17/2015	4.080	1,339,010	0	(200)	0	0	0	1,942,185	12/04/2018
706109021		GROVEPORT	OH		12/21/2012	3.200	4,995,821	0	(228)	0	0	0	6,068,980	12/04/2018
706109022		GROVEPORT	OH		12/21/2012	3.200	5,122,704	0	(234)	0	0	0	7,652,420	12/04/2018
706109975		GROVEPORT	OH		12/17/2015	4.080	2,250,654	0	(336)	0	0	0	3,361,354	12/04/2018
706109976		GROVEPORT	OH		12/17/2015	4.080	2,803,630	0	(419)	0	0	0	3,405,148	12/04/2018
706109600		HAMILTON	OH		09/23/2014	3.890	1,184,486	0	0	0	0	0	1,746,720	06/27/2018
706109641		MEDINA	OH		12/12/2014	5.000	46,576	0	0	0	0	0	51,366	09/10/2018
706109654		MEDINA	OH		12/12/2014	5.000	86,302	0	0	0	0	0	219,129	09/10/2018
706109648		SOLON	OH		12/12/2014	5.000	16,439	0	0	0	0	0	92,385	09/10/2018
706108813		BEAVERTON	OR		08/28/2012	3.890	7,702,784	0	0	0	0	0	15,861,240	06/19/2018
706109324		BEAVERTON	OR		12/02/2013	4.300	3,415,437	0	(124)	0	0	0	3,510,439	09/28/2018
706109495		BEAVERTON	OR		06/18/2014	4.680	7,854,314	0	0	0	0	0	13,002,059	06/19/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109497		BEAVERTON	OR		06/30/2014	3.870	2,199,392	0	0	0	0	0	4,528,895	06/19/2018
706109935		BEAVERTON	OR		12/15/2015	4.450	2,756,585	0	0	0	0	0	4,563,262	06/19/2018
706110396		BEAVERTON	OR		08/04/2017	4.300	113,823	0	(24)	0	0	0	117,006	09/28/2018
706110602		BEAVERTON	OR		08/31/2018	4.220	10,920,000	0	0	0	0	0	16,705,134	08/31/2018
706109328		BEND	OR		12/02/2013	4.300	2,954,459	0	(107)	0	0	0	3,319,671	09/28/2018
706110400		BEND	OR		08/04/2017	4.300	138,119	0	(29)	0	0	0	155,219	09/28/2018
706109535		CLACKAMAS	OR		09/03/2014	4.030	5,706,624	0	0	0	0	0	14,111,239	06/19/2018
706109394		CORVALLIS	OR		03/03/2014	4.300	2,893,102	0	(127)	0	0	0	3,681,218	09/28/2018
706110405		CORVALLIS	OR		08/04/2017	4.300	194,391	0	(40)	0	0	0	247,392	09/28/2018
706108485		GLADSTONE	OR		02/28/2011	5.320	4,218,724	0	0	0	0	0	24,088,016	08/09/2018
706109322		GRESHAM	OR		12/02/2013	4.300	3,783,046	0	(137)	0	0	0	5,923,476	09/28/2018
706110394		GRESHAM	OR		08/04/2017	4.300	180,322	0	(37)	0	0	0	282,392	09/28/2018
706108859		HAPPY VALLEY	OR		12/18/2012	3.840	9,053,423	0	0	0	0	0	19,978,773	06/19/2018
706109507		HAPPY VALLEY	OR		06/30/2014	3.900	1,873,439	0	0	0	0	0	4,134,235	06/19/2018
706108875		HILLSBORO	OR		12/18/2012	3.840	4,119,308	0	0	0	0	0	11,045,334	06/19/2018
706109327		MEDFORD	OR		12/02/2013	4.300	3,041,401	0	(110)	0	0	0	6,106,398	09/28/2018
706110399		MEDFORD	OR		08/04/2017	4.300	221,673	0	(46)	0	0	0	445,142	09/28/2018
706106626		PORTLAND	OR		06/29/2006	5.970	968,913	0	0	0	0	0	8,238,287	11/16/2018
706107241		PORTLAND	OR		04/30/2008	5.930	2,080,802	0	0	0	0	0	6,529,659	06/27/2018
706108560		PORTLAND	OR		08/11/2011	5.170	24,962,914	0	0	0	0	0	47,994,185	09/28/2018
706109005		PORTLAND	OR		08/13/2013	5.950	2,539,945	0	0	0	0	0	4,280,116	09/28/2018
706109106		PORTLAND	OR		07/03/2013	3.250	10,174,496	0	510	0	0	0	27,617,516	04/27/2018
706109212		PORTLAND	OR		12/18/2013	4.330	26,241,500	0	(4,048)	0	0	0	42,320,340	06/19/2018
706109266		PORTLAND	OR		12/17/2013	4.890	5,280,822	0	0	0	0	0	11,688,017	04/27/2018
706109341		PORTLAND	OR		12/05/2013	4.410	1,456,528	0	0	0	0	0	2,379,376	11/16/2018
706109936		PORTLAND	OR		12/15/2015	4.400	7,755,145	0	0	0	0	0	12,520,839	06/19/2018
706110038		PORTLAND	OR		03/07/2016	3.580	30,328,800	0	0	0	0	0	52,813,171	08/09/2018
706110618		PORTLAND	OR		10/05/2018	3.583	26,800,000	0	0	0	0	0	47,267,470	10/05/2018
706109325		SALEM	OR		12/02/2013	4.300	4,568,024	0	(165)	0	0	0	5,058,198	09/28/2018
706109326		SALEM	OR		12/02/2013	4.300	2,776,142	0	(101)	0	0	0	3,691,052	09/28/2018
706110397		SALEM	OR		08/04/2017	4.300	182,455	0	(38)	0	0	0	202,069	09/28/2018
706110398		SALEM	OR		08/04/2017	4.300	193,113	0	(40)	0	0	0	256,797	09/28/2018
706109329		TILLAMOOK	OR		12/02/2013	4.300	2,861,727	0	(104)	0	0	0	6,057,962	09/28/2018
706110401		TILLAMOOK	OR		08/04/2017	4.300	181,602	0	(38)	0	0	0	384,492	09/28/2018
706108915		TUALATIN	OR		11/15/2012	3.850	8,231,389	0	0	0	0	0	21,749,435	06/19/2018
706109323		TUALATIN	OR		12/02/2013	4.300	1,660,060	0	(60)	0	0	0	3,142,240	09/28/2018
706110395		TUALATIN	OR		08/04/2017	4.300	138,973	0	(29)	0	0	0	263,098	09/28/2018
706110531		WILSONVILLE	OR		06/06/2018	4.000	7,921,678	0	0	0	0	0	13,082,015	06/06/2018
706109966		BEDFORD	PA		01/15/2016	3.990	21,416,543	0	0	0	0	0	42,796,912	06/15/2018
706108456		BENSALEM	PA		08/01/2013	4.580	816,767	0	(6,404)	0	0	0	4,194,714	04/27/2018
706108826		BETHLEHEM	PA		12/07/2012	4.650	22,151,155	0	0	0	0	0	38,415,396	06/19/2018
706109711		BLUE BELL	PA		12/15/2014	3.949	7,420,014	0	0	0	0	0	14,800,104	12/03/2018
706108429		CARLISLE	PA		01/31/2011	4.130	1,856,114	0	0	0	0	0	6,275,962	12/03/2018
706109775		CARLISLE	PA		05/11/2015	3.750	2,404,513	0	0	0	0	0	8,319,490	12/03/2018
706108457		FEASTERVILLE TREVOSE	PA		07/21/2011	4.030	4,920,522	0	0	0	0	0	19,189,978	04/27/2018
706110418		KUTZTOWN	PA		09/19/2017	3.660	67,939,397	0	0	0	0	0	99,581,569	08/09/2018
706106707		LATROBE	PA		06/30/2006	6.730	1,809,039	0	0	0	0	0	9,445,845	12/03/2018
706109117		MIDDLETOWN	PA		05/21/2013	3.030	7,142,438	0	(206)	0	0	0	11,665,297	12/04/2018
706109983		MIDDLETOWN	PA		12/17/2015	4.080	2,249,161	0	(336)	0	0	0	3,672,484	12/04/2018
706108570		PHILADELPHIA	PA		03/02/2012	4.750	4,465,838	0	0	0	0	0	16,710,734	11/16/2018
706109395		PHILADELPHIA	PA		01/31/2014	4.400	4,659,067	0	0	0	0	0	7,991,785	11/16/2018
706109865		PHILADELPHIA	PA		06/23/2015	3.480	20,100,000	0	0	0	0	0	37,505,087	04/27/2018
706109984		PHILADELPHIA	PA		12/17/2015	4.080	4,476,549	0	(669)	0	0	0	7,319,765	12/04/2018
706109256		PITTSBURGH	PA		09/27/2013	4.110	13,181,476	0	(18,079)	0	0	0	21,011,722	06/15/2018
706110272		PLYMOUTH MEETING	PA		01/31/2017	3.830	22,860,000	0	0	0	0	0	35,288,023	04/06/2018
706108734		WAYNE	PA		07/13/2012	3.890	13,104,104	0	0	0	0	0	46,459,229	06/15/2018
706109922		WILLOW GROVE	PA		09/21/2015	3.880	12,001,300	0	0	0	0	0	36,568,877	09/13/2018
706105390		WYNNEWOOD	PA		08/02/2004	6.100	6,734,080	0	(2,905)	0	0	0	31,903,173	08/09/2018
706110152		GREENVILLE	SC		07/20/2016	3.490	1,831,107	0	0	0	0	0	3,468,120	12/03/2018
706110153		GREENVILLE	SC		07/20/2016	3.490	1,551,355	0	0	0	0	0	2,643,330	12/03/2018
706109024		MEMPHIS	TN		12/21/2012	3.200	11,509,168	0	(525)	0	0	0	18,236,762	12/04/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109025		MEMPHIS	TN		05/21/2013	3.030	5,757,766	0	(166)	0	0	0	9,326,719	12/04/2018
706109026		MEMPHIS	TN		12/21/2012	3.200	4,107,638	0	(187)	0	0	0	6,988,055	12/04/2018
706109755		MEMPHIS	TN		02/20/2015	2.870	4,373,043	0	0	0	0	0	6,625,809	09/28/2018
706109756		MEMPHIS	TN		02/20/2015	2.870	1,410,981	0	0	0	0	0	2,504,330	09/28/2018
706109757		MEMPHIS	TN		02/20/2015	2.870	610,114	0	0	0	0	0	1,024,833	09/28/2018
706109758		MEMPHIS	TN		02/20/2015	2.870	1,290,268	0	0	0	0	0	2,184,114	09/28/2018
706109759		MEMPHIS	TN		02/20/2015	2.870	302,381	0	0	0	0	0	379,693	09/28/2018
706109760		MEMPHIS	TN		02/20/2015	2.870	3,179,313	0	0	0	0	0	4,281,656	09/28/2018
706109972		MEMPHIS	TN		12/17/2015	4.080	6,115,274	0	(914)	0	0	0	9,687,792	12/04/2018
706109973		MEMPHIS	TN		12/17/2015	4.080	3,475,925	0	(519)	0	0	0	5,629,058	12/04/2018
706109974		MEMPHIS	TN		12/17/2015	4.080	2,235,090	0	(334)	0	0	0	3,801,593	12/04/2018
706110313		MURFREESBORO	TN		06/01/2017	4.220	12,693,334	0	0	0	0	0	20,430,115	11/16/2018
706109612		NASHVILLE	TN		03/27/2015	3.650	86,489,513	0	0	0	0	0	240,763,845	08/09/2018
706110063		NASHVILLE	TN		04/20/2016	4.040	8,243,847	0	0	0	0	0	16,678,678	12/03/2018
706109848		ADDISON	TX		07/01/2015	3.820	25,861,182	0	0	0	0	0	38,563,832	04/27/2018
706109932		ARLINGTON	TX		10/19/2015	3.320	3,733,854	0	0	0	0	0	6,028,160	06/19/2018
706109933		ARLINGTON	TX		10/19/2015	3.320	2,771,126	0	0	0	0	0	4,526,890	06/19/2018
706108385		AUSTIN	TX		08/27/2010	5.750	8,549,597	0	0	0	0	0	23,199,504	11/16/2018
706108508		AUSTIN	TX		04/18/2011	4.210	40,661,331	0	(23,419)	0	0	0	59,033,022	04/18/2018
706108612		AUSTIN	TX		08/16/2011	4.520	8,831,288	0	0	0	0	0	26,466,350	06/19/2018
706108709		AUSTIN	TX		03/15/2012	4.210	48,191,950	0	(10,022)	0	0	0	61,820,640	04/18/2018
706108815		AUSTIN	TX		05/09/2012	3.650	8,526,524	0	0	0	0	0	26,734,650	04/27/2018
706109015		AUSTIN	TX		12/14/2012	3.780	5,501,685	0	159	0	0	0	10,581,107	08/09/2018
706109029		AUSTIN	TX		12/28/2012	3.650	10,549,282	0	0	0	0	0	33,098,194	06/27/2018
706109238		AUSTIN	TX		09/27/2013	4.110	32,606,810	0	(44,721)	0	0	0	18,727,699	06/15/2018
706109243		AUSTIN	TX		09/27/2013	4.110	17,344,048	0	(23,788)	0	0	0	44,489,219	06/15/2018
706109488		AUSTIN	TX		05/08/2014	4.187	16,712,500	0	0	0	0	0	36,025,048	09/28/2018
706109707		AUSTIN	TX		10/30/2014	3.750	22,265,590	0	0	0	0	0	36,343,184	09/11/2018
706110046		AUSTIN	TX		04/20/2016	4.040	12,823,762	0	0	0	0	0	11,069,972	12/03/2018
706110306		AUSTIN	TX		06/06/2017	4.680	31,179,292	0	0	0	0	0	53,171,158	06/27/2018
706109184		CARROLLTON	TX		08/26/2013	4.030	1,449,146	0	0	0	0	0	2,920,181	04/27/2018
706109543		CARROLLTON	TX		07/31/2014	3.550	1,352,945	0	0	0	0	0	2,895,990	06/19/2018
706109546		CARROLLTON	TX		07/31/2014	3.550	1,419,265	0	0	0	0	0	2,736,135	06/19/2018
706109548		CARROLLTON	TX		07/31/2014	3.550	2,122,266	0	0	0	0	0	4,312,284	06/19/2018
706110065		CARROLLTON	TX		03/15/2016	3.360	5,109,000	0	0	0	0	0	6,965,865	08/09/2018
706110264		CARROLLTON	TX		02/28/2017	3.860	2,975,909	0	0	0	0	0	4,681,932	09/10/2018
706109305		CONROE	TX		10/01/2013	4.320	3,003,935	0	(11,258)	0	0	0	4,546,657	06/19/2018
706109929		COPPELL	TX		10/19/2015	3.320	3,337,296	0	0	0	0	0	6,164,802	06/19/2018
706109930		COPPELL	TX		10/19/2015	3.320	3,535,575	0	0	0	0	0	5,448,364	06/19/2018
706109931		COPPELL	TX		10/19/2015	3.320	4,354,793	0	0	0	0	0	6,586,623	06/19/2018
706108488		DALLAS	TX		03/30/2011	5.570	1,138,105	0	0	0	0	0	2,791,456	09/10/2018
706108526		DALLAS	TX		05/31/2011	4.750	36,120,073	0	0	0	0	0	95,202,410	11/16/2018
706108938		DALLAS	TX		11/19/2012	3.870	15,865,173	0	0	0	0	0	29,193,545	06/19/2018
706109179		DALLAS	TX		08/26/2013	3.670	1,578,188	0	0	0	0	0	2,659,137	04/27/2018
706109185		DALLAS	TX		08/26/2013	4.030	2,201,823	0	0	0	0	0	4,993,940	04/27/2018
706109309		DALLAS	TX		11/27/2013	4.040	6,507,273	0	(1,113)	0	0	0	14,511,893	08/09/2018
706109386		DALLAS	TX		03/17/2014	3.610	21,471,699	0	(2,523)	0	0	0	39,156,310	09/28/2018
706109544		DALLAS	TX		07/31/2014	3.550	3,117,079	0	0	0	0	0	5,144,136	06/19/2018
706109636		DALLAS	TX		12/12/2014	5.000	87,671	0	0	0	0	0	178,314	09/10/2018
706109923		DALLAS	TX		06/20/2016	4.510	79,500,000	0	0	0	0	0	117,765,193	12/07/2018
706110066		DALLAS	TX		06/01/2016	3.610	2,673,529	0	0	0	0	0	5,324,857	06/27/2018
706110067		DALLAS	TX		06/01/2016	3.610	1,699,412	0	0	0	0	0	3,352,301	06/27/2018
706110068		DALLAS	TX		06/01/2016	3.610	1,627,059	0	0	0	0	0	3,004,488	06/27/2018
706110122		DALLAS	TX		12/28/2016	4.650	49,210,807	0	0	0	0	0	276,849,219	09/28/2018
706110138		DALLAS	TX		08/16/2016	3.080	11,683,500	0	0	0	0	0	18,112,427	11/16/2018
706110181		DALLAS	TX		08/01/2016	4.529	9,011,700	0	0	0	0	0	11,725,161	11/27/2018
706110350		DALLAS	TX		05/23/2017	4.120	1,930,979	0	0	0	0	0	2,732,410	12/03/2018
706110353		DALLAS	TX		05/23/2017	4.120	3,346,421	0	0	0	0	0	4,767,656	12/03/2018
706110589		DALLAS	TX		07/11/2018	4.050	10,221,500	0	0	0	0	0	15,246,362	07/11/2018
706110640		DALLAS	TX		12/07/2018	6.000	10,000,000	0	0	0	0	0	14,813,207	12/07/2018
706108999		FORT WORTH	TX		02/22/2013	4.500	24,355,975	0	(8,932)	0	0	0	52,160,862	06/15/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109027		FORT WORTH	TX		12/21/2012	3.200	5,139,622	0	(234)	0	0	0	8,281,091	12/04/2018
706109180		FORT WORTH	TX		08/26/2013	3.670	4,356,657	0	0	0	0	0	7,012,505	04/27/2018
706109181		FORT WORTH	TX		08/26/2013	3.670	3,617,223	0	0	0	0	0	6,104,189	04/27/2018
706109182		FORT WORTH	TX		08/26/2013	3.670	1,351,892	0	0	0	0	0	0	04/27/2018
706109186		FORT WORTH	TX		08/26/2013	4.030	3,136,814	0	0	0	0	0	5,776,959	04/27/2018
706109187		FORT WORTH	TX		08/26/2013	4.030	1,396,541	0	0	0	0	0	2,691,163	04/27/2018
706109304		FORT WORTH	TX		12/01/2017	3.950	7,656,513	0	(23,096)	0	0	0	11,374,468	06/19/2018
706109651		FORT WORTH	TX		12/12/2014	5.000	120,549	0	0	0	0	0	257,369	09/10/2018
706109982		FORT WORTH	TX		12/17/2015	4.080	1,925,786	0	(288)	0	0	0	3,102,199	12/04/2018
706109646		FRISCO	TX		12/12/2014	5.000	75,342	0	0	0	0	0	140,068	09/10/2018
706110360		FRISCO	TX		08/07/2017	3.600	10,500,000	0	0	0	0	0	16,784,751	04/27/2018
706110503		FRISCO	TX		08/17/2018	4.720	17,370,000	0	0	0	0	0	30,104,832	11/27/2018
706109406		GEORGETOWN	TX		05/01/2014	3.590	31,437,874	0	(32,713)	0	0	0	81,646,969	09/10/2018
706109183		GRAND PRAIRIE	TX		08/26/2013	3.670	1,237,188	0	0	0	0	0	1,959,572	04/27/2018
706110351		GRAND PRAIRIE	TX		05/23/2017	4.120	3,765,004	0	0	0	0	0	5,188,518	12/03/2018
706109459		GRAPEVINE	TX		05/01/2014	3.040	5,275,000	0	(98)	0	0	0	10,622,139	06/19/2018
706109640		GRAPEVINE	TX		12/12/2014	5.000	273,975	0	0	0	0	0	625,522	09/10/2018
706110025		GRAPEVINE	TX		03/18/2016	4.129	8,399,700	0	0	0	0	0	12,274,193	11/27/2018
706106611		HOUSTON	TX		06/29/2006	6.230	4,489,562	0	0	0	0	0	15,247,540	09/11/2018
706107117		HOUSTON	TX		05/17/2007	6.090	52,681,307	0	0	0	0	0	101,065,840	09/10/2018
706107180		HOUSTON	TX		12/17/2009	6.340	31,559,088	0	0	0	0	0	60,544,161	09/10/2018
706108411		HOUSTON	TX		05/12/2011	5.180	12,215,271	0	0	0	0	0	19,676,333	09/11/2018
706108424		HOUSTON	TX		12/28/2010	4.390	28,596,765	0	0	0	0	0	61,080,021	04/27/2018
706108487		HOUSTON	TX		03/30/2011	5.570	1,409,082	0	0	0	0	0	2,123,994	09/10/2018
706108489		HOUSTON	TX		03/30/2011	5.570	1,770,385	0	0	0	0	0	3,718,419	09/10/2018
706108753		HOUSTON	TX		06/07/2012	4.530	3,525,775	0	0	0	0	0	8,656,499	06/19/2018
706109045		HOUSTON	TX		02/22/2013	4.500	13,047,844	0	(4,785)	0	0	0	12,907,426	06/15/2018
706109065		HOUSTON	TX		03/01/2013	3.820	28,464,696	0	0	0	0	0	53,530,012	09/10/2018
706109209		HOUSTON	TX		10/15/2013	5.200	15,575,328	0	0	0	0	0	21,077,009	09/11/2018
706109242		HOUSTON	TX		09/27/2013	4.110	11,562,699	0	(15,858)	0	0	0	6,453,906	06/15/2018
706109400		HOUSTON	TX		04/03/2014	4.230	17,150,100	0	0	0	0	0	22,670,118	06/27/2018
706109538		HOUSTON	TX		07/31/2014	4.410	21,083,720	0	0	0	0	0	31,586,513	09/28/2018
706109576		HOUSTON	TX		08/15/2014	4.129	10,389,052	0	(1,064)	0	0	0	19,430,081	12/04/2018
706109577		HOUSTON	TX		08/15/2014	3.210	44,975,678	0	(1,377)	0	0	0	84,119,700	12/04/2018
706109639		HOUSTON	TX		12/12/2014	5.000	71,234	0	0	0	0	0	102,410	09/10/2018
706109686		HOUSTON	TX		10/21/2014	3.180	4,903,409	0	4,948	0	0	0	6,504,596	03/16/2018
706110061		HOUSTON	TX		04/20/2016	4.040	24,426,213	0	0	0	0	0	36,038,064	12/03/2018
706110195		HOUSTON	TX		09/20/2016	3.580	40,000,000	0	0	0	0	0	72,317,032	09/10/2018
706110512		HOUSTON	TX		03/09/2018	4.100	133,870,000	0	0	0	0	0	177,749,538	03/09/2018
706110527		HOUSTON	TX		05/30/2018	4.090	67,000,000	0	0	0	0	0	105,335,446	05/30/2018
706110554		HOUSTON	TX		07/30/2018	3.900	129,608,000	0	0	0	0	0	184,310,927	07/30/2018
706110609		HOUSTON	TX		11/02/2018	4.160	1,090,529	0	0	0	0	0	1,984,889	11/02/2018
706110060		HUMBLE	TX		04/20/2016	4.040	6,717,209	0	0	0	0	0	6,880,224	12/03/2018
706110562		HUTCHINS	TX		06/13/2018	4.140	12,207,597	0	0	0	0	0	18,688,985	06/13/2018
706109545		IRVING	TX		07/31/2014	3.550	2,294,700	0	0	0	0	0	3,490,353	06/19/2018
706109552		IRVING	TX		07/31/2014	3.550	1,856,983	0	0	0	0	0	2,983,318	06/19/2018
706110309		IRVING	TX		05/22/2017	3.850	39,894,000	0	0	0	0	0	62,250,754	09/28/2018
706110352		IRVING	TX		05/23/2017	4.120	9,822,568	0	0	0	0	0	13,239,287	12/03/2018
706109650		KATY	TX		12/12/2014	5.000	139,727	0	0	0	0	0	236,783	09/10/2018
706108935		LAREDO	TX		10/10/2012	3.950	2,798,334	0	0	0	0	0	19,239,170	09/10/2018
706109753		LAREDO	TX		03/23/2015	3.850	9,039,618	0	0	0	0	0	16,416,090	09/10/2018
706109642		LUBBOCK	TX		12/12/2014	5.000	109,590	0	0	0	0	0	105,660	09/10/2018
706109643		MANSFIELD	TX		12/12/2014	5.000	52,055	0	0	0	0	0	80,441	09/10/2018
706109810		NORTHLAKE	TX		04/30/2015	3.450	12,865,494	0	0	0	0	0	17,262,823	06/19/2018
706110207		PFLUGERVILLE	TX		09/09/2016	3.190	9,880,000	0	0	0	0	0	18,608,920	08/09/2018
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	31,517,310	06/27/2018
706108878		RICHARDSON	TX		06/29/2012	3.920	10,380,278	0	0	0	0	0	18,536,059	04/27/2018
706109133		RICHARDSON	TX		06/28/2013	4.350	557,211	0	0	0	0	0	995,010	04/27/2018
706110057		RICHARDSON	TX		06/30/2016	3.530	7,000,000	0	0	0	0	0	10,295,017	04/27/2018
706110610		ROSENBERG	TX		11/02/2018	4.160	4,576,326	0	0	0	0	0	8,101,449	11/02/2018
706110611		ROSENBERG	TX		11/02/2018	4.160	10,126,336	0	0	0	0	0	16,126,342	11/02/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706102418		SAN ANTONIO	TX		03/15/1999	7.540	5,582,150	0	0	0	0	0	76,452,296	08/09/2018
706109156		SAN ANTONIO	TX		06/26/2013	3.480	8,462,200	0	0	0	0	0	13,522,534	09/28/2018
706109570		SAN ANTONIO	TX		09/04/2014	3.790	9,399,093	0	0	0	0	0	11,546,911	08/09/2018
706109638		SAN ANTONIO	TX		12/12/2014	5.000	98,631	0	0	0	0	0	105,362	09/10/2018
706110261		SAN ANTONIO	TX		02/28/2017	3.860	3,487,556	0	0	0	0	0	1,990,116	09/10/2018
706105948		SOUTHLAKE	TX		12/07/2005	6.180	25,797,197	0	0	0	0	0	92,489,136	06/27/2018
706108648		SPRING	TX		12/05/2011	4.880	21,759,083	0	0	0	0	0	49,521,618	06/19/2018
706109110		SPRING	TX		08/02/2013	3.940	24,647,927	0	0	0	0	0	38,780,748	06/19/2018
706109610		SPRING	TX		05/01/2018	3.000	1,214,026	0	4,484	0	0	0	1,736,140	06/19/2018
706110608		SPRING	TX		11/02/2018	4.160	1,051,582	0	0	0	0	0	3,179,967	11/02/2018
706108927		STAFFORD	TX		12/03/2012	4.250	3,770,747	0	0	0	0	0	8,379,947	04/27/2018
706109489		THE COLONY	TX		04/29/2014	3.300	11,566,788	0	(12,630)	0	0	0	26,182,834	11/16/2018
706110472		WACO	TX		12/18/2017	4.429	28,260,000	0	0	0	0	0	36,401,904	11/27/2018
706108524		SALT LAKE CITY	UT		04/28/2011	5.720	7,708,715	0	0	0	0	0	7,844,116	06/19/2018
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	1,573,954	0	0	0	0	0	4,035,248	04/27/2018
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	861,909	0	0	0	0	0	1,707,915	06/27/2018
706110591		SALT LAKE CITY	UT		09/05/2018	4.310	6,998,600	0	0	0	0	0	9,579,554	09/05/2018
706108284		ALEXANDRIA	VA		06/02/2010	5.825	14,217,778	0	(64,558)	0	0	0	45,409,865	08/09/2018
706108432		ALEXANDRIA	VA		01/18/2011	4.820	8,069,775	0	0	0	0	0	16,092,425	12/03/2018
706109071		ALEXANDRIA	VA		02/14/2013	2.990	7,574,670	0	0	0	0	0	12,399,608	04/27/2018
706109102		ALEXANDRIA	VA		05/28/2013	3.510	13,856,889	0	1,067	0	0	0	27,589,256	06/27/2018
706109208		ALEXANDRIA	VA		06/20/2013	3.620	1,488,372	0	0	0	0	0	2,643,660	04/27/2018
706110236		ALEXANDRIA	VA		11/17/2016	3.510	5,232,159	0	0	0	0	0	10,411,421	06/27/2018
706107103		ARLINGTON	VA		03/14/2007	5.660	9,201,026	0	0	0	0	0	11,117,192	11/16/2018
706108410		ARLINGTON	VA		02/13/2012	5.580	31,737,471	0	0	0	0	0	53,808,497	04/27/2018
706108428		ARLINGTON	VA		12/16/2010	5.870	21,278,930	0	0	0	0	0	50,230,943	06/27/2018
706108495		ARLINGTON	VA		03/23/2011	5.310	41,844,673	0	0	0	0	0	91,433,009	08/09/2018
706108672		ARLINGTON	VA		12/29/2011	4.660	19,534,519	0	0	0	0	0	40,931,219	09/11/2018
706108833		ARLINGTON	VA		08/08/2012	4.740	34,472,041	0	(10,417)	0	0	0	51,852,253	09/11/2018
706109131		ARLINGTON	VA		06/18/2013	3.050	5,486,976	0	0	0	0	0	13,193,251	04/27/2018
706109261		ARLINGTON	VA		10/01/2013	4.170	16,600,000	0	0	0	0	0	26,339,998	04/27/2018
706109470		ARLINGTON	VA		05/21/2014	4.650	1,194,017	0	0	0	0	0	1,465,343	09/11/2018
706110092		ARLINGTON	VA		07/05/2016	3.390	20,173,248	0	0	0	0	0	31,009,340	08/09/2018
706108285		FAIRFAX	VA		06/02/2010	5.825	30,814,858	0	(139,921)	0	0	0	91,009,508	08/09/2018
706110246		FAIRFAX	VA		04/03/2017	3.760	3,939,315	0	0	0	0	0	17,806,941	06/19/2018
706108550		FALLS CHURCH	VA		04/11/2012	5.840	30,928,963	0	0	0	0	0	61,036,433	09/10/2018
706110325		FALLS CHURCH	VA		08/10/2017	4.450	5,895,000	0	0	0	0	0	8,823,995	09/11/2018
706110370		FALLS CHURCH	VA		08/17/2017	3.410	2,419,036	0	0	0	0	0	8,159,894	06/27/2018
706108334		HERNDON	VA		08/11/2010	5.810	27,339,004	0	0	0	0	0	80,833,999	09/28/2018
706109235		MCLEAN	VA		08/30/2013	4.100	45,953,706	0	0	0	0	0	313,220,485	09/13/2018
706109616		RESTON	VA		03/10/2015	4.330	12,969,411	0	0	0	0	0	17,532,928	08/09/2018
706110148		RUTHER GLEN	VA		07/20/2016	3.490	2,138,835	0	0	0	0	0	3,831,949	12/03/2018
706107858		VIENNA	VA		03/13/2008	5.240	1,098,158	0	0	0	0	0	15,608,222	12/03/2018
706110567		VIENNA	VA		07/18/2018	4.220	10,788,000	0	0	0	0	0	16,637,749	07/18/2018
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	6,649,209	0	0	0	0	0	14,383,190	12/03/2018
706109637		VIRGINIA BEACH	VA		12/12/2014	5.000	87,671	0	0	0	0	0	178,450	09/10/2018
706109330		AUBURN	WA		02/03/2014	4.300	3,905,548	0	(141)	0	0	0	6,297,361	09/28/2018
706110402		AUBURN	WA		08/04/2017	4.300	241,284	0	(50)	0	0	0	389,111	09/28/2018
706109450		BELLEVUE	WA		06/11/2014	4.980	47,718,957	0	0	0	0	0	87,415,660	11/16/2018
706109631		BELLEVUE	WA		11/06/2014	3.600	45,981,997	0	0	0	0	0	76,482,760	11/16/2018
706109632		BELLEVUE	WA		11/06/2014	4.479	15,084,829	0	0	0	0	0	25,090,943	11/16/2018
706110036		BELLEVUE	WA		05/06/2016	3.840	18,686,686	0	0	0	0	0	32,940,150	08/09/2018
706110054		BELLEVUE	WA		11/18/2016	3.900	4,782,506	0	0	0	0	0	7,954,843	11/16/2018
706109478		BOTHELL	WA		03/14/2014	3.330	15,252,050	0	0	0	0	0	30,695,369	06/19/2018
706109504		BOTHELL	WA		08/18/2014	4.340	3,704,312	0	0	0	0	0	10,342,805	06/19/2018
706109603		BOTHELL	WA		10/06/2014	3.560	18,000,000	0	0	0	0	0	41,304,063	06/27/2018
706109719		BOTHELL	WA		11/01/2018	3.990	10,733,804	0	2,909	0	0	0	21,480,001	06/19/2018
706109947		BOTHELL	WA		10/15/2015	3.980	7,436,459	0	0	0	0	0	12,944,935	09/10/2018
706110191		BOTHELL	WA		11/01/2018	3.610	24,464,707	0	27,484	0	0	0	44,998,145	11/16/2018
706108161		EVERETT	WA		03/27/2009	7.500	12,237,721	0	0	0	0	0	40,688,872	11/07/2018
706110024		GIG HARBOR	WA		11/01/2018	3.330	10,420,465	0	11,428	0	0	0	21,171,277	09/10/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109168		ISSAQUAH	WA		11/13/2013	5.650	25,922,102	0	0	0	0	0	42,178,346	11/16/2018
706110342		ISSAQUAH	WA		06/06/2017	4.160	14,731,697	0	0	0	0	0	23,970,204	11/16/2018
706110079		KENT	WA		08/23/2016	3.720	13,221,753	0	0	0	0	0	23,075,673	11/16/2018
706109391		KIRKLAND	WA		03/20/2014	4.750	6,493,957	0	0	0	0	0	20,568,846	06/27/2018
706109688		KIRKLAND	WA		03/06/2015	4.170	23,792,050	0	0	0	0	0	34,267,616	06/27/2018
706109332		LONGVIEW	WA		02/03/2014	4.300	6,812,386	0	(247)	0	0	0	2,250,536	09/28/2018
706110404		LONGVIEW	WA		08/04/2017	4.300	135,988	0	(28)	0	0	0	44,933	09/28/2018
706110379		MERCER ISLAND	WA		07/07/2017	3.740	12,235,942	0	0	0	0	0	18,129,076	11/16/2018
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	30,723,425	08/09/2018
706108817		REDMOND	WA		02/15/2013	4.240	10,074,333	0	0	0	0	0	18,957,002	11/16/2018
706109684		REDMOND	WA		10/15/2014	3.700	24,163,228	0	0	0	0	0	39,380,064	08/09/2018
706109772		REDMOND	WA		11/01/2018	3.550	15,959,837	0	13,737	0	0	0	29,661,920	12/03/2018
706110291		REDMOND	WA		03/02/2017	3.600	5,449,780	0	0	0	0	0	17,856,375	08/09/2018
706110511		RENTON	WA		03/22/2018	4.020	6,310,000	0	0	0	0	0	9,477,476	03/22/2018
706108681		SEATTLE	WA		02/15/2012	3.950	5,972,657	0	0	0	0	0	10,959,368	09/10/2018
706108853		SEATTLE	WA		05/24/2012	4.630	22,342,963	0	0	0	0	0	36,749,552	06/19/2018
706109046		SEATTLE	WA		02/22/2013	3.570	16,355,468	0	(3,109)	0	0	0	40,936,520	06/27/2018
706109319		SEATTLE	WA		07/09/2014	4.880	29,542,052	0	0	0	0	0	63,560,795	11/16/2018
706109454		SEATTLE	WA		04/01/2014	4.660	2,829,152	0	0	0	0	0	9,283,723	06/19/2018
706109487		SEATTLE	WA		06/03/2014	3.440	26,972,375	0	(25,798)	0	0	0	63,919,672	06/19/2018
706110110		SEATTLE	WA		06/17/2016	4.280	3,893,988	0	0	0	0	0	6,404,796	06/19/2018
706110135		SEATTLE	WA		07/14/2016	3.100	50,081,735	0	6,929	0	0	0	83,426,444	09/28/2018
706110274		SEATTLE	WA		02/02/2017	4.060	5,000,000	0	0	0	0	0	6,846,110	08/09/2018
706110492		SEATTLE	WA		02/21/2018	3.660	15,500,000	0	0	0	0	0	21,444,367	02/21/2018
706110500		SEATTLE	WA		02/21/2018	3.710	26,185,000	0	0	0	0	0	36,193,613	02/21/2018
706110528		SEATTLE	WA		06/21/2018	4.260	10,155,000	0	0	0	0	0	14,351,854	06/21/2018
706110540		SEATTLE	WA		08/21/2018	4.370	7,219,710	0	0	0	0	0	11,112,709	08/21/2018
706110564		SEATTLE	WA		06/19/2018	4.510	9,448,265	0	0	0	0	0	13,824,700	06/19/2018
706108715		SPOKANE	WA		05/07/2012	4.650	22,575,111	0	0	0	0	0	35,966,675	09/13/2018
706108399		TACOMA	WA		12/03/2010	4.750	90,617,290	0	0	0	0	0	270,629,845	09/28/2018
706110286		TUKWILA	WA		03/10/2017	3.990	3,350,000	0	0	0	0	0	5,548,008	12/03/2018
706109321		VANCOUVER	WA		02/03/2014	4.300	4,882,462	0	(177)	0	0	0	9,644,255	09/28/2018
706110393		VANCOUVER	WA		08/04/2017	4.300	340,242	0	(12)	0	0	0	672,071	09/28/2018
706109331		YELM	WA		02/03/2014	4.300	3,517,967	0	(127)	0	0	0	3,770,297	09/28/2018
706110403		YELM	WA		08/04/2017	4.300	139,825	0	(29)	0	0	0	149,880	09/28/2018
706108680		BROOKFIELD	WI		12/30/2011	3.850	13,255,000	0	(69,828)	0	0	0	26,289,746	06/27/2018
706109735		MILWAUKEE	WI		11/01/2018	4.750	22,718,113	0	(13,206)	0	0	0	45,923,106	08/09/2018
0599999. Mortgages in good standing - Commercial mortgages-all other							17,467,992,780	0	(1,403,427)	0	0	(95,265,016)	43,607,285,593	XXX
0899999. Total Mortgages in good standing							19,126,623,745	0	(1,523,705)	0	0	(95,265,016)	48,519,745,559	XXX
717700110		TULARE	CA		01/25/1995	7.000	169,324	0	0	0	0	0	709,400	05/13/2015
0999999. Restructured mortgages - Farm Mortgages							169,324	0	0	0	0	0	709,400	XXX
1699999. Total - Restructured Mortgages							169,324	0	0	0	0	0	709,400	XXX
717611206		SIBLEY	IA		06/28/2016	3.200	4,320,000	0	0	0	0	0	9,513,655	06/22/2016
717611207		SIBLEY	IA		06/28/2016	3.850	5,760,000	0	0	0	0	0	12,684,882	06/22/2016
717611224		SIBLEY	IA		06/28/2016	2.950	970,000	0	0	0	0	0	2,136,174	06/22/2016
717610726		CLINTON	KY		07/12/2013	4.350	1,907,779	0	0	0	0	0	4,596,700	09/22/2016
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							12,957,779	0	0	0	0	0	28,931,411	XXX
2499999. Total - Mortgages with overdue interest over 90 days							12,957,779	0	0	0	0	0	28,931,411	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							19,139,750,848	0	(1,523,705)	0	0	(95,265,016)	48,549,386,370	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717611502	FOLEY	AL		05/17/2018	4.600	1,800,000	0	2,899,557
717611597	CAMDEN	AR		08/23/2018	4.480	9,739,000	0	10,692,736
717611564	JONESBORO	AR		04/02/2018	3.680	8,600,000	0	15,293,477
717611568	JONESBORO	AR		04/02/2018	3.900	6,000,000	0	10,669,884
717611594	JONESBORO	AR		05/18/2018	4.470	3,000,000	0	5,334,942
717611587	NEWPORT	AR		05/18/2018	4.720	5,000,000	0	9,570,279
717611468	WALNUT RIDGE	AR		09/19/2018	4.640	4,525,000	0	9,953,026
717611612	WALNUT RIDGE	AR		09/19/2018	4.640	1,500,000	0	3,299,346
717610827	SOMERTON	AZ		05/01/2018	3.530	849,958	0	1,986,111
717611566	WELLTON	AZ		03/01/2018	4.500	6,500,000	0	10,000,003
717611441	WILCOX	AZ		01/08/2018	3.880	8,233,000	0	13,456,201
717611567	BAKERSFIELD	CA		04/02/2018	4.350	1,500,000	0	5,080,000
717611553	BIGGS	CA		05/17/2018	4.850	7,025,000	0	12,947,500
717611591	CHICO	CA		11/30/2018	3.880	24,000,000	0	60,178,395
717611275	CLEMENTS	CA		08/19/2016	4.400	0	375,000	3,998,500
717611551	ELK GROVE	CA		05/31/2018	4.160	750,000	0	2,219,325
717611578	FOWLER	CA		03/27/2018	4.290	10,000,000	0	21,487,987
717611528	GEYSERVILLE	CA		01/04/2018	3.980	3,250,000	0	13,639,955
717611604	GREENFIELD	CA		07/30/2018	4.710	40,000,000	0	68,207,105
717611554	HEALDSBURG	CA		02/22/2018	4.110	22,830,000	0	35,524,379
717611653	HEBER	CA		11/20/2018	4.150	700,000	0	3,720,250
717611552	KELSEYVILLE	CA		02/06/2018	4.250	1,435,000	0	2,392,107
717611558	KELSEYVILLE	CA		02/06/2018	4.250	736,000	0	1,226,893
717611550	LINDEN	CA		02/12/2018	4.300	1,000,000	0	3,108,418
717611665	LOST HILLS	CA		12/28/2018	4.680	15,000,000	0	28,156,829
717611585	MADERA	CA		06/13/2018	4.950	500,000	0	1,576,037
717611619	MECCA	CA		08/23/2018	3.990	2,000,000	0	5,734,580
717611602	NAPA	CA		06/29/2018	5.400	384,233	0	712,072
717611306	OAKVILLE	CA		11/08/2016	3.500	0	6,900,000	64,662,375
717611633	ORLAND	CA		09/07/2018	5.100	1,800,000	0	3,007,901
717611569	PLYMOUTH	CA		03/19/2018	4.890	4,450,000	0	1,841,189
717611547	RICHVALE	CA		01/16/2018	3.860	4,000,000	0	10,239,600
717611557	RICHVALE	CA		01/16/2018	4.720	3,085,000	0	10,239,600
717611626	VINA	CA		07/31/2018	4.550	2,000,000	0	17,439,580
717611608	ARCADIA	FL		09/21/2018	4.540	3,000,000	0	5,234,011
717611562	ST. CLOUD	FL		08/27/2018	4.950	6,000,000	0	12,300,010
717611642	MOUNT AYR	IA		11/02/2018	4.650	500,000	0	1,088,114
717611541	NATCHITOCHES	LA		05/16/2018	4.335	21,788,400	0	57,293,965
717611573	EDWARDSBURG	MI		12/10/2018	5.250	14,400,000	0	31,979,716
717611592	EDWARDSBURG	MI		12/10/2018	4.750	4,000,000	0	8,883,254
717611657	EDWARDSBURG	MI		12/10/2018	5.070	2,400,000	0	5,329,953
717611666	GUN NECK	NC		12/20/2018	3.970	3,000,000	0	19,001,329
717611668	YERINGTON	NV		12/17/2018	5.020	817,950	0	2,569,138
717611621	CRESTLINE	OH		10/04/2018	4.750	3,700,000	0	9,944,749
717611517	DILLARD	OR		07/02/2018	4.045	4,510,477	0	16,566,268
717611518	DILLARD	OR		08/01/2018	3.820	19,303,712	0	70,899,476
717611519	DILLARD	OR		08/01/2018	4.075	11,299,734	0	41,502,132
717611581	SILVERTON	OR		05/07/2018	4.580	3,200,000	0	5,552,800
717611579	WOODBURN	OR		10/26/2018	4.550	2,400,000	0	4,611,000
0199999. Mortgages in good standing - Farm Mortgages						302,512,464	7,275,000	763,252,054
706110075	BIRMINGHAM	AL		04/14/2016	4.429	0	1,114,807	27,117,231
752000217	MELBOURNE	AUS		01/24/2018	4.700	68,485,500	0	93,891,941
706109698	PHOENIX	AZ		11/21/2014	3.150	0	2,439,760	14,612,508
706110588	PHOENIX	AZ		09/05/2018	3.830	22,759,500	0	31,804,602
706110665	TUCSON	AZ		12/20/2018	3.885	25,891,000	0	34,331,562
706110178	BERKELEY	CA		05/01/2018	3.360	9,687,113	0	9,517,287
706110518	BERKELEY	CA		06/05/2018	4.400	36,817,155	13,413,611	70,494,492
706110102	BUENA PARK	CA		05/01/2018	3.210	7,354,825	0	12,176,487
706110419	CARSON	CA		03/20/2018	3.650	12,641,500	0	18,376,712
706110467	CHINO	CA		02/08/2018	3.800	4,794,000	0	6,633,326
706110478	CHINO	CA		10/18/2018	4.130	37,500,000	0	52,304,618
706110465	CITY OF INDUSTRY	CA		02/08/2018	3.800	5,600,000	0	7,772,375
706102048	COMPTON	CA		05/01/2018	7.420	1,527,668	0	17,325,347
706102103	COMPTON	CA		05/01/2018	7.350	1,014,464	0	15,807,534

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706110537	CONCORD	CA		05/23/2018	3.960	13,260,000	0	23,569,479
706110160	CORONA	CA		12/16/2016	4.200	0	9,089,771	32,560,192
706110488	CORTE MADERA	CA		03/06/2018	3.560	66,785,000	0	111,008,812
706110202	COSTA MESA	CA		01/26/2018	3.800	25,130,000	0	44,844,988
706110310	COSTA MESA	CA		06/30/2017	3.470	0	12,783,969	158,413,085
706110487	FONTANA	CA		03/27/2018	3.750	27,450,000	0	56,015,449
706109293	FREMONT	CA		12/11/2013	3.320	0	1,000,895	70,225,097
706110200	FREMONT	CA		09/01/2016	4.179	0	6,270,000	16,030,585
706110544	FREMONT	CA		06/26/2018	3.940	15,835,500	0	23,622,620
706109276	IRVINE	CA		05/01/2018	3.210	1,454,614	0	1,387,976
706109624	IRVINE	CA		05/01/2018	2.860	330,382	0	315,684
706110586	IRVINE	CA		11/01/2018	4.110	49,666,000	0	85,081,678
706110606	LIVERMORE	CA		10/01/2018	4.260	6,150,517	0	11,760,156
706110563	LONG BEACH	CA		07/17/2018	4.360	14,700,000	0	21,370,031
706110437	LOS ANGELES	CA		01/02/2018	3.420	62,334,000	0	88,222,557
706110490	LOS ANGELES	CA		03/08/2018	4.829	46,500,000	0	66,248,356
706110581	LOS ANGELES	CA		08/13/2018	4.170	20,400,000	0	31,828,822
706110495	MARTINEZ	CA		01/23/2018	3.470	17,117,000	0	27,552,767
706110515	SAN DIEGO	CA		04/30/2018	4.100	7,335,000	0	10,016,626
706110541	SAN DIEGO	CA		04/27/2018	3.850	35,675,000	0	308,289,969
706110519	SAN FRANCISCO	CA		05/07/2018	4.000	6,875,000	0	9,383,733
706110536	SAN FRANCISCO	CA		05/22/2018	4.710	10,485,000	0	17,367,473
706110539	SAN FRANCISCO	CA		07/27/2018	4.420	5,500,000	0	15,626,483
706110571	SAN FRANCISCO	CA		08/17/2018	4.290	17,454,450	0	20,123,773
706110572	SAN FRANCISCO	CA		08/17/2018	4.290	8,101,053	0	9,337,432
706110573	SAN FRANCISCO	CA		08/17/2018	4.290	7,320,908	0	10,770,343
706110574	SAN FRANCISCO	CA		08/17/2018	4.290	5,286,265	0	7,761,971
706110575	SAN FRANCISCO	CA		08/17/2018	4.290	5,420,493	0	7,965,230
706110577	SAN FRANCISCO	CA		08/17/2018	4.290	5,558,074	0	8,162,456
706110593	SAN FRANCISCO	CA		09/26/2018	4.060	16,669,557	0	50,261,333
706110597	SAN FRANCISCO	CA		10/11/2018	4.090	33,500,000	0	62,008,347
706110598	SAN FRANCISCO	CA		10/09/2018	4.090	20,506,100	0	24,405,413
706110629	SAN FRANCISCO	CA		11/30/2018	4.340	11,020,000	0	21,052,618
706110641	SAN FRANCISCO	CA		12/18/2018	3.905	40,500,000	0	70,451,890
706103071	SANTA BARBARA	CA		05/01/2018	6.690	1,786,302	0	19,950,939
706110481	SANTA CLARA	CA		03/06/2018	3.620	62,212,400	0	105,729,024
706110533	SANTA CLARITA	CA		03/30/2018	4.387	9,652,848	430,082	16,104,092
706110365	WALNUT CREEK	CA		05/01/2018	3.380	9,781,044	0	17,672,333
751000260	VANCOUVER	CAN		11/15/2018	4.380	23,950,630	0	32,267,915
706110341	AURORA	CO		01/12/2018	4.320	17,050,000	0	23,191,419
706110653	BOULDER	CO		12/07/2018	4.340	4,108,330	0	6,127,708
706110526	DENVER	CO		05/18/2018	3.850	61,640,000	0	167,381,998
706109215	WASHINGTON	DC		07/12/2013	2.970	0	1,000,176	51,758,128
706110615	DANIA	FL		10/09/2018	4.279	17,000,000	0	37,999,978
706110648	DAVENPORT	FL		11/08/2018	4.580	160,979,500	0	213,351,993
706110461	FORT LAUDERDALE	FL		02/01/2018	3.980	7,414,000	0	11,378,189
706110561	ORLANDO	FL		06/15/2018	3.940	608,317	0	954,262
706110131	ST PETERSBURG	FL		06/09/2016	4.679	0	482,408	8,933,263
706110377	TAMPA	FL		06/21/2017	4.629	0	2,077,515	29,027,281
706110249	ATLANTA	GA		12/20/2016	4.679	0	2,392,414	58,580,157
706110439	ATLANTA	GA		02/01/2018	3.630	7,500,000	0	10,702,365
706110559	ATLANTA	GA		06/15/2018	3.940	631,671	0	917,526
706110585	ATLANTA	GA		08/23/2018	3.930	19,840,000	0	33,870,421
706102343	LAWRENCEVILLE	GA		05/01/2018	7.400	1,164,554	0	5,679,040
706110592	LITHIA SPRINGS	GA		06/28/2018	4.129	23,772,500	0	32,992,787
706109513	MARIETTA	GA		05/09/2014	4.114	0	1,013,064	52,317,797
706110479	PALMETTO	GA		03/23/2018	3.730	86,700,000	0	155,269,153
749000227	CARLISLE	GBR		08/16/2018	2.854	84,797,895	0	200,458,467
749000179	LONDON	GBR		05/25/2018	2.550	8,969,317	0	11,043,133
749000232	LONDON	GBR		03/28/2018	3.140	112,929,750	0	141,942,092
749000233	LONDON	GBR		06/01/2018	2.600	60,137,250	0	96,350,047
749000231	MANCHESTER	GBR		03/13/2018	4.304	14,989,163	0	18,378,048
706109335	BOISE	ID		12/02/2013	4.300	0	127,913	15,113,320
706110408	BOISE	ID		08/04/2017	4.300	0	9,023	1,045,375
706110455	BOISE	ID		01/02/2018	3.640	4,590,000	0	11,179,216

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109334	IDAHO FALLS	ID		12/02/2013	4.300	0	109,431	9,421,375
706110407	IDAHO FALLS	ID		08/04/2017	4.300	0	4,355	367,571
706110627	BOLINGBROOK	IL		09/28/2018	4.480	6,889,238	0	9,144,215
706110642	BOLINGBROOK	IL		09/28/2018	4.410	1,386,862	0	1,840,808
706110521	CAROL STREAM	IL		04/12/2018	3.960	31,957,500	0	48,191,712
706110538	NORTHBROOK	IL		06/21/2018	4.430	12,920,000	0	27,066,793
706105652	EVANSVILLE	IN		11/01/2018	5.090	814,890	0	13,486,745
750000222	DUBLIN	IRL		01/30/2018	2.300	11,373,450	0	16,739,396
750000215	DÚN LAOGHAIRE	IRL		07/05/2018	1.830	11,810,168	0	36,585,753
750000216	DÚN LAOGHAIRE	IRL		10/15/2018	2.420	8,638,314	0	12,972,336
750000247	DÚN LAOGHAIRE	IRL		11/21/2018	2.300	8,432,380	0	12,807,089
706109037	HEBRON	KY		11/01/2018	3.750	9,627,186	0	25,597,071
706110614	IPSWICH	MA		09/27/2018	4.270	26,520,000	0	56,485,159
706110498	MEDFORD	MA		05/30/2018	3.729	30,000,000	0	46,528,417
706109566	WALTHAM	MA		09/04/2014	4.282	0	258,924	77,332,996
706110390	BALTIMORE	MD		08/04/2017	4.300	0	25,066	2,501,654
706103612	COCKEYSVILLE	MD		05/01/2018	7.770	3,744,535	0	22,058,137
706108472	DISTRICT HEIGHTS	MD		11/01/2018	5.120	13,072,829	0	34,258,577
706102643	EDGEWOOD	MD		05/01/2018	6.900	48,900	0	11,881,851
706110391	FREDERICK	MD		08/04/2017	4.300	0	107,425	10,103,199
706110560	GERMANTOWN	MD		06/15/2018	3.780	612,087	0	960,034
706110392	PIKESVILLE	MD		08/04/2017	4.300	0	716	51,112
706110600	AUBURN HILLS	MI		09/06/2018	4.340	83,500,000	0	240,320,160
706110389	CADILLAC	MI		08/04/2017	4.300	0	14,324	1,290,483
706103095	GRAND RAPIDS	MI		05/01/2018	6.560	82,091	0	3,840,634
706110513	LANSING	MI		05/10/2018	4.030	1,765,310	0	2,422,647
706110514	MACOMB	MI		05/10/2018	4.030	2,888,690	0	4,092,311
706110388	MARQUETTE	MI		08/04/2017	4.300	0	52,997	5,792,734
706110594	WEST BLOOMFIELD	MI		09/06/2018	4.330	52,099,200	0	74,606,653
706109333	BILLINGS	MT		12/02/2013	4.300	0	119,829	15,767,413
706110406	BILLINGS	MT		08/04/2017	4.300	0	7,921	1,021,912
706110553	AVENEL	NJ		06/21/2018	4.430	4,221,943	0	14,299,529
706110582	AVENEL	NJ		07/31/2018	4.150	8,160,000	0	18,295,875
706110583	AVENEL	NJ		07/31/2018	4.150	4,080,000	0	10,896,775
706110499	JERSEY CITY	NJ		03/23/2018	3.660	6,000,000	0	17,446,300
706110510	LYNDHURST	NJ		06/06/2018	4.000	20,170,000	0	27,918,298
706110106	PASSAIC	NJ		10/11/2018	4.000	10,000,000	0	20,263,379
750000248	ROTTERDAM	NLD		07/26/2018	2.330	4,400,282	0	6,185,650
750000249	ROTTERDAM	NLD		10/01/2018	2.320	34,706,910	0	39,018,431
706109336	SPARKS	NV		12/02/2013	4.300	0	145,034	11,596,489
706110409	SPARKS	NV		08/04/2017	4.300	0	6,388	500,810
706110569	BROOKLYN	NY		08/01/2018	4.930	4,000,000	0	7,118,615
706110476	NEW HYDE PARK	NY		01/10/2018	3.760	2,200,000	0	3,925,305
706102906	NEW YORK	NY		05/01/2018	6.610	4,185,597	0	119,091,642
706110458	NEW YORK	NY		02/28/2018	3.720	47,365,000	0	86,364,705
706110460	NEW YORK	NY		01/08/2018	4.210	49,700,000	0	77,080,539
706110473	NEW YORK	NY		05/07/2018	3.630	43,080,500	0	51,454,394
706110646	NEW YORK	NY		12/19/2018	4.400	121,484,000	0	292,332,671
706109324	BEAVERTON	OR		12/02/2013	4.300	0	56,250	3,510,439
706110396	BEAVERTON	OR		08/04/2017	4.300	0	1,913	117,006
706110602	BEAVERTON	OR		08/31/2018	4.220	10,920,000	0	16,705,134
706109328	BEND	OR		12/02/2013	4.300	0	48,658	3,319,671
706110400	BEND	OR		08/04/2017	4.300	0	2,321	155,219
706109394	CORVALLIS	OR		03/03/2014	4.300	0	57,878	3,681,218
706110405	CORVALLIS	OR		08/04/2017	4.300	0	3,265	247,392
706109322	GRESHAM	OR		12/02/2013	4.300	0	62,304	5,923,476
706110394	GRESHAM	OR		08/04/2017	4.300	0	3,029	282,392
706110483	HILLSBORO	OR		02/15/2018	3.970	6,282,000	0	8,409,713
706109327	MEDFORD	OR		12/02/2013	4.300	0	50,090	6,106,398
706110399	MEDFORD	OR		08/04/2017	4.300	0	3,724	445,142
706110618	PORTLAND	OR		10/05/2018	3.583	26,800,000	0	47,267,470
706109325	SALEM	OR		12/02/2013	4.300	0	75,232	5,058,198
706109326	SALEM	OR		12/02/2013	4.300	0	45,721	3,691,052
706110397	SALEM	OR		08/04/2017	4.300	0	3,065	202,069
706110398	SALEM	OR		08/04/2017	4.300	0	3,244	256,797

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706109329	TILLAMOOK	OR		12/02/2013	4.300	0	47,131	6,057,962
706110401	TILLAMOOK	OR		08/04/2017	4.300	0	3,051	384,492
706109323	TUALATIN	OR		12/02/2013	4.300	0	27,340	3,142,240
706110395	TUALATIN	OR		08/04/2017	4.300	0	2,335	263,098
706110531	WILSONVILLE	OR		06/06/2018	4.000	8,000,000	0	13,082,015
706110525	ABINGTON TOWNSHIP	PA		06/12/2018	4.970	14,000,000	0	14,415,272
706110484	HUNTINGDON VALLEY	PA		06/12/2018	4.970	7,500,000	0	16,655,002
706109488	AUSTIN	TX		05/08/2014	4.187	0	1,064,251	36,025,048
706110568	AUSTIN	TX		06/01/2018	6.000	12,305,840	0	23,300,000
706109163	COPPELL	TX		04/01/2016	2.800	0	1,116,469	1,425,803
706109175	COPPELL	TX		04/01/2016	2.800	0	1,177,272	1,548,129
706109176	COPPELL	TX		04/01/2016	2.800	0	1,379,848	1,252,365
706109177	COPPELL	TX		04/01/2016	2.800	0	688,095	777,798
706109178	COPPELL	TX		04/01/2016	2.800	0	533,891	595,949
706110589	DALLAS	TX		07/11/2018	4.050	10,221,500	0	15,246,362
706110640	DALLAS	TX		12/07/2018	6.000	10,000,000	0	14,813,207
706110503	FRISCO	TX		08/17/2018	4.720	17,370,000	0	30,104,832
706109686	HOUSTON	TX		10/21/2014	3.180	0	1,375,592	6,504,596
706110512	HOUSTON	TX		03/09/2018	4.100	133,870,000	0	177,749,538
706110527	HOUSTON	TX		05/30/2018	4.090	67,000,000	0	105,335,446
706110554	HOUSTON	TX		07/30/2018	3.900	155,791,000	0	184,310,927
706110609	HOUSTON	TX		11/02/2018	4.160	1,093,457	0	1,984,889
706110562	HUTCHINS	TX		06/13/2018	4.140	12,207,597	0	18,688,985
706110610	ROSENBERG	TX		11/02/2018	4.160	4,588,613	0	8,101,449
706110611	ROSENBERG	TX		11/02/2018	4.160	10,153,525	0	16,126,342
706110220	SAN ANTONIO	TX		10/31/2016	4.579	0	5,114,029	12,720,776
706109610	SPRING	TX		05/01/2018	3.000	1,209,543	0	1,736,140
706110608	SPRING	TX		11/02/2018	4.160	1,054,405	0	3,179,967
706110591	SALT LAKE CITY	UT		09/05/2018	4.310	7,038,000	0	9,579,554
706110462	WEST VALLEY CITY	UT		02/02/2018	4.129	1,475,000	0	2,692,027
706110567	VIENNA	VA		07/18/2018	4.220	10,788,000	0	16,637,749
706109330	AUBURN	WA		02/03/2014	4.300	0	64,306	6,297,361
706110402	AUBURN	WA		08/04/2017	4.300	0	4,054	389,111
706109719	BOTHELL	WA		11/01/2018	3.990	10,785,085	0	21,480,001
706110191	BOTHELL	WA		11/01/2018	3.610	24,437,223	0	44,998,145
706110024	GIG HARBOR	WA		11/01/2018	3.330	10,449,669	0	21,171,277
706102908	KIRKLAND	WA		07/29/1998	6.950	0	112,005	13,734,012
706109332	LONGVIEW	WA		02/03/2014	4.300	0	112,167	2,250,536
706110404	LONGVIEW	WA		08/04/2017	4.300	0	2,284	44,933
706109772	REDMOND	WA		11/01/2018	3.550	16,031,958	0	29,661,920
706110511	RENTON	WA		03/22/2018	4.020	6,310,000	0	9,477,476
706110135	SEATTLE	WA		07/14/2016	3.100	0	1,274,805	83,426,444
706110492	SEATTLE	WA		02/21/2018	3.660	15,500,000	0	21,444,367
706110500	SEATTLE	WA		02/21/2018	3.710	26,185,000	0	36,193,613
706110528	SEATTLE	WA		06/21/2018	4.260	10,155,000	0	14,351,854
706110540	SEATTLE	WA		08/21/2018	4.370	7,260,000	0	11,112,709
706110564	SEATTLE	WA		06/19/2018	4.510	13,770,000	0	13,824,700
706109321	VANCOUVER	WA		02/03/2014	4.300	0	80,391	9,644,255
706110393	VANCOUVER	WA		08/04/2017	4.300	0	5,716	672,071
706109331	YELM	WA		02/03/2014	4.300	0	57,925	3,770,297
706110403	YELM	WA		08/04/2017	4.300	0	2,349	149,880
706109735	MILWAUKEE	WI		11/01/2018	4.750	22,914,164	0	45,923,106
0599999. Mortgages in good standing - Commercial mortgages-all other						3,016,002,550	69,159,818	6,392,038,079
0899999. Total Mortgages in good standing						3,318,515,014	76,434,818	7,155,290,133
717700110	TULARE	CA		01/25/1995	7.000	0	450	709,400
0999999. Restructured mortgages - Farm Mortgages						0	450	709,400
1699999. Total - Restructured Mortgages						0	450	709,400
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						3,318,515,014	76,435,268	7,155,999,533

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610497	FOLEY	AL		09/17/2012	05/18/2018	1,896,000	0	0	0	0	0	0	1,872,000	1,872,000	0	0	0
706109010	FAYETTEVILLE	AR		12/07/2012	07/09/2018	6,341,131	0	0	0	0	0	0	6,224,256	6,224,256	0	0	0
706108618	JONESBORO	AR		09/29/2011	07/09/2018	3,258,747	0	0	0	0	0	0	3,193,909	3,193,909	0	0	0
717610555	PINE BLUFF	AR		08/31/2012	06/06/2018	545,346	0	0	0	0	0	0	355,251	355,251	0	0	0
717611189	PINE BLUFF	AR		05/05/2016	05/30/2018	2,363,628	0	0	0	0	0	0	2,363,628	2,363,628	0	0	0
706108617	SPRINGDALE	AR		09/29/2011	07/09/2018	3,292,692	0	0	0	0	0	0	3,227,179	3,227,179	0	0	0
706109594	TEMPE	AZ		08/21/2014	10/30/2018	9,803,197	0	0	0	0	0	0	9,644,215	9,644,215	0	0	0
706108208	BERKELEY	CA		09/14/2009	06/05/2018	25,527,839	0	0	0	0	0	0	25,215,170	25,215,170	0	0	0
706108368	BERKELEY	CA		08/12/2010	06/05/2018	1,750,990	0	0	0	0	0	0	1,725,955	1,725,955	0	0	0
706110178	BERKELEY	CA		05/01/2018	06/05/2018	0	0	(80)	0	0	(80)	0	9,670,027	9,668,742	0	(1,284)	(1,284)
706109588	BEVERLY HILLS	CA		07/31/2014	12/26/2018	8,780,000	0	0	0	0	0	0	8,780,000	8,780,000	0	0	0
703000285	BURBANK	CA		01/01/2013	12/20/2018	6,601,688	0	(108,204)	0	0	(108,204)	0	6,350,917	6,023,346	0	(327,571)	(327,571)
706108611	CITY OF INDUSTRY	CA		09/01/2011	02/08/2018	3,258,393	0	0	0	0	0	0	3,248,595	3,248,595	0	0	0
706109293	FREMONT	CA		12/11/2013	12/20/2018	22,950,000	0	(694)	0	0	(694)	0	23,950,201	23,950,000	0	(201)	(201)
706108608	HACIENDA HEIGHTS	CA		09/01/2011	09/13/2018	13,561,896	0	0	0	0	0	0	13,231,877	13,231,877	0	0	0
717610789	HEBER	CA		01/16/2014	11/20/2018	722,866	0	0	0	0	0	0	711,119	711,119	0	0	0
706109276	IRVINE	CA		05/01/2018	11/01/2018	0	0	(464)	0	0	(464)	0	1,429,286	1,429,132	0	(154)	(154)
706109339	IRVINE	CA		01/07/2014	10/09/2018	23,562,791	0	0	0	0	0	0	22,890,038	22,890,038	0	0	0
706109624	IRVINE	CA		05/01/2018	11/01/2018	0	0	411	0	0	411	0	324,908	325,045	0	137	137
706108118	LONG BEACH	CA		12/03/2008	07/17/2018	7,915,981	0	0	0	0	0	0	7,747,723	7,747,723	0	0	0
706106924	MARINA	CA		09/10/2007	09/28/2018	15,606,336	0	0	0	0	0	0	15,338,660	15,338,660	0	0	0
717610719	MECCA	CA		07/29/2013	08/23/2018	1,984,805	0	0	0	0	0	0	1,984,805	1,984,805	0	0	0
717609745	OAKVILLE	CA		12/20/2007	01/02/2018	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
717610427	OAKVILLE	CA		11/30/2011	01/02/2018	833,333	0	0	0	0	0	0	833,333	833,333	0	0	0
706108088	ONTARIO	CA		12/02/2008	12/14/2018	2,397,593	0	0	0	0	0	0	2,315,126	2,315,126	0	0	0
706108516	PALO ALTO	CA		10/12/2011	11/05/2018	5,766,809	0	(3,181)	0	0	(3,181)	0	5,664,955	5,664,955	0	0	0
717611557	RICHVALE	CA		01/16/2018	04/19/2018	0	0	0	0	0	0	0	3,085,000	3,085,000	0	0	0
717609599	RUTHERFORD	CA		04/18/2006	10/02/2018	5,250,000	0	0	0	0	0	0	4,625,000	4,625,000	0	0	0
706107753	SAN DIEGO	CA		03/28/2008	03/08/2018	26,776,582	0	0	0	0	0	0	26,623,601	26,623,601	0	0	0
706108522	SAN FRANCISCO	CA		06/07/2011	05/07/2018	29,157,744	0	0	0	0	0	0	28,867,393	28,867,393	0	0	0
706108836	SAN FRANCISCO	CA		08/02/2012	08/20/2018	11,705,819	0	0	0	0	0	0	11,499,659	11,499,659	0	0	0
706109073	SAN FRANCISCO	CA		05/01/2013	08/20/2018	5,246,375	0	0	0	0	0	0	5,153,265	5,153,265	0	0	0
706109075	SAN FRANCISCO	CA		05/01/2013	08/20/2018	9,803,472	0	(2,441)	0	0	(2,441)	0	9,627,217	9,619,899	0	(7,318)	(7,318)
706109115	SAN FRANCISCO	CA		06/17/2013	07/27/2018	5,438,733	0	0	0	0	0	0	5,358,405	5,358,405	0	0	0
706109118	SAN FRANCISCO	CA		08/05/2013	09/26/2018	18,668,744	0	0	0	0	0	0	18,307,386	18,307,386	0	0	0
706109128	SAN FRANCISCO	CA		06/18/2013	08/20/2018	1,376,890	0	0	0	0	0	0	1,352,782	1,352,782	0	0	0
706108032	SANTA CLARA	CA		09/15/2008	09/06/2018	4,173,823	0	0	0	0	0	0	4,099,303	4,099,303	0	0	0
706107932	SANTA FE SPRINGS	CA		04/01/2008	03/06/2018	2,949,440	0	0	0	0	0	0	2,914,388	2,914,388	0	0	0
717610113	SOLEDAD	CA		05/23/2011	09/13/2018	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
717610973	SOLEDAD	CA		06/02/2015	09/13/2018	3,100,000	0	0	0	0	0	0	3,100,000	3,100,000	0	0	0
717610714	SONOMA	CA		08/01/2013	12/04/2018	56,174,887	0	(39,337)	0	0	(39,337)	0	52,271,110	52,228,131	0	(42,980)	(42,980)
706108816	WOODLAND HILLS	CA		07/17/2012	02/07/2018	37,247,285	0	0	0	0	0	0	37,131,543	37,131,543	0	0	0
706109254	DENVER	CO		08/30/2013	06/01/2018	5,985,864	0	0	0	0	0	0	5,930,530	5,930,530	0	0	0
717610357	GENOA	CO		10/01/2017	04/20/2018	225,862	0	(220)	0	0	(220)	0	206,054	206,054	0	0	0
717609902	KIM	CO		12/12/2007	01/08/2018	395,727	0	0	0	0	0	0	395,727	395,727	0	0	0
706109378	WESTMINSTER	CO		12/23/2013	11/15/2018	16,480,000	0	0	0	0	0	0	16,480,000	16,480,000	0	0	0
703000338	WASHINGTON	DC		01/01/2013	11/30/2018	41,408,186	0	(312,980)	0	0	(312,980)	0	41,095,206	41,000,000	0	(95,206)	(95,206)
706108468	WASHINGTON	DC		04/01/2011	02/02/2018	65,909,607	0	0	0	0	0	0	65,719,441	65,719,441	0	0	0
706109215	WASHINGTON	DC		07/12/2013	07/31/2018	28,885,517	0	482	0	0	482	0	29,886,175	29,886,417	0	242	242
706110187	WASHINGTON	DC		09/20/2016	11/30/2018	12,599,140	0	0	0	0	0	0	8,237,899	8,237,899	0	0	0
750000066	FORCHHEIM	DEU		05/30/2014	08/28/2018	18,896,281	0	0	0	0	0	2,544,578	21,329,478	18,116,418	(3,213,059)	0	(3,213,059)
750000067	FORCHHEIM	DEU		01/02/2015	08/28/2018	12,839,420	0	0	0	0	0	1,728,959	14,493,285	12,310,025	(2,183,259)	0	(2,183,259)
706107477	JACKSONVILLE	FL		03/14/2008	04/02/2018	22,816,157	0	0	0	0	0	0	22,592,691	22,592,691	0	0	0
700226087	NAPLES	FL		09/01/2011	06/27/2018	836,537	0	(12,303)	0	0	(12,303)	0	764,402	762,015	0	(2,387)	(2,387)
706110008	ORLANDO	FL		01/05/2016	12/17/2018	50,000,000	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0
706109683	TAMPA	FL		12/15/2014	11/09/2018	4,847,486	0	0	0	0	0	0	4,762,883	4,762,883	0	0	0
706110322	TAMPA	FL		04/07/2017	11/20/2018	5,735,000	0	0	0	0	0	0	5,735,000	5,735,000	0	0	0
706110323	TAMPA	FL		04/07/2017	11/20/2018	8,880,000	0	0	0	0	0	0	8,880,000	8,880,000	0	0	0
706108679	ATLANTA	GA		12/20/2011	08/23/2018	28,311,352	0	0	0	0	0	0	27,869,978	27,869,978	0	0	0
706109404	ATLANTA	GA		02/18/2014	03/07/2018	12,438,000	0	0	0	0	0	0	12,438,000	12,438,000	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109814	ATLANTA	GA		06/25/2015	09/10/2018	21,959,603	0	0	0	0	0	0	21,959,603	21,959,603	0	0	0
706105113	MARIETTA	GA		10/09/2003	10/09/2018	251,872	0	0	0	0	0	0	25,662	25,662	0	0	0
706109513	MARIETTA	GA		05/09/2014	11/09/2018	27,155,926	0	0	0	0	0	0	27,661,083	27,661,083	0	0	0
706109443	MCDONOUGH	GA		03/10/2014	10/09/2018	55,094,000	0	0	0	0	0	0	55,094,000	55,094,000	0	0	0
706109444	MCDONOUGH	GA		03/10/2014	10/09/2018	29,666,000	0	0	0	0	0	0	22,325,600	22,325,600	0	0	0
706110034	PEACHTREE CITY	GA		03/25/2016	07/17/2018	7,803,000	0	0	0	0	0	0	7,803,000	7,803,000	0	0	0
717611185	LUCAS	IA		05/04/2016	01/08/2018	455,000	0	0	0	0	0	0	455,000	455,000	0	0	0
717610906	WESTFIELD	IA		11/10/2014	01/03/2018	457,500	0	0	0	0	0	0	457,500	457,500	0	0	0
706106976	BOISE	ID		01/25/2007	01/02/2018	12,219,419	0	0	0	0	0	0	12,219,419	12,219,419	0	0	0
706107015	BOISE	ID		07/01/2008	01/02/2018	3,891,844	0	0	0	0	0	0	3,891,844	3,891,844	0	0	0
706109190	BOLINGBROOK	IL		11/13/2013	06/12/2018	3,905,501	0	(5,971)	0	0	(5,971)	0	3,850,464	3,846,879	0	(3,585)	(3,585)
706107344	CHICAGO	IL		06/29/2007	07/17/2018	4,898,003	0	0	0	0	0	0	4,815,589	4,815,589	0	0	0
706108548	CHICAGO	IL		08/18/2011	09/28/2018	900,287	0	(8,108)	0	0	(8,108)	0	877,340	877,340	0	0	0
706108574	CHICAGO	IL		08/18/2011	09/28/2018	1,396,097	0	(12,574)	0	0	(12,574)	0	1,360,513	1,360,513	0	0	0
706108575	CHICAGO	IL		08/18/2011	09/28/2018	1,748,383	0	(15,747)	0	0	(15,747)	0	1,703,821	1,703,821	0	0	0
706108576	CHICAGO	IL		08/18/2011	09/28/2018	913,334	0	(8,226)	0	0	(8,226)	0	890,055	890,055	0	0	0
706108577	CHICAGO	IL		08/18/2011	09/28/2018	5,480,008	0	(49,356)	0	0	(49,356)	0	5,340,333	5,340,333	0	0	0
717609124	DECATUR	IL		09/04/2003	03/01/2018	1,875,000	0	0	0	0	0	0	1,875,000	1,875,000	0	0	0
717609767	DECATUR	IL		06/07/2007	03/01/2018	537,731	0	0	0	0	0	0	537,731	537,731	0	0	0
717610418	DECATUR	IL		12/16/2011	03/01/2018	588,556	0	0	0	0	0	0	588,556	588,556	0	0	0
706109188	ELK GROVE VILLAGE	IL		08/26/2013	06/12/2018	3,324,064	0	(5,082)	0	0	(5,082)	0	3,277,220	3,274,170	0	(3,051)	(3,051)
706109189	ELK GROVE VILLAGE	IL		08/26/2013	06/12/2018	3,163,343	0	(4,836)	0	0	(4,836)	0	3,118,764	3,115,861	0	(2,903)	(2,903)
717608445	LEROY	IL		06/26/1998	01/03/2018	91,523	0	0	0	0	0	0	91,523	91,523	0	0	0
717609111	LEROY	IL		07/29/2003	03/09/2018	238,819	0	0	0	0	0	0	227,132	227,132	0	0	0
706109457	NORTHBROOK	IL		05/27/2014	06/21/2018	4,724,362	0	0	0	0	0	0	4,724,362	4,724,362	0	0	0
706108719	PEKIN	IL		02/28/2012	07/09/2018	3,880,918	0	0	0	0	0	0	3,804,735	3,804,735	0	0	0
717610772	ST. ANNE	IL		11/04/2013	11/02/2018	3,872,450	0	0	0	0	0	0	3,808,170	3,808,170	0	0	0
706108720	STERLING	IL		02/28/2012	07/09/2018	3,751,965	0	0	0	0	0	0	3,678,314	3,678,314	0	0	0
706108718	WASHINGTON	IL		02/28/2012	07/09/2018	4,370,662	0	0	0	0	0	0	4,284,865	4,284,865	0	0	0
717610569	BROWNSTOWN	IN		04/01/2016	04/27/2018	393,720	0	(1,232)	0	0	(1,232)	0	387,081	386,799	0	(283)	(283)
717608389	HOWE	IN		08/21/1998	07/05/2018	3,984	0	0	0	0	0	0	3,984	3,984	0	0	0
717610866	KOUTS	IN		08/29/2014	05/04/2018	2,319,775	0	0	0	0	0	0	2,289,427	2,289,427	0	0	0
717608482	NORTH JUDSON	IN		10/20/1998	10/03/2018	90,900	0	0	0	0	0	0	61,615	61,615	0	0	0
706108517	LENEXA	KS		10/12/2011	11/05/2018	3,341,310	0	(1,843)	0	0	(1,843)	0	3,282,295	3,282,295	0	0	0
717611193	NATCHITOCHES	LA		07/11/2016	05/16/2018	34,500,000	0	0	0	0	0	0	34,500,000	34,500,000	0	0	0
717611541	NATCHITOCHES	LA		05/16/2018	12/27/2018	0	0	0	0	0	0	0	21,788,400	21,788,400	0	0	0
706109566	WALTHAM	MA		09/04/2014	08/31/2018	45,948,239	0	0	0	0	0	0	46,207,163	46,207,163	0	0	0
706107392	BALTIMORE	MD		07/31/2007	05/21/2018	2,156,705	0	0	0	0	0	0	2,099,859	2,099,859	0	0	0
706102643	EDGEWOOD	MD		05/01/2018	05/21/2018	0	0	0	0	0	0	0	48,900	48,738	0	(162)	(162)
706103747	EDGEWOOD	MD		11/23/1999	05/21/2018	120,472	0	0	0	0	0	0	100,776	100,776	0	0	0
706107393	HANOVER	MD		07/31/2007	05/21/2018	1,436,769	0	0	0	0	0	0	1,398,899	1,398,899	0	0	0
706107394	HANOVER	MD		07/31/2007	05/21/2018	1,551,587	0	0	0	0	0	0	1,510,690	1,510,690	0	0	0
706107395	LINTHICUM HEIGHTS	MD		07/31/2007	05/21/2018	3,743,979	0	0	0	0	0	0	3,645,295	3,645,295	0	0	0
706107396	ROSEDALE	MD		07/31/2007	05/21/2018	1,505,039	0	0	0	0	0	0	1,465,369	1,465,369	0	0	0
706107397	SPARKS GLENCOE	MD		07/31/2007	05/21/2018	777,345	0	0	0	0	0	0	756,856	756,856	0	0	0
706108649	MEXICO CITY	MEX		12/16/2011	03/15/2018	23,774,307	0	0	0	0	0	0	23,650,094	23,650,094	0	0	0
706108846	MEXICO CITY	MEX		06/20/2012	03/15/2018	3,230,669	0	0	0	0	0	0	3,213,306	3,213,306	0	0	0
706107982	CLINTON TOWNSHIP	MI		07/30/2008	08/01/2018	5,560,827	0	0	0	0	0	0	5,438,809	5,438,809	0	0	0
706103095	GRAND RAPIDS	MI		05/01/2018	07/12/2018	0	0	(305)	0	0	(305)	0	41,116	41,116	0	0	0
706108310	NORTHVILLE	MI		08/12/2010	01/04/2018	5,059,231	0	0	0	0	0	0	5,059,231	5,059,231	0	0	0
706108515	UTICA	MI		10/12/2011	11/05/2018	5,652,165	0	(3,118)	0	0	(3,118)	0	5,552,335	5,552,335	0	0	0
706108514	MINNEAPOLIS	MN		10/12/2011	11/05/2018	6,764,588	0	(3,732)	0	0	(3,732)	0	6,645,110	6,645,110	0	0	0
706109606	MINNEAPOLIS	MN		11/21/2014	08/16/2018	23,550,000	0	0	0	0	0	0	23,550,000	23,550,000	0	0	0
706110073	MINNEAPOLIS	MN		03/30/2016	11/01/2018	15,080,000	0	0	0	0	0	0	15,080,000	15,080,000	0	0	0
706108513	MINNETONKA	MN		10/12/2011	11/05/2018	5,565,861	0	(3,070)	0	0	(3,070)	0	5,467,556	5,467,556	0	0	0
717610655	WORTHINGTON	MN		02/27/2013	12/31/2018	720,297	0	0	0	0	0	0	284,996	284,996	0	0	0
706108616	BRANSON	MO		09/29/2011	07/09/2018	3,496,363	0	0	0	0	0	0	3,426,798	3,426,798	0	0	0
717610573	BROSELEY	MO		09/26/2012	08/22/2018	1,244,262	0	0	0	0	0	0	1,225,044	1,225,044	0	0	0
717608424	CARUTHERSVILLE	MO		09/16/1998	07/05/2018	105,119	0	0	0	0	0	0	105,119	105,119	0	0	0
717609848	DUDLEY	MO		01/31/2008	01/08/2018	2,747	0	0	0	0	0	0	2,747	2,747	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717610767	POPLAR BLUFF	MO		12/17/2013	08/22/2018	629,744	0	0	0	0	0	0	621,095	621,095	0	0	0
706108614	SPRINGFIELD	MO		09/29/2011	07/09/2018	2,851,403	0	0	0	0	0	0	2,794,671	2,794,671	0	0	0
706108615	SPRINGFIELD	MO		09/29/2011	07/09/2018	4,956,010	0	0	0	0	0	0	4,857,403	4,857,403	0	0	0
717611062	TARKIO	MO		10/30/2015	09/17/2018	8,339,457	0	0	0	0	0	0	8,237,631	8,237,631	0	0	0
717608431	INVERNESS	MS		07/09/1998	07/10/2018	20,581	0	0	0	0	0	0	10,478	10,478	0	0	0
717610859	TUNICA	MS		08/29/2014	07/20/2018	777,457	0	0	0	0	0	0	756,909	756,909	0	0	0
717608523	HARLOWTON	MT		12/04/1998	07/06/2018	841,902	0	0	0	0	0	0	789,897	789,897	0	0	0
706107698	WALKERTOWN	NC		02/28/2008	02/28/2018	8,342,664	0	0	0	0	0	0	8,320,255	8,320,255	0	0	0
717611400	BANKELMAN	NE		02/21/2017	04/10/2018	3,540,132	0	0	0	0	0	0	3,467,885	3,467,885	0	0	0
717609950	CARROLL	NE		05/02/2008	06/06/2018	1,383,740	0	0	0	0	0	0	1,359,712	1,359,712	0	0	0
717609891	ORD	NE		12/28/2007	02/06/2018	494,357	0	0	0	0	0	0	474,911	474,911	0	0	0
717609460	SOUTH SIOUX CITY	NE		11/21/2005	01/03/2018	91,101	0	0	0	0	0	0	91,101	91,101	0	0	0
706106027	BAYVILLE	NJ		10/01/2017	04/10/2018	1,910,806	0	(2,115)	0	0	(2,115)	0	1,892,488	1,892,488	0	0	0
706107365	BAYVILLE	NJ		10/01/2017	04/10/2018	3,238,717	0	(5,205)	0	0	(5,205)	0	3,233,512	3,233,512	0	0	0
706104578	JERSEY CITY	NJ		01/17/2003	03/23/2018	6,699,947	0	0	0	0	0	0	6,428,037	6,428,037	0	0	0
706105462	JERSEY CITY	NJ		06/29/2004	03/23/2018	781,876	0	0	0	0	0	0	749,034	749,034	0	0	0
706103118	LONG BRANCH	NJ		12/23/1998	08/20/2018	564,191	0	0	0	0	0	0	221,771	221,771	0	0	0
706109393	LYNDHURST	NJ		06/04/2014	06/06/2018	22,090,009	0	(7,563)	0	0	(7,563)	0	21,738,834	21,720,672	0	(18,161)	(18,161)
706108542	MARLTON	NJ		05/04/2011	06/28/2018	4,784,708	0	0	0	0	0	0	4,740,061	4,740,061	0	0	0
706106215	PERTH AMBOY	NJ		12/12/2005	04/19/2018	3,514,243	0	0	0	0	0	0	3,253,284	3,253,284	0	0	0
706107194	PERTH AMBOY	NJ		05/29/2007	04/19/2018	1,961,647	0	0	0	0	0	0	1,832,028	1,832,028	0	0	0
706107483	ROCKAWAY	NJ		02/28/2008	12/07/2018	6,495,930	0	(2,391)	0	0	(2,391)	0	1,537,555	1,537,555	0	0	0
706107782	NEW YORK	NY		12/20/2007	01/08/2018	28,062,728	0	0	0	0	0	0	28,024,441	28,024,441	0	0	0
706107795	NEW YORK	NY		01/30/2008	01/08/2018	52,614,213	0	0	0	0	0	0	52,540,643	52,540,643	0	0	0
706107912	NEW YORK	NY		03/10/2008	03/06/2018	74,045,080	0	0	0	0	0	0	73,729,558	73,729,558	0	0	0
706107941	NEW YORK	NY		05/14/2008	05/07/2018	31,717,294	0	0	0	0	0	0	31,511,654	31,511,654	0	0	0
706107992	NEW YORK	NY		07/10/2008	03/07/2018	9,369,351	0	0	0	0	0	0	9,332,959	9,332,959	0	0	0
706108260	NEW YORK	NY		02/11/2010	05/31/2018	50,378,226	0	0	0	0	0	0	49,849,032	49,849,032	0	0	0
706108343	NEW YORK	NY		09/01/2010	12/19/2018	104,371,053	0	0	0	0	0	0	101,890,900	101,890,900	0	0	0
706109192	NEW YORK	NY		08/01/2013	01/08/2018	7,241,977	0	0	0	0	0	0	7,227,395	7,227,395	0	0	0
706109354	NEW YORK	NY		01/07/2014	12/19/2018	52,464,186	0	0	0	0	0	0	51,252,277	51,252,277	0	0	0
706110108	NEW YORK	NY		04/28/2016	05/31/2018	22,015,566	0	0	0	0	0	0	21,626,214	21,626,214	0	0	0
706110198	NEW YORK	NY		08/09/2016	03/05/2018	1,810,263	0	0	0	0	0	0	1,810,263	1,810,263	0	0	0
717611125	MANSFIELD	OH		01/12/2016	11/27/2018	964,963	0	0	0	0	0	0	964,963	964,963	0	0	0
706108168	TULSA	OK		03/20/2009	06/06/2018	58,457,768	0	(173,093)	0	0	(173,093)	0	57,743,873	57,393,780	0	(350,093)	(350,093)
717610809	CORVALLIS	OR		04/25/2014	01/04/2018	2,730,000	0	0	0	0	0	0	2,730,000	2,730,000	0	0	0
706107800	HILLSBORO	OR		01/23/2008	02/15/2018	10,362,430	0	0	0	0	0	0	10,326,874	10,326,874	0	0	0
717610465	JUNCTION CITY	OR		04/11/2012	12/31/2018	1,300,000	0	0	0	0	0	0	1,250,000	1,250,000	0	0	0
717610287	LAKEVIEW	OR		01/03/2011	01/10/2018	98,000	0	0	0	0	0	0	98,000	98,000	0	0	0
706102845	PORTLAND	OR		07/15/1998	06/29/2018	186,418	0	0	0	0	0	0	27,102	27,102	0	0	0
706108613	PORTLAND	OR		09/29/2011	07/09/2018	18,126,776	0	0	0	0	0	0	17,766,118	17,766,118	0	0	0
706108518	DRESHER	PA		10/12/2011	11/05/2018	2,477,157	0	(1,367)	0	0	(1,367)	0	2,433,405	2,433,405	0	0	0
706108342	HUNTINGDON VALLEY	PA		11/12/2010	06/12/2018	5,214,474	0	0	0	0	0	0	5,122,110	5,122,110	0	0	0
706108345	HUNTINGDON VALLEY	PA		11/12/2010	06/12/2018	3,062,469	0	0	0	0	0	0	3,008,223	3,008,223	0	0	0
706109248	HUNTINGDON VALLEY	PA		08/16/2013	06/12/2018	8,158,393	0	0	0	0	0	0	8,053,905	8,053,905	0	0	0
706108982	LEVITTOWN	PA		11/29/2012	12/12/2018	4,977,117	0	(1,519)	0	0	(1,519)	0	4,728,973	4,715,167	0	(13,806)	(13,806)
706108338	PHILADELPHIA	PA		11/01/2010	10/05/2018	3,690,323	0	0	0	0	0	0	3,624,926	3,624,926	0	0	0
706106389	PITTSBURGH	PA		12/30/2005	05/18/2018	128,477	0	76	0	0	76	0	20,595	20,595	0	0	0
706109921	GREENVILLE	SC		09/17/2015	12/20/2018	29,824,606	0	0	0	0	0	0	29,235,971	29,235,971	0	0	0
717609877	DUPREE	SD		11/19/2007	04/20/2018	359,924	0	0	0	0	0	0	353,339	353,339	0	0	0
717609794	ROSCOE	SD		04/04/2007	01/08/2018	616,019	0	0	0	0	0	0	616,019	616,019	0	0	0
706109733	LA VERGNE	TN		12/15/2014	11/09/2018	4,519,966	0	0	0	0	0	0	4,441,078	4,441,078	0	0	0
706108723	SMYRNA	TN		03/28/2012	10/09/2018	1,364,901	0	0	0	0	0	0	1,337,353	1,337,353	0	0	0
706109365	AUSTIN	TX		12/18/2013	12/20/2018	14,000,000	0	0	0	0	0	0	14,000,000	14,000,000	0	0	0
706110568	AUSTIN	TX		06/01/2018	06/13/2018	0	0	0	0	0	0	0	12,305,840	12,305,840	0	0	0
706109163	COPPELL	TX		04/01/2016	05/10/2018	668,515	0	(991)	0	0	(991)	0	1,778,017	1,777,722	0	(295)	(295)
706109175	COPPELL	TX		04/01/2016	05/10/2018	704,922	0	(1,045)	0	0	(1,045)	0	1,874,846	1,874,535	0	(311)	(311)
706109176	COPPELL	TX		04/01/2016	05/10/2018	826,220	0	(1,225)	0	0	(1,225)	0	2,197,456	2,197,091	0	(364)	(364)
706109177	COPPELL	TX		04/01/2016	05/10/2018	412,015	0	(611)	0	0	(611)	0	1,095,816	1,095,634	0	(182)	(182)
706109178	COPPELL	TX		04/01/2016	05/10/2018	319,681	0	(474)	0	0	(474)	0	850,241	850,100	0	(141)	(141)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108589	CYPRESS	TX		10/14/2011	11/02/2018	4,475,597	0	(926)	0	0	(926)	0	4,360,890	4,360,890	0	0	0
706108625	CYPRESS	TX		10/14/2011	11/02/2018	16,208,726	0	(3,352)	0	0	(3,352)	0	15,793,305	15,793,305	0	0	0
706108465	DALLAS	TX		04/01/2016	03/06/2018	5,020,615	0	(19,333)	0	0	(19,333)	0	4,978,247	4,958,890	0	(19,356)	(19,356)
706108621	DALLAS	TX		10/14/2011	11/02/2018	13,087,589	0	(2,707)	0	0	(2,707)	0	12,752,161	12,752,161	0	0	0
706109885	DALLAS	TX		06/30/2015	02/08/2018	11,700,000	0	0	0	0	0	0	11,700,000	11,700,000	0	0	0
706109944	DALLAS	TX		11/06/2015	10/05/2018	49,500,000	0	0	0	0	0	0	49,500,000	49,500,000	0	0	0
706109593	GRAPEVINE	TX		08/28/2014	04/25/2018	19,800,000	0	0	0	0	0	0	19,800,000	19,800,000	0	0	0
706106852	HOUSTON	TX		09/22/2006	09/18/2018	4,106,371	0	0	0	0	0	0	4,047,625	4,047,625	0	0	0
706108593	HOUSTON	TX		10/14/2011	10/05/2018	2,699,492	0	(503)	0	0	(503)	0	2,698,989	2,698,932	0	(57)	(57)
706108595	HOUSTON	TX		10/14/2011	11/02/2018	5,964,323	0	(1,234)	0	0	(1,234)	0	5,811,461	5,811,461	0	0	0
706108640	HOUSTON	TX		03/21/2012	11/05/2018	1,629,134	0	(4,527)	0	0	(4,527)	0	1,556,136	1,553,910	0	(2,227)	(2,227)
706108659	HOUSTON	TX		10/14/2011	10/05/2018	179,025	0	(37)	0	0	(37)	0	178,987	178,987	0	0	0
706108852	HOUSTON	TX		06/15/2012	09/11/2018	5,400,000	0	0	0	0	0	0	5,400,000	5,400,000	0	0	0
717611012	KIRBYVILLE	TX		04/15/2015	07/06/2018	2,018,672	0	(4,239)	0	0	(4,239)	0	2,014,433	2,000,000	0	(14,433)	(14,433)
706108588	LEAGUE CITY	TX		10/14/2011	11/02/2018	10,948,725	0	(2,265)	0	0	(2,265)	0	10,668,115	10,668,115	0	0	0
706108594	LEAGUE CITY	TX		10/14/2011	10/05/2018	15,165,207	0	(2,825)	0	0	(2,825)	0	15,162,382	15,162,062	0	(320)	(320)
706108624	LEAGUE CITY	TX		10/14/2011	11/02/2018	13,511,593	0	(2,795)	0	0	(2,795)	0	13,165,298	13,165,298	0	0	0
706108512	PLANO	TX		10/12/2011	11/05/2018	9,840,156	0	(5,428)	0	0	(5,428)	0	9,666,357	9,666,357	0	0	0
706109553	PLANO	TX		07/31/2014	12/18/2018	13,740,408	0	0	0	0	0	0	13,740,408	13,740,408	0	0	0
706108636	ROSENBERG	TX		03/21/2012	11/05/2018	13,556,728	0	(37,674)	0	0	(37,674)	0	12,949,279	12,930,751	0	(18,528)	(18,528)
706108638	ROSENBERG	TX		03/21/2012	11/02/2018	1,512,768	0	(4,204)	0	0	(4,204)	0	1,444,984	1,442,917	0	(2,068)	(2,068)
706108639	ROSENBERG	TX		03/21/2012	11/05/2018	6,982,005	0	(19,403)	0	0	(19,403)	0	6,669,156	6,659,614	0	(9,542)	(9,542)
706108622	SAN ANTONIO	TX		10/14/2011	11/05/2018	3,665,513	0	(793)	0	0	(793)	0	3,664,720	3,664,720	0	0	0
706109161	SAN ANTONIO	TX		05/30/2013	03/29/2018	58,747,675	0	0	0	0	0	0	58,747,675	58,747,675	0	0	0
706109890	SAN ANTONIO	TX		12/01/2015	03/29/2018	3,452,632	0	0	0	0	0	0	3,452,632	3,452,632	0	0	0
706110220	SAN ANTONIO	TX		10/31/2016	10/25/2018	5,620,454	0	0	0	0	0	0	10,734,483	10,734,483	0	0	0
706108591	SPRING	TX		10/14/2011	11/02/2018	6,765,218	0	(1,399)	0	0	(1,399)	0	6,591,829	6,591,829	0	0	0
706108637	SPRING	TX		03/21/2012	11/05/2018	1,570,952	0	(4,366)	0	0	(4,366)	0	1,500,561	1,498,414	0	(2,147)	(2,147)
717608439	WINDTHORST	TX		07/22/1998	07/12/2018	259,237	0	0	0	0	0	0	243,299	243,299	0	0	0
706106880	DRAPER	UT		03/05/2008	02/06/2018	4,066,336	0	0	0	0	0	0	4,039,327	4,039,327	0	0	0
706107981	FALLS CHURCH	VA		08/01/2008	08/08/2018	12,823,940	0	0	0	0	0	0	12,688,626	12,688,626	0	0	0
706107445	RICHMOND	VA		07/31/2007	08/06/2018	5,773,922	0	0	0	0	0	0	5,773,922	5,773,922	0	0	0
706107554	RICHMOND	VA		07/31/2007	08/06/2018	1,702,499	0	0	0	0	0	0	1,702,499	1,702,499	0	0	0
706107555	RICHMOND	VA		07/31/2007	08/06/2018	101,247	0	0	0	0	0	0	101,247	101,247	0	0	0
706107586	RICHMOND	VA		07/31/2007	08/06/2018	3,634,590	0	0	0	0	0	0	3,634,590	3,634,590	0	0	0
706108056	RICHMOND	VA		07/31/2008	08/06/2018	2,121,216	0	0	0	0	0	0	2,121,216	2,121,216	0	0	0
706108076	RICHMOND	VA		07/31/2008	08/06/2018	59,072	0	0	0	0	0	0	59,072	59,072	0	0	0
706108078	RICHMOND	VA		07/31/2008	08/06/2018	3,370,263	0	0	0	0	0	0	3,370,263	3,370,263	0	0	0
706108079	RICHMOND	VA		07/31/2008	08/06/2018	993,793	0	0	0	0	0	0	993,793	993,793	0	0	0
706102908	KIRKLAND	WA		07/29/1998	08/15/2018	158,641	0	(742)	0	0	(742)	0	48,289	48,289	0	0	0
717609126	PASCO	WA		09/02/2003	03/21/2018	260,000	0	0	0	0	0	0	260,000	260,000	0	0	0
706108898	RENTON	WA		08/31/2012	09/25/2018	14,399,669	0	(29,716)	0	0	(29,716)	0	14,158,336	14,113,609	0	(44,727)	(44,727)
706108899	RENTON	WA		08/31/2012	09/25/2018	13,584,595	0	(28,034)	0	0	(28,034)	0	13,356,922	13,314,726	0	(42,196)	(42,196)
717609724	WENATCHEE	WA		12/28/2006	06/27/2018	1,500,000	0	0	0	0	0	0	1,350,000	1,350,000	0	0	0
717610195	WENATCHEE	WA		07/01/2011	06/27/2018	1,040,000	0	0	0	0	0	0	800,000	800,000	0	0	0
0199999. Mortgages closed by repayment						2,198,764,112	0	(976,236)	0	0	(976,236)	4,273,537	2,220,302,447	2,213,880,468	(5,396,318)	(1,025,660)	(6,421,978)
717610759	BON SECOUR	AL		12/04/2013		0	0	0	0	0	0	0	116,800	116,800	0	0	0
717610497	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717611502	FOLEY	AL		05/17/2018		0	0	0	0	0	0	0	42,000	42,000	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	33,556	33,556	0	0	0
717611211	AUGUSTA	AR		06/07/2016		0	0	0	0	0	0	0	20,328	20,328	0	0	0
717611179	CASH	AR		06/27/2016		0	0	0	0	0	0	0	74,249	74,249	0	0	0
717611413	CASH	AR		04/03/2017		0	0	0	0	0	0	0	128,929	128,929	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	17,192	17,192	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	21,707	21,707	0	0	0
717611202	CHERRY VALLEY	AR		04/14/2016		0	0	0	0	0	0	0	31,948	31,948	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610640	DUMAS	AR		05/14/2013		0	0	0	0	0	0	0	66,061	66,061	0	0	0
717610676	DUMAS	AR		10/10/2013		0	0	0	0	0	0	0	304,667	304,667	0	0	0
717611289	DUMAS	AR		09/15/2016		0	0	0	0	0	0	0	74,498	74,498	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610977	EUDORA	AR		03/04/2015		0	0	0	0	0	0	0	77,007	77,007	0	0	0
706109010	FAYETTEVILLE	AR		12/07/2012		0	0	0	0	0	0	0	116,875	116,875	0	0	0
717611394	FISHER	AR		02/06/2017		0	0	0	0	0	0	0	23,546	23,546	0	0	0
717611186	GRIFFITHVILLE	AR		05/25/2016		0	0	0	0	0	0	0	55,648	55,648	0	0	0
717611086	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	44,031	44,031	0	0	0
717611157	HARRISBURG	AR		12/17/2015		0	0	0	0	0	0	0	31,450	31,450	0	0	0
717611204	HICKORY RIDGE	AR		08/19/2016		0	0	0	0	0	0	0	873,140	873,140	0	0	0
717610976	HUNTER	AR		03/04/2015		0	0	0	0	0	0	0	133,645	133,645	0	0	0
706108618	JONESBORO	AR		09/29/2011		0	0	0	0	0	0	0	64,837	64,837	0	0	0
717611072	JONESBORO	AR		08/27/2015		0	0	0	0	0	0	0	68,632	68,632	0	0	0
717611494	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	27,559	27,559	0	0	0
717611497	JONESBORO	AR		09/29/2017		0	0	0	0	0	0	0	11,100	11,100	0	0	0
717611178	LAGRANGE	AR		03/17/2016		0	0	0	0	0	0	0	148,817	148,817	0	0	0
717611239	LEACHVILLE	AR		07/01/2016		0	0	0	0	0	0	0	20,977	20,977	0	0	0
717611393	MANILA	AR		03/03/2017		0	0	0	0	0	0	0	123,982	123,982	0	0	0
717611188	MARION	AR		04/21/2016		0	0	0	0	0	0	0	30,315	30,315	0	0	0
717610716	MONTROSE	AR		05/02/2014		0	0	0	0	0	0	0	57,249	57,249	0	0	0
717611336	MORO	AR		12/15/2016		0	0	0	0	0	0	0	272,173	272,173	0	0	0
717611133	NEWPORT	AR		02/22/2016		0	0	0	0	0	0	0	43,837	43,837	0	0	0
717611442	NEWPORT	AR		09/08/2017		0	0	0	0	0	0	0	9,349	9,349	0	0	0
717611524	PARKIN	AR		12/14/2017		0	0	0	0	0	0	0	58,792	58,792	0	0	0
717610555	PINE BLUFF	AR		08/31/2012		0	0	0	0	0	0	0	190,095	190,095	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	87,962	87,962	0	0	0
717611087	PORTLAND	AR		09/30/2015		0	0	0	0	0	0	0	43,837	43,837	0	0	0
706108617	SPRINGDALE	AR		09/29/2011		0	0	0	0	0	0	0	65,513	65,513	0	0	0
717610931	STUTTGART	AR		12/05/2014		0	0	0	0	0	0	0	91,015	91,015	0	0	0
717611478	TILLAR	AR		08/01/2017		0	0	0	0	0	0	0	90,799	90,799	0	0	0
717611250	TUCKERMAN	AR		06/03/2016		0	0	0	0	0	0	0	26,505	26,505	0	0	0
717611071	WALNUT RIDGE	AR		07/30/2015		0	0	0	0	0	0	0	309,251	309,251	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	67,388	67,388	0	0	0
717611176	WYNNE	AR		06/13/2016		0	0	0	0	0	0	0	184,188	184,188	0	0	0
706109669	CAVE CREEK	AZ		12/12/2014		0	0	0	0	0	0	0	108	108	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	484,104	484,104	0	0	0
706108866	GILBERT	AZ		06/29/2012		0	0	0	0	0	0	0	143,100	143,100	0	0	0
706109662	GILBERT	AZ		12/12/2014		0	0	0	0	0	0	0	6,661	6,661	0	0	0
706109657	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	4,333	4,333	0	0	0
706109670	GLENDALE	AZ		12/12/2014		0	0	0	0	0	0	0	5,091	5,091	0	0	0
706109667	MESA	AZ		12/12/2014		0	0	0	0	0	0	0	6,174	6,174	0	0	0
706109768	PEORIA	AZ		03/13/2015		0	0	0	0	0	0	0	69,042	69,042	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	271,461	271,461	0	0	0
706109647	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	3,466	3,466	0	0	0
706109666	PHOENIX	AZ		12/12/2014		0	0	0	0	0	0	0	8,395	8,395	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	164,445	164,445	0	0	0
717610294	PHOENIX	AZ		04/01/2016		0	0	0	0	0	0	0	39,439	39,439	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	373,519	373,519	0	0	0
706109655	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	6,932	6,932	0	0	0
706109658	SCOTTSDALE	AZ		12/12/2014		0	0	0	0	0	0	0	3,791	3,791	0	0	0
717610827	SOMERTON	AZ		05/01/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706109594	TEMPE	AZ		08/21/2014		0	0	0	0	0	0	0	158,981	158,981	0	0	0
717611510	WELLTON	AZ		10/17/2017		0	0	0	0	0	0	0	24,554	24,554	0	0	0
717611566	WELLTON	AZ		03/01/2018		0	0	0	0	0	0	0	162,500	162,500	0	0	0
717610922	WILCOX	AZ		12/19/2014		0	0	0	0	0	0	0	296,650	296,650	0	0	0
717611042	WILCOX	AZ		11/05/2015		0	0	0	0	0	0	0	532,500	532,500	0	0	0
717611389	WILCOX	AZ		06/26/2017		0	0	0	0	0	0	0	997,774	997,774	0	0	0
717611441	WILCOX	AZ		01/08/2018		0	0	0	0	0	0	0	411,648	411,648	0	0	0
717611078	YUMA	AZ		11/23/2015		0	0	0	0	0	0	0	600,000	600,000	0	0	0
751000260	VANCOUVER	CAN		11/15/2018		0	0	0	0	0	0	0	39,882	40,002	119	0	119
717611253	ACAMPO	CA		08/04/2016		0	0	0	0	0	0	0	90,000	90,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	507,145	507,145	0	0	0
706109671	ALAMEDA	CA		11/23/2015		0	0	0	0	0	0	0	791,360	791,360	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	186,738	186,738	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	197,390	197,390	0	0	0
706109799	ANAHEIM	CA		05/01/2015		0	0	0	0	0	0	0	169,210	169,210	0	0	0
706110084	ANAHEIM	CA		05/31/2016		0	0	0	0	0	0	0	228,256	228,256	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	178,569	178,569	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011		0	0	0	0	0	0	0	263,140	263,140	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717610878	BAKERSFIELD	CA		10/09/2014		0	0	0	0	0	0	0	183,500	183,500	0	0	0
717611106	BAKERSFIELD	CA		12/11/2015		0	0	0	0	0	0	0	275,000	275,000	0	0	0
717611567	BAKERSFIELD	CA		04/02/2018		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	778,638	778,638	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	812,683	812,683	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	239,475	239,475	0	0	0
706108208	BERKELEY	CA		09/14/2009		0	0	0	0	0	0	0	312,669	312,669	0	0	0
706108368	BERKELEY	CA		08/12/2010		0	0	0	0	0	0	0	25,034	25,034	0	0	0
706109617	BERKELEY	CA		10/01/2014		0	0	0	0	0	0	0	119,499	119,499	0	0	0
706109623	BERKELEY	CA		01/30/2015		0	0	0	0	0	0	0	217,984	217,984	0	0	0
706110178	BERKELEY	CA		05/01/2018		0	0	0	0	0	0	0	17,007	17,007	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	313,438	313,438	0	0	0
717611287	BRADLEY	CA		08/10/2016		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	58,974	58,974	0	0	0
717611260	BRAWLEY	CA		08/10/2016		0	0	0	0	0	0	0	244,717	244,717	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	465,230	465,230	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	22,920	22,920	0	0	0
703000285	BURBANK	CA		01/01/2013		0	0	0	0	0	0	0	142,566	142,566	0	0	0
717611459	BUTTONWILLOW	CA		11/09/2017		0	0	0	0	0	0	0	182,935	182,935	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	195,142	195,142	0	0	0
706108828	CANOGA PARK	CA		06/22/2012		0	0	0	0	0	0	0	47,894	47,894	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	177,096	177,096	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	109,929	109,929	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	174,321	174,321	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	693,166	693,166	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	95,829	95,829	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	289,811	289,811	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	506,747	506,747	0	0	0
706109970	CASTRO VALLEY	CA		02/22/2016		0	0	0	0	0	0	0	145,905	145,905	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
717610615	CHICO	CA		02/07/2013		0	0	0	0	0	0	0	928,000	928,000	0	0	0
717610727	CHICO	CA		07/12/2013		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717610765	CHICO	CA		10/11/2013		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717610942	CHICO	CA		12/23/2014		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717610986	CHICO	CA		05/18/2015		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	901,325	901,325	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	229,244	229,244	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	352,776	352,776	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	253,491	253,491	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	194,571	194,571	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	327,354	327,354	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	168,231	168,231	0	0	0
706109529	CHINO	CA		11/18/2014		0	0	0	0	0	0	0	638,001	638,001	0	0	0
706109530	CHINO	CA		04/01/2015		0	0	0	0	0	0	0	302,213	302,213	0	0	0
706109531	CHINO	CA		08/03/2015		0	0	0	0	0	0	0	78,570	78,570	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	26,873	26,873	0	0	0
706110006	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	252,630	252,630	0	0	0
706110007	CHINO	CA		04/01/2016		0	0	0	0	0	0	0	164,557	164,557	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	399,994	399,994	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	435,150	435,150	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	55,585	55,585	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	53,574	53,574	0	0	0
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	167,761	167,761	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	48,942	48,942	0	0	0
706110422	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	316,188	316,188	0	0	0
706110427	CHINO	CA		10/31/2017		0	0	0	0	0	0	0	308,683	308,683	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	97,350	97,350	0	0	0
717611508	CHOWCHILLA	CA		12/27/2017		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	222,072	222,072	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	1,940,118	1,940,118	0	0	0
706108611	CITY OF INDUSTRY	CA		09/01/2011		0	0	0	0	0	0	0	9,798	9,798	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	256,684	256,684	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	201,611	201,611	0	0	0
706110116	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	186,903	186,903	0	0	0
706110117	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	82,081	82,081	0	0	0
706110118	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	83,082	83,082	0	0	0
706110120	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	68,609	68,609	0	0	0
706110121	CITY OF INDUSTRY	CA		09/15/2016		0	0	0	0	0	0	0	64,248	64,248	0	0	0
706110465	CITY OF INDUSTRY	CA		02/08/2018		0	0	0	0	0	0	0	113,717	113,717	0	0	0
706102048	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	136,940	136,940	0	0	0
706102103	COMPTON	CA		05/01/2018		0	0	0	0	0	0	0	120,019	120,019	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	20,815	20,815	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	152,034	152,034	0	0	0
706108253	COMPTON	CA		02/10/2010		0	0	0	0	0	0	0	62,416	62,416	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	49,909	49,909	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	278,323	278,323	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	403,891	403,891	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	281,571	281,571	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	1,110,542	1,110,542	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	86,830	86,830	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	226,857	226,857	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	590,289	590,289	0	0	0
706109863	CORTE MADERA	CA		07/31/2015		0	0	0	0	0	0	0	705,575	705,575	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	723,978	723,978	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	5,443,260	5,443,260	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	132,529	132,529	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	510,307	510,307	0	0	0
706110238	COSTA MESA	CA		12/28/2016		0	0	0	0	0	0	0	873,351	873,351	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	484,875	484,875	0	0	0
706109136	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	207,307	207,307	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	213,761	213,761	0	0	0
706109927	CUPERTINO	CA		09/08/2015		0	0	0	0	0	0	0	1,945,440	1,945,440	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	470,012	470,012	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	177,680	177,680	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	42,920	42,920	0	0	0
706110463	CYPRESS	CA		12/07/2017		0	0	0	0	0	0	0	341,345	341,345	0	0	0
706110037	DANVILLE	CA		03/31/2016		0	0	0	0	0	0	0	13,182,481	13,182,481	0	0	0
706110174	DANVILLE	CA		09/08/2016		0	0	0	0	0	0	0	128,113	128,113	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	44,484	44,484	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	153,440	153,440	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	64,895	64,895	0	0	0
717610890	EDNA VALLEY	CA		09/30/2014		0	0	0	0	0	0	0	9,493	9,493	0	0	0
717611259	EL CENTRO	CA		07/20/2016		0	0	0	0	0	0	0	34,568	34,568	0	0	0
717610443	ELK GROVE	CA		12/15/2011		0	0	0	0	0	0	0	32,293	32,293	0	0	0
717610598	ELK GROVE	CA		11/02/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610692	ELK GROVE	CA		07/29/2013		0	0	0	0	0	0	0	74,217	74,217	0	0	0
717611447	ELK GROVE	CA		05/04/2017		0	0	0	0	0	0	0	125,000	125,000	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	EXETER	CA		10/11/2012		0	0	0	0	0	0	0	2,566,666	2,566,666	0	0	0
717610722	EXETER	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	484,285	484,285	0	0	0
706109466	FOLSOM	CA		06/13/2014		0	0	0	0	0	0	0	678,091	678,091	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	57,640	57,640	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	431,250	431,250	0	0	0
717611578	FOWLER	CA		03/27/2018		0	0	0	0	0	0	0	200,000	200,000	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	488,832	488,832	0	0	0
717611001	FRESNO	CA		06/03/2015		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	50,941	50,941	0	0	0
717611327	GEYSERVILLE	CA		03/07/2017		0	0	0	0	0	0	0	146,000	146,000	0	0	0
706109526	GLENDALE	CA		09/29/2014		0	0	0	0	0	0	0	529,740	529,740	0	0	0
706109672	GLENDALE	CA		05/01/2015		0	0	0	0	0	0	0	600,659	600,659	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	67,960	67,960	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	1,333,278	1,333,278	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	567,078	567,078	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	90,590	90,590	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	200,000	200,000	0	0	0
706108608	HACIENDA HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	330,020	330,020	0	0	0
717610261	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	70,667	70,667	0	0	0
717610262	HEALDSBURG	CA		03/14/2011		0	0	0	0	0	0	0	72,000	72,000	0	0	0
717610795	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	27,000	27,000	0	0	0
717610796	HEALDSBURG	CA		12/27/2013		0	0	0	0	0	0	0	36,500	36,500	0	0	0
717611304	HEALDSBURG	CA		09/02/2016		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717610789	HEBER	CA		01/16/2014		0	0	0	0	0	0	0	11,747	11,747	0	0	0
717610564	HOLLISTER	CA		12/28/2012		0	0	0	0	0	0	0	36,000	36,000	0	0	0
717610612	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717611131	HOLLISTER	CA		11/09/2015		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	8,281	8,281	0	0	0
717611427	HOLT	CA		07/06/2017		0	0	0	0	0	0	0	7,493	7,493	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	54,179	54,179	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	372,750	372,750	0	0	0
706109276	IRVINE	CA		05/01/2018		0	0	0	0	0	0	0	24,865	24,865	0	0	0
706109339	IRVINE	CA		01/07/2014		0	0	0	0	0	0	0	672,753	672,753	0	0	0
706109624	IRVINE	CA		05/01/2018		0	0	0	0	0	0	0	5,885	5,885	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	1,331,684	1,331,684	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	568,248	568,248	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	202,036	202,036	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	65,743	65,743	0	0	0
706109709	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	394,592	394,592	0	0	0
706109710	LA PUENTE	CA		12/10/2014		0	0	0	0	0	0	0	110,552	110,552	0	0	0
706110050	LAGUNA NIGUEL	CA		05/11/2016		0	0	0	0	0	0	0	104,063	104,063	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	128,231	128,231	0	0	0
717610661	LATHROP	CA		05/16/2013		0	0	0	0	0	0	0	160,000	160,000	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	16,947	16,947	0	0	0
706108118	LONG BEACH	CA		12/03/2008		0	0	0	0	0	0	0	168,258	168,258	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	566,494	566,494	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	545,790	545,790	0	0	0
706110563	LONG BEACH	CA		07/17/2018		0	0	0	0	0	0	0	109,128	109,128	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	543,861	543,861	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	2,053,618	2,053,618	0	0	0
706108873	LOS ANGELES	CA		10/01/2017		0	0	0	0	0	0	0	84,792	84,792	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	401,231	401,231	0	0	0
706110437	LOS ANGELES	CA		01/02/2018		0	0	0	0	0	0	0	1,110,001	1,110,001	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	85,835	85,835	0	0	0
717610790	LOST HILLS	CA		09/14/2015		0	0	0	0	0	0	0	1,493,000	1,493,000	0	0	0
717610863	LOST HILLS	CA		09/25/2014		0	0	0	0	0	0	0	2,863,750	2,863,750	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	3,451,200	3,451,200	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	65,959	65,959	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	245,000	245,000	0	0	0
717610805	MADERA	CA		08/01/2014		0	0	0	0	0	0	0	49,200	49,200	0	0	0
717610965	MADERA	CA		06/01/2015		0	0	0	0	0	0	0	269,150	269,150	0	0	0
706106924	MARINA	CA		09/10/2007		0	0	0	0	0	0	0	267,676	267,676	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611431	MAXWELL	CA		04/17/2017		0	0	0	0	0	0	0	210,000	210,000	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	89,233	89,233	0	0	0
706108925	MIRA LOMA	CA		12/11/2012		0	0	0	0	0	0	0	388,656	388,656	0	0	0
706109518	MIRA LOMA	CA		04/01/2015		0	0	0	0	0	0	0	462,539	462,539	0	0	0
717610681	MONTEREY	CA		06/28/2013		0	0	0	0	0	0	0	289,400	289,400	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013		0	0	0	0	0	0	0	412,266	412,266	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	403,568	403,568	0	0	0
717610236	NAPA	CA		11/01/2010		0	0	0	0	0	0	0	171,600	171,600	0	0	0
717610610	NAPA	CA		02/19/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610945	NAPA	CA		12/18/2014		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	224,591	224,591	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	319,372	319,372	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	153,007	153,007	0	0	0
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	438,700	438,700	0	0	0
717611306	OAKVILLE	CA		11/08/2016		0	0	0	0	0	0	0	336,000	336,000	0	0	0
706108088	ONTARIO	CA		12/02/2008		0	0	0	0	0	0	0	82,467	82,467	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	1,281,292	1,281,292	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	28,793	28,793	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	39,489	39,489	0	0	0
706109573	ONTARIO	CA		12/17/2014		0	0	0	0	0	0	0	191,323	191,323	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	403,873	403,873	0	0	0
706108516	PALO ALTO	CA		10/12/2011		0	0	0	0	0	0	0	98,673	98,673	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	59,420	59,420	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	108,515	108,515	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	784,914	784,914	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	318,773	318,773	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,262,159	1,262,159	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	454,842	454,842	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	310,025	310,025	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	310,594	310,594	0	0	0
706109512	REDLANDS	CA		06/05/2014		0	0	0	0	0	0	0	548,894	548,894	0	0	0
706109953	REDONDO BEACH	CA		12/02/2015		0	0	0	0	0	0	0	102,604	102,604	0	0	0
706109797	REDWOOD CITY	CA		05/13/2015		0	0	0	0	0	0	0	70,671	70,671	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	11,499	11,499	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	18,686	18,686	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	30,472	30,472	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	34,497	34,497	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	173,600	173,600	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	62,881	62,881	0	0	0
706110268	ROCKLIN	CA		03/09/2017		0	0	0	0	0	0	0	180,170	180,170	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	203,948	203,948	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	90,381	90,381	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	251,645	251,645	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	50,274	50,274	0	0	0
717609599	RUTHERFORD	CA		04/18/2006		0	0	0	0	0	0	0	625,000	625,000	0	0	0
717610388	RUTHERFORD	CA		11/02/2011		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610535	RUTHERFORD	CA		07/13/2012		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610632	RUTHERFORD	CA		12/21/2012		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717611091	RUTHERFORD	CA		10/01/2015		0	0	0	0	0	0	0	345,000	345,000	0	0	0
717611252	RUTHERFORD	CA		08/22/2016		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	338,254	338,254	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	136,647	136,647	0	0	0
717611386	SAN ARDO	CA		01/01/2017		0	0	0	0	0	0	0	288,000	288,000	0	0	0
706107753	SAN DIEGO	CA		03/28/2008		0	0	0	0	0	0	0	152,980	152,980	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	655,202	655,202	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	203,620	203,620	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	1,498,236	1,498,236	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	78,752	78,752	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706109997	SAN DIEGO	CA		12/29/2015		0	0	0	0	0	0	0	235,620	235,620	0	0	0
706110103	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	31,309	31,309	0	0	0
706110104	SAN DIEGO	CA		10/11/2016		0	0	0	0	0	0	0	35,950	35,950	0	0	0
706110541	SAN DIEGO	CA		04/27/2018		0	0	0	0	0	0	0	2,387,090	2,387,090	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	618,761	618,761	0	0	0
706108522	SAN FRANCISCO	CA		06/07/2011		0	0	0	0	0	0	0	290,351	290,351	0	0	0
706108836	SAN FRANCISCO	CA		08/02/2012		0	0	0	0	0	0	0	206,161	206,161	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	446,434	446,434	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	1,348,732	1,348,732	0	0	0
706109073	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	93,110	93,110	0	0	0
706109075	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	173,814	173,814	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	23,465	23,465	0	0	0
706109115	SAN FRANCISCO	CA		06/17/2013		0	0	0	0	0	0	0	80,328	80,328	0	0	0
706109118	SAN FRANCISCO	CA		08/05/2013		0	0	0	0	0	0	0	361,358	361,358	0	0	0
706109128	SAN FRANCISCO	CA		06/18/2013		0	0	0	0	0	0	0	24,108	24,108	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	118,949	118,949	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	409,442	409,442	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	15,667	15,667	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	140,169	140,169	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	39,299	39,299	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	59,931	59,931	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	80,518	80,518	0	0	0
706110539	SAN FRANCISCO	CA		07/27/2018		0	0	0	0	0	0	0	86,845	86,845	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	339,435	339,435	0	0	0
706108417	SAN JOSE	CA		12/16/2010		0	0	0	0	0	0	0	134,445	134,445	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	246,731	246,731	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	163,558	163,558	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,485,322	1,485,322	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	759,264	759,264	0	0	0
706103071	SANTA BARBARA	CA		05/01/2018		0	0	0	0	0	0	0	163,237	163,237	0	0	0
706108032	SANTA CLARA	CA		09/15/2008		0	0	0	0	0	0	0	74,520	74,520	0	0	0
706109652	SANTA CLARITA	CA		12/12/2014		0	0	0	0	0	0	0	11,373	11,373	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	86,052	86,052	0	0	0
706107932	SANTA FE SPRINGS	CA		04/01/2008		0	0	0	0	0	0	0	35,052	35,052	0	0	0
706108254	SANTA FE SPRINGS	CA		03/03/2010		0	0	0	0	0	0	0	129,698	129,698	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	60,944	60,944	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	62,335	62,335	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	540,386	540,386	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	13,587	13,587	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	41,730	41,730	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	48,426	48,426	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	78,118	78,118	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	32,871	32,871	0	0	0
706110028	SANTA FE SPRINGS	CA		03/15/2016		0	0	0	0	0	0	0	10,131	10,131	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	705,355	705,355	0	0	0
706110232	SANTA MARIA	CA		12/19/2016		0	0	0	0	0	0	0	533,610	533,610	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	443,191	443,191	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	202,810	202,810	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	127,026	127,026	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	152,277	152,277	0	0	0
717610678	SOLEDAD	CA		07/31/2013		0	0	0	0	0	0	0	281,667	281,667	0	0	0
717610679	SOLEDAD	CA		09/10/2013		0	0	0	0	0	0	0	70,500	70,500	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	271,966	271,966	0	0	0
717611209	SOLEDAD	CA		04/20/2016		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717611462	SOLEDAD	CA		10/27/2017		0	0	0	0	0	0	0	119,700	119,700	0	0	0
717610714	SONOMA	CA		08/01/2013		0	0	0	0	0	0	0	3,864,439	3,860,832	0	(3,607)	(3,607)
717610950	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	185,600	185,600	0	0	0
717610951	SONOMA	CA		03/23/2015		0	0	0	0	0	0	0	176,000	176,000	0	0	0
717611505	SONOMA	CA		10/02/2017		0	0	0	0	0	0	0	122,400	122,400	0	0	0
717609472	ST HELENA	CA		10/01/2017		0	0	0	0	0	0	0	250,597	250,597	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610905	TEMECULA	CA		05/29/2015		0	0	0	0	0	0	0	22,800	22,800	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	1,968,751	1,968,751	0	0	0
706109018	TUSTIN	CA		05/21/2013		0	0	0	0	0	0	0	450,622	450,622	0	0	0
706109992	TUSTIN	CA		02/10/2016		0	0	0	0	0	0	0	722,214	722,214	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	278,729	278,729	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	286,249	286,249	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	1,115,852	1,115,852	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	546,099	546,099	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	551,413	551,413	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	608,969	608,969	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	498,221	498,221	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	953,522	953,522	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	283,921	283,921	0	0	0
706108228	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	104,075	104,075	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	517,459	517,459	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	239,109	239,109	0	0	0
717611009	WASCO	CA		07/01/2015		0	0	0	0	0	0	0	525,000	525,000	0	0	0
717611475	WATERFORD	CA		08/24/2017		0	0	0	0	0	0	0	320,000	320,000	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	189,400	189,400	0	0	0
717611077	WESTMORLAND	CA		10/19/2015		0	0	0	0	0	0	0	34,507	34,507	0	0	0
717611210	WESTMORLAND	CA		05/11/2016		0	0	0	0	0	0	0	296,000	296,000	0	0	0
717610320	WHEATLAND	CA		11/03/2011		0	0	0	0	0	0	0	112,500	112,500	0	0	0
717610542	WHEATLAND	CA		07/12/2012		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717610377	WILLIAMS	CA		07/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610757	WILLIAMS	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610952	WILLIAMS	CA		01/30/2015		0	0	0	0	0	0	0	88,574	88,574	0	0	0
717611203	WILLIAMS	CA		06/08/2016		0	0	0	0	0	0	0	37,473	37,473	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706108816	WOODLAND HILLS	CA		07/17/2012		0	0	0	0	0	0	0	115,742	115,742	0	0	0
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	68,646	68,646	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	129,603	129,603	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	227,609	227,609	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	1,071,468	1,071,468	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	378,783	378,783	0	0	0
706108197	BOULDER	CO		07/29/2009		0	0	0	0	0	0	0	250,618	250,618	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	413,161	413,161	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	505,559	505,559	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	580,002	580,002	0	0	0
706108977	DENVER	CO		05/01/2013		0	0	0	0	0	0	0	435,382	435,382	0	0	0
706109254	DENVER	CO		08/30/2013		0	0	0	0	0	0	0	55,335	55,335	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	84,843	84,843	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	221,314	221,314	0	0	0
717610357	GENOA	CO		10/01/2017		0	0	0	0	0	0	0	19,588	19,588	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	342,680	342,680	0	0	0
706110085	HIGHLANDS RANCH	CO		06/09/2016		0	0	0	0	0	0	0	331,963	331,963	0	0	0
717611353	HUGO	CO		12/07/2016		0	0	0	0	0	0	0	132,986	132,986	0	0	0
717610457	IDALIA	CO		04/01/2016		0	0	0	0	0	0	0	12,205	12,205	0	0	0
717610799	KEENESBURG	CO		02/14/2014		0	0	0	0	0	0	0	6,994	6,994	0	0	0
706109656	LITTLETON	CO		12/12/2014		0	0	0	0	0	0	0	8,882	8,882	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	263,215	263,215	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	40,342	40,342	0	0	0
717611200	ROGGEN	CO		06/02/2016		0	0	0	0	0	0	0	18,729	18,729	0	0	0
717611169	SHERIDAN LAKE	CO		06/03/2016		0	0	0	0	0	0	0	89,251	89,251	0	0	0
717611128	SPRINGFIELD	CO		12/18/2015		0	0	0	0	0	0	0	150,272	150,272	0	0	0
717611085	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	138,491	138,491	0	0	0
717611089	STEAMBOAT SPRINGS	CO		09/08/2015		0	0	0	0	0	0	0	19,769	19,769	0	0	0
717611088	WALSH	CO		08/21/2015		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706108713	FARMINGTON	CT		06/11/2012		0	0	0	0	0	0	0	1,369,319	1,369,319	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	831,641	831,641	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	201,365	201,365	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	454,764	454,764	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	975,742	975,742	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	2,310,473	2,310,473	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	170,582	170,582	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	2,250,678	2,250,678	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	429,162	429,162	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	280,447	280,447	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	909,157	909,157	0	0	0
706108468	WASHINGTON	DC		04/01/2011		0	0	0	0	0	0	0	190,166	190,166	0	0	0
706108650	WASHINGTON	DC		05/24/2012		0	0	0	0	0	0	0	331,856	331,856	0	0	0
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	599,772	599,772	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	326,645	326,645	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	86,538	86,538	0	0	0
706108857	WASHINGTON	DC		06/26/2012		0	0	0	0	0	0	0	542,756	542,756	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	282,717	282,717	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	1,687,209	1,687,209	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	284,043	284,043	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	857,193	857,193	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	58,993	58,993	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	135,313	135,313	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	8,491	8,491	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	658,033	658,033	0	0	0
706110187	WASHINGTON	DC		09/20/2016		0	0	0	0	0	0	0	4,361,241	4,361,241	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	1,369,824	1,369,824	0	0	0
706110240	WASHINGTON	DC		12/21/2016		0	0	0	0	0	0	0	1,347,014	1,347,014	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	579,760	579,760	0	0	0
750000066	FORCHHEIM	DEU		05/30/2014		0	0	0	0	0	0	0	111,381	97,842	(13,539)	0	(13,539)
750000067	FORCHHEIM	DEU		01/02/2015		0	0	0	0	0	0	0	75,095	65,966	(9,128)	0	(9,128)
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	147,799	147,799	0	0	0
717611322	CLEWISTON	FL		03/02/2017		0	0	0	0	0	0	0	560,000	560,000	0	0	0
706109653	FORT LAUDERDALE	FL		12/12/2014		0	0	0	0	0	0	0	9,315	9,315	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	256,326	256,326	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	5,032,589	5,032,589	0	0	0
717610897	FROSTPROOF	FL		09/04/2014		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	221,606	221,606	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	327,396	327,396	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	156,287	156,287	0	0	0
717610902	INDIANTOWN	FL		11/24/2014		0	0	0	0	0	0	0	1,099,400	1,099,400	0	0	0
706107477	JACKSONVILLE	FL		03/14/2008		0	0	0	0	0	0	0	223,465	223,465	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	177,763	177,763	0	0	0
717611434	LAKE WALES	FL		06/29/2017		0	0	0	0	0	0	0	61,880	61,880	0	0	0
706106595	MIAMI	FL		07/17/2006		0	0	0	0	0	0	0	407,884	407,884	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	1,872,811	1,872,811	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	152,139	152,139	0	0	0
700226087	NAPLES	FL		09/01/2011		0	0	0	0	0	0	0	59,831	59,831	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	107,470	107,470	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	661,728	661,728	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	1,516,781	1,516,781	0	0	0
706109318	ORLANDO	FL		02/11/2014		0	0	0	0	0	0	0	131,967	131,967	0	0	0
706109919	ORLANDO	FL		09/17/2015		0	0	0	0	0	0	0	18,236	18,236	0	0	0
706110062	ORLANDO	FL		04/20/2016		0	0	0	0	0	0	0	53,733	53,733	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,699,207	1,699,207	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,699,207	1,699,207	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	376,600	376,600	0	0	0
717610978	PALM BEACH	FL		06/03/2015		0	0	0	0	0	0	0	662,860	662,860	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	302,219	302,219	0	0	0
717611220	SEBRING	FL		07/28/2016		0	0	0	0	0	0	0	1,040,000	1,040,000	0	0	0
717611562	ST. CLOUD	FL		08/27/2018		0	0	0	0	0	0	0	30,578	30,578	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	51,291	51,291	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109683	TAMPA	FL		12/15/2014		0	0	0	0	0	0	0	84,604	84,604	0	0	0
717609159	VERO BEACH	FL		11/25/2003		0	0	0	0	0	0	0	157,500	157,500	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	417,705	417,705	0	0	0
717610346	WEST PALM BEACH	FL		05/03/2011		0	0	0	0	0	0	0	175,000	175,000	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	150,803	150,803	0	0	0
706108679	ATLANTA	GA		12/20/2011		0	0	0	0	0	0	0	441,374	441,374	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	236,866	236,866	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	239,952	239,952	0	0	0
706109299	ATLANTA	GA		01/02/2014		0	0	0	0	0	0	0	164,378	164,378	0	0	0
706110585	ATLANTA	GA		08/23/2018		0	0	0	0	0	0	0	87,118	87,118	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	177,115	177,115	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	69,610	69,610	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	388,555	388,555	0	0	0
706102343	LAWRENCEVILLE	GA		05/01/2018		0	0	0	0	0	0	0	128,647	128,647	0	0	0
706105113	MARIETTA	GA		10/09/2003		0	0	0	0	0	0	0	226,210	226,210	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	354,305	354,305	0	0	0
706109513	MARIETTA	GA		05/09/2014		0	0	0	0	0	0	0	507,907	507,907	0	0	0
706109694	MARIETTA	GA		11/21/2014		0	0	0	0	0	0	0	94,831	94,831	0	0	0
706109444	MCDONOUGH	GA		03/10/2014		0	0	0	0	0	0	0	7,340,400	7,340,400	0	0	0
706109682	NORCROSS	GA		11/21/2014		0	0	0	0	0	0	0	246,238	246,238	0	0	0
706109695	NORCROSS	GA		06/19/2015		0	0	0	0	0	0	0	19,954	19,954	0	0	0
749000227	CARLISLE	GBR		08/16/2018		0	0	0	0	0	0	0	0	265,720	265,720	0	265,720
749000024	LONDON	GBR		06/08/2012		0	0	0	0	0	0	0	44,998,687	40,092,286	(4,906,400)	0	(4,906,400)
749000037	LONDON	GBR		12/06/2012		0	0	0	0	0	0	0	176,531	147,594	(28,937)	0	(28,937)
749000040	LONDON	GBR		07/25/2013		0	0	0	0	0	0	0	298,932	262,995	(35,937)	0	(35,937)
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	638,777	549,033	(89,744)	0	(89,744)
749000147	LONDON	GBR		06/22/2016		0	0	0	0	0	0	0	160,718	140,241	(20,477)	0	(20,477)
749000182	LONDON	GBR		03/22/2017		0	0	0	0	0	0	0	1,124,342	1,231,752	107,410	0	107,410
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	1,503,431	1,449,584	(53,848)	0	(53,848)
717611058	AKRON	IA		09/03/2015		0	0	0	0	0	0	0	34,201	34,201	0	0	0
717611014	CORYDON	IA		05/27/2015		0	0	0	0	0	0	0	146,177	146,177	0	0	0
717610849	FARMINGTON	IA		08/06/2014		0	0	0	0	0	0	0	44,533	44,533	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	165,069	165,069	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	80,142	80,142	0	0	0
717610940	LUCAS	IA		01/28/2015		0	0	0	0	0	0	0	42,291	42,291	0	0	0
717610988	MASON CITY	IA		05/27/2015		0	0	0	0	0	0	0	114,138	114,138	0	0	0
717611015	MOUNT AYR	IA		05/27/2015		0	0	0	0	0	0	0	370,648	370,648	0	0	0
717611416	PAULLINA	IA		06/02/2017		0	0	0	0	0	0	0	79,848	79,848	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	54,163	54,163	0	0	0
717611206	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717611224	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	10,000	10,000	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	320,124	320,124	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	238,726	238,726	0	0	0
706110408	BOISE	ID		08/04/2017		0	0	0	0	0	0	0	2,966	2,966	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	204,235	204,235	0	0	0
706110407	IDAHO FALLS	ID		08/04/2017		0	0	0	0	0	0	0	1,431	1,431	0	0	0
717608647	AUBURN	IL		07/12/1999		0	0	0	0	0	0	0	42,500	42,500	0	0	0
706109190	BOLINGBROOK	IL		11/13/2013		0	0	0	0	0	0	0	49,066	49,066	0	0	0
706109770	CARY	IL		03/13/2015		0	0	0	0	0	0	0	58,655	58,655	0	0	0
706103046	CHICAGO	IL		01/20/1999		0	0	0	0	0	0	0	1,247,156	1,247,156	0	0	0
706107344	CHICAGO	IL		06/29/2007		0	0	0	0	0	0	0	82,413	82,413	0	0	0
706108548	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	14,838	14,838	0	0	0
706108574	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	23,010	23,010	0	0	0
706108575	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	28,816	28,816	0	0	0
706108576	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	15,053	15,053	0	0	0
706108577	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	90,318	90,318	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	103,274	103,274	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	46,001	46,001	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	48,743	48,743	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	633,218	633,218	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	95,010	95,010	0	0	0
706108929	CHICAGO	IL		09/12/2012		0	0	0	0	0	0	0	306,715	306,715	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	167,644	167,644	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	503,122	503,122	0	0	0
706109055	CHICAGO	IL		02/14/2013		0	0	0	0	0	0	0	2,742,116	2,742,116	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	28,826	28,826	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	38,211	38,211	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	23,463	23,463	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	16,759	16,759	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	381,758	381,758	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	1,048,054	1,048,054	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	390,717	390,717	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	159,904	159,904	0	0	0
706109188	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	41,761	41,761	0	0	0
706109189	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	39,742	39,742	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	83,905	83,905	0	0	0
717608563	ESSEX	IL		02/24/1999		0	0	0	0	0	0	0	62,988	62,988	0	0	0
706109660	GENEVA	IL		12/12/2014		0	0	0	0	0	0	0	4,874	4,874	0	0	0
717610917	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	66,896	66,896	0	0	0
717610918	GLADSTONE	IL		12/23/2014		0	0	0	0	0	0	0	88,092	88,092	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	59,211	59,211	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	245,758	245,758	0	0	0
706109665	LEMONT	IL		12/12/2014		0	0	0	0	0	0	0	6,066	6,066	0	0	0
717609111	LEROY	IL		07/29/2003		0	0	0	0	0	0	0	11,687	11,687	0	0	0
706108869	LOMBARD	IL		06/29/2012		0	0	0	0	0	0	0	148,099	148,099	0	0	0
717611299	MATTOON	IL		09/14/2016		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	23,019	23,019	0	0	0
717611146	MELVIN	IL		12/15/2015		0	0	0	0	0	0	0	87,285	87,285	0	0	0
706110333	MUNDELEIN	IL		05/23/2017		0	0	0	0	0	0	0	29,546	29,546	0	0	0
706109668	NAPERVILLE	IL		12/12/2014		0	0	0	0	0	0	0	2,708	2,708	0	0	0
717611537	NASHVILLE	IL		12/20/2017		0	0	0	0	0	0	0	6,172	6,172	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	339,674	339,674	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	38,043	38,043	0	0	0
706108719	PEKIN	IL		02/28/2012		0	0	0	0	0	0	0	76,183	76,183	0	0	0
717610867	RALEIGH	IL		07/31/2014		0	0	0	0	0	0	0	60,536	60,536	0	0	0
706109012	RIVER GROVE	IL		03/01/2013		0	0	0	0	0	0	0	67,926	67,926	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	116,382	116,382	0	0	0
706108691	SCHAUMBURG	IL		02/17/2012		0	0	0	0	0	0	0	650,714	650,714	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	78,319	78,319	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	2,433,848	2,433,848	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	50,561	50,561	0	0	0
717610772	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	64,280	64,280	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	22,547	22,547	0	0	0
706108720	STERLING	IL		02/28/2012		0	0	0	0	0	0	0	73,652	73,652	0	0	0
706108718	WASHINGTON	IL		02/28/2012		0	0	0	0	0	0	0	85,797	85,797	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	41,127	41,127	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	48,923	48,923	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	29,757	29,757	0	0	0
717610027	BEDFORD	IN		10/17/2008		0	0	0	0	0	0	0	23,539	23,539	0	0	0
717610569	BROWNSTOWN	IN		04/01/2016		0	0	0	0	0	0	0	5,407	5,407	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	35,340	35,340	0	0	0
706105652	EVANSVILLE	IN		11/01/2018		0	0	0	0	0	0	0	104,739	104,739	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	258,354	258,354	0	0	0
717610858	KIRKLIN	IN		06/27/2014		0	0	0	0	0	0	0	103,160	103,160	0	0	0
717610866	KOUTS	IN		08/29/2014		0	0	0	0	0	0	0	30,347	30,347	0	0	0
717608482	NORTH JUDSON	IN		10/20/1998		0	0	0	0	0	0	0	29,285	29,285	0	0	0
717611040	OAKTOWN	IN		05/06/2015		0	0	0	0	0	0	0	22,503	22,503	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	14,758	14,758	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	166,787	166,787	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	152,158	152,158	0	0	0
706108517	LENEXA	KS		10/12/2011		0	0	0	0	0	0	0	57,172	57,172	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	78,133	78,133	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,466,736	1,466,736	0	0	0
706109765	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	141,659	141,659	0	0	0
706109766	OVERLAND PARK	KS		03/13/2015		0	0	0	0	0	0	0	24,997	24,997	0	0	0
706109767	SHAWNEE	KS		03/13/2015		0	0	0	0	0	0	0	48,853	48,853	0	0	0
717610862	TRIBUNE	KS		08/20/2014		0	0	0	0	0	0	0	117,802	117,802	0	0	0
717610960	TRIBUNE	KS		03/25/2015		0	0	0	0	0	0	0	24,622	24,622	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	213,837	213,837	0	0	0
706109037	HEBRON	KY		11/01/2018		0	0	0	0	0	0	0	86,530	86,530	0	0	0
717610704	HICKMAN	KY		10/01/2017		0	0	0	0	0	0	0	16,016	16,016	0	0	0
706108870	LOUISVILLE	KY		06/29/2012		0	0	0	0	0	0	0	97,916	97,916	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	96,279	96,279	0	0	0
717611284	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	64,944	64,944	0	0	0
717610813	SLAUGHTERS	KY		02/12/2014		0	0	0	0	0	0	0	47,391	47,391	0	0	0
717610857	STURGIS	KY		06/27/2014		0	0	0	0	0	0	0	37,484	37,484	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	321,556	321,556	0	0	0
706108868	BATON ROUGE	LA		06/29/2012		0	0	0	0	0	0	0	81,938	81,938	0	0	0
717610568	DONALDSONVILLE	LA		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
717610899	MER ROUGE	LA		11/21/2014		0	0	0	0	0	0	0	72,985	72,985	0	0	0
706108867	METAIRIE	LA		06/29/2012		0	0	0	0	0	0	0	116,075	116,075	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	1,086,187	1,086,187	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	320,146	320,146	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	204,213	204,213	0	0	0
706109134	BOSTON	MA		09/25/2013		0	0	0	0	0	0	0	567,801	567,801	0	0	0
706109607	BOSTON	MA		09/25/2014		0	0	0	0	0	0	0	2,791,056	2,791,056	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	466,584	466,584	0	0	0
706109962	CANTON	MA		11/24/2015		0	0	0	0	0	0	0	319,813	319,813	0	0	0
706109961	MILFORD	MA		11/24/2015		0	0	0	0	0	0	0	325,029	325,029	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	511,541	511,541	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,170,840	1,170,840	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	164,102	164,102	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	691,246	691,246	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	541,134	541,134	0	0	0
706107392	BALTIMORE	MD		07/31/2007		0	0	0	0	0	0	0	56,847	56,847	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	332,235	332,235	0	0	0
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	258,036	258,036	0	0	0
706110390	BALTIMORE	MD		08/04/2017		0	0	0	0	0	0	0	8,238	8,238	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	139,477	139,477	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	2,405,789	2,405,789	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	302,477	302,477	0	0	0
706103612	COCKEYSVILLE	MD		05/01/2018		0	0	0	0	0	0	0	271,661	271,661	0	0	0
706108472	DISTRICT HEIGHTS	MD		11/01/2018		0	0	0	0	0	0	0	35,472	35,472	0	0	0
706103747	EDGEWOOD	MD		11/23/1999		0	0	0	0	0	0	0	19,696	19,696	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	54,419	54,419	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	190,556	190,556	0	0	0
706110391	FREDERICK	MD		08/04/2017		0	0	0	0	0	0	0	35,305	35,305	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,248,829	1,248,829	0	0	0
706109644	GAITHERSBURG	MD		12/12/2014		0	0	0	0	0	0	0	3,899	3,899	0	0	0
706107393	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	37,870	37,870	0	0	0
706107394	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	40,897	40,897	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	30,567	30,567	0	0	0
706104758	LAUREL	MD		04/01/2016		0	0	0	0	0	0	0	83,675	83,675	0	0	0
706107395	LINTHICUM HEIGHTS	MD		07/31/2007		0	0	0	0	0	0	0	98,684	98,684	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	528,801	528,801	0	0	0
706109661	PHOENIX	MD		12/12/2014		0	0	0	0	0	0	0	8,774	8,774	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	213,171	213,171	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706110392	PIKESVILLE	MD		08/04/2017		0	0	0	0	0	0	0	235	235	0	0	0
706107396	ROSEDALE	MD		07/31/2007		0	0	0	0	0	0	0	39,670	39,670	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	911,340	911,340	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	498,375	498,375	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	384,517	384,517	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	265,247	265,247	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	309,077	309,077	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	55,209	55,209	0	0	0
706107397	SPARKS GLENCOE	MD		07/31/2007		0	0	0	0	0	0	0	20,489	20,489	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	329,839	329,839	0	0	0
706109159	TOWSON	MD		07/12/2013		0	0	0	0	0	0	0	181,923	181,923	0	0	0
706108649	MEXICO CITY	MEX		12/16/2011		0	0	0	0	0	0	0	124,213	124,213	0	0	0
706108846	MEXICO CITY	MEX		06/20/2012		0	0	0	0	0	0	0	17,363	17,363	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	181,768	181,768	0	0	0
706110389	CADILLAC	MI		08/04/2017		0	0	0	0	0	0	0	4,707	4,707	0	0	0
706107982	CLINTON TOWNSHIP	MI		07/30/2008		0	0	0	0	0	0	0	122,018	122,018	0	0	0
706103095	GRAND RAPIDS	MI		05/01/2018		0	0	0	0	0	0	0	40,671	40,671	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	75,389	75,389	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	50,598	50,598	0	0	0
717610851	LITCHFIELD	MI		09/19/2014		0	0	0	0	0	0	0	36,188	36,188	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	82,797	82,797	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	195,549	195,549	0	0	0
706110388	MARQUETTE	MI		08/04/2017		0	0	0	0	0	0	0	17,417	17,417	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	501,089	501,089	0	0	0
717610980	UNION CITY	MI		02/13/2015		0	0	0	0	0	0	0	181,915	181,915	0	0	0
706108515	UTICA	MI		10/12/2011		0	0	0	0	0	0	0	96,712	96,712	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	37,172	37,172	0	0	0
706109663	ANDOVER	MN		12/12/2014		0	0	0	0	0	0	0	4,658	4,658	0	0	0
717610856	BROWNTOWN	MN		07/22/2014		0	0	0	0	0	0	0	17,407	17,407	0	0	0
717611364	EVANSVILLE	MN		02/09/2017		0	0	0	0	0	0	0	145,854	145,854	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	27,123	27,123	0	0	0
717611466	JACKSON	MN		06/30/2017		0	0	0	0	0	0	0	50,543	50,543	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	33,298	33,298	0	0	0
717611523	LISMORE	MN		11/06/2017		0	0	0	0	0	0	0	29,002	29,002	0	0	0
706108514	MINNEAPOLIS	MN		10/12/2011		0	0	0	0	0	0	0	115,746	115,746	0	0	0
706109247	MINNEAPOLIS	MN		08/30/2013		0	0	0	0	0	0	0	379,991	379,991	0	0	0
706108513	MINNETONKA	MN		10/12/2011		0	0	0	0	0	0	0	95,235	95,235	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	27,000	27,000	0	0	0
717611008	PIPESTONE	MN		08/12/2015		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611047	WESTBROOK	MN		06/09/2015		0	0	0	0	0	0	0	57,391	57,391	0	0	0
717610838	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	28,393	28,393	0	0	0
717610841	WINTHROP	MN		04/23/2014		0	0	0	0	0	0	0	377,438	377,438	0	0	0
717610655	WORTHINGTON	MN		02/27/2013		0	0	0	0	0	0	0	435,301	435,301	0	0	0
717611312	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	7,438	7,438	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	3,411	3,411	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	103,347	103,347	0	0	0
717610999	BELL CITY	MO		09/02/2015		0	0	0	0	0	0	0	101,158	101,158	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	35,252	35,252	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	32,314	32,314	0	0	0
706108616	BRANSON	MO		09/29/2011		0	0	0	0	0	0	0	69,565	69,565	0	0	0
717610573	BROSELEY	MO		09/26/2012		0	0	0	0	0	0	0	19,217	19,217	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	27,486	27,486	0	0	0
717608532	DUDLEY	MO		02/19/1999		0	0	0	0	0	0	0	17,314	17,314	0	0	0
717609500	DUDLEY	MO		11/22/2005		0	0	0	0	0	0	0	21,976	21,976	0	0	0
717609755	DUDLEY	MO		03/28/2007		0	0	0	0	0	0	0	6,867	6,867	0	0	0
717610425	DUDLEY	MO		12/12/2011		0	0	0	0	0	0	0	5,600	5,600	0	0	0
717610786	DUDLEY	MO		12/10/2013		0	0	0	0	0	0	0	36,324	36,324	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	23,302	23,302	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	73,181	73,181	0	0	0
717611148	PERRYVILLE	MO		03/24/2016		0	0	0	0	0	0	0	78,212	78,212	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	19,450	19,450	0	0	0
717610767	POPLAR BLUFF	MO		12/17/2013		0	0	0	0	0	0	0	8,650	8,650	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	41,839	41,839	0	0	0
706108614	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	56,733	56,733	0	0	0
706108615	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	98,607	98,607	0	0	0
706109769	ST LOUIS	MO		03/13/2015		0	0	0	0	0	0	0	72,894	72,894	0	0	0
706110056	ST LOUIS	MO		04/19/2016		0	0	0	0	0	0	0	100,206	100,206	0	0	0
717611062	TARKIO	MO		10/30/2015		0	0	0	0	0	0	0	101,826	101,826	0	0	0
717611083	BATESVILLE	MS		09/15/2015		0	0	0	0	0	0	0	99,726	99,726	0	0	0
717611127	BATESVILLE	MS		09/21/2016		0	0	0	0	0	0	0	20,143	20,143	0	0	0
717611166	CLARKSDALE	MS		03/14/2016		0	0	0	0	0	0	0	220,613	220,613	0	0	0
717611167	CLARKSDALE	MS		03/14/2016		0	0	0	0	0	0	0	101,113	101,113	0	0	0
717611255	CLARKSDALE	MS		06/22/2016		0	0	0	0	0	0	0	65,469	65,469	0	0	0
717611314	CLARKSDALE	MS		10/06/2016		0	0	0	0	0	0	0	35,736	35,736	0	0	0
717611280	CLEVELAND	MS		08/10/2016		0	0	0	0	0	0	0	27,895	27,895	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	22,825	22,825	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	11,203	11,203	0	0	0
717610994	GREENVILLE	MS		05/29/2015		0	0	0	0	0	0	0	118,228	118,228	0	0	0
717609221	HERNANDO	MS		01/27/2004		0	0	0	0	0	0	0	56,618	56,618	0	0	0
717610875	INDIANOLA	MS		08/14/2014		0	0	0	0	0	0	0	65,089	65,089	0	0	0
717611096	INDIANOLA	MS		11/12/2015		0	0	0	0	0	0	0	66,554	66,554	0	0	0
717608431	INVERNESS	MS		07/09/1998		0	0	0	0	0	0	0	10,104	10,104	0	0	0
717611281	LAKE CORMORANT	MS		08/18/2016		0	0	0	0	0	0	0	66,991	66,991	0	0	0
717610979	LELAND	MS		04/30/2015		0	0	0	0	0	0	0	30,206	30,206	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	42,997	42,997	0	0	0
717611026	ROBINSONVILLE	MS		05/15/2015		0	0	0	0	0	0	0	5,390	5,390	0	0	0
717610865	SHAW	MS		07/10/2014		0	0	0	0	0	0	0	101,533	101,533	0	0	0
717611173	SHAW	MS		02/26/2016		0	0	0	0	0	0	0	12,101	12,101	0	0	0
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	39,633	39,633	0	0	0
717611075	SUNFLOWER	MS		08/28/2015		0	0	0	0	0	0	0	7,051	7,051	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	20,298	20,298	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	40,970	40,970	0	0	0
717610859	TUNICA	MS		08/29/2014		0	0	0	0	0	0	0	20,548	20,548	0	0	0
717611424	TUNICA	MS		10/04/2017		0	0	0	0	0	0	0	68,254	68,254	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	223,639	223,639	0	0	0
706110406	BILLINGS	MT		08/04/2017		0	0	0	0	0	0	0	2,603	2,603	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	6,893	6,893	0	0	0
717610887	CIRCLE	MT		09/24/2014		0	0	0	0	0	0	0	29,897	29,897	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	38,663	38,663	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	21,448	21,448	0	0	0
717608523	HARLOWTON	MT		12/04/1998		0	0	0	0	0	0	0	52,005	52,005	0	0	0
717610991	MEAGHER	MT		04/23/2015		0	0	0	0	0	0	0	20,094	20,094	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	201,477	201,477	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	344,501	344,501	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,634,166	1,634,166	0	0	0
706109258	CHARLOTTE	NC		01/23/2014		0	0	0	0	0	0	0	305,935	305,935	0	0	0
706109611	CHARLOTTE	NC		09/18/2014		0	0	0	0	0	0	0	32,369	32,369	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	577,163	577,163	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	119,503	119,503	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	1,555,222	1,555,222	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	927,493	927,493	0	0	0
706109462	RALEIGH	NC		03/10/2014		0	0	0	0	0	0	0	1,632,717	1,632,717	0	0	0
706109463	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	99,000	99,000	0	0	0
706109464	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	260,171	260,171	0	0	0
706109465	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	101,388	101,388	0	0	0
706107698	WALKERTOWN	NC		02/28/2008		0	0	0	0	0	0	0	22,409	22,409	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	17,108	17,108	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	46,577	46,577	0	0	0
717611400	BANKELMAN	NE		02/21/2017		0	0	0	0	0	0	0	72,248	72,248	0	0	0
717609950	CARROLL	NE		05/02/2008		0	0	0	0	0	0	0	24,028	24,028	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611426	IMPERIAL	NE		06/09/2017		0	0	0	0	0	0	0	40,729	40,729	0	0	0
717610913	JACKSON	NE		12/30/2014		0	0	0	0	0	0	0	80,020	80,020	0	0	0
717611168	JACKSON	NE		02/01/2016		0	0	0	0	0	0	0	19,278	19,278	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	100,053	100,053	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	216,565	216,565	0	0	0
717609891	ORD	NE		12/28/2007		0	0	0	0	0	0	0	19,447	19,447	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	23,611	23,611	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	87,956	87,956	0	0	0
706110583	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	43,978	43,978	0	0	0
706106027	BAYVILLE	NJ		10/01/2017		0	0	0	0	0	0	0	16,204	16,204	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	1,223,018	1,223,018	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	343,215	343,215	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	671,980	671,980	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	206,783	206,783	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	353,134	353,134	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	2,116,043	2,116,043	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	478,156	478,156	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	161,033	161,033	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	471,643	471,643	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	70,009	70,009	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	439,929	439,929	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	126,851	126,851	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	594,761	594,761	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	147,919	147,919	0	0	0
706104578	JERSEY CITY	NJ		01/17/2003		0	0	0	0	0	0	0	271,910	271,910	0	0	0
706105462	JERSEY CITY	NJ		06/29/2004		0	0	0	0	0	0	0	32,841	32,841	0	0	0
706108855	JERSEY CITY	NJ		08/20/2012		0	0	0	0	0	0	0	1,809,595	1,809,595	0	0	0
706110055	JERSEY CITY	NJ		06/13/2016		0	0	0	0	0	0	0	682,043	682,043	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	225,987	225,987	0	0	0
706109691	LAKEWOOD	NJ		12/09/2014		0	0	0	0	0	0	0	447,450	447,450	0	0	0
706103118	LONG BRANCH	NJ		12/23/1998		0	0	0	0	0	0	0	342,420	342,420	0	0	0
706109393	LYNDHURST	NJ		06/04/2014		0	0	0	0	0	0	0	343,612	343,612	0	0	0
706110510	LYNDHURST	NJ		06/06/2018		0	0	0	0	0	0	0	146,279	146,279	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	822,201	822,201	0	0	0
706108542	MARLTON	NJ		05/04/2011		0	0	0	0	0	0	0	44,647	44,647	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	78,442	78,442	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	57,049	57,049	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	142,622	142,622	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	171,146	171,146	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	1,554,273	1,554,273	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	174,194	174,194	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	40,109	40,109	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	19,450	19,450	0	0	0
706106215	PERTH AMBOY	NJ		12/12/2005		0	0	0	0	0	0	0	260,958	260,958	0	0	0
706107194	PERTH AMBOY	NJ		05/29/2007		0	0	0	0	0	0	0	129,619	129,619	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	475,163	475,163	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	920,748	920,748	0	0	0
706107483	ROCKAWAY	NJ		02/28/2008		0	0	0	0	0	0	0	4,955,984	4,955,984	0	0	0
706110247	SECAUCUS	NJ		12/23/2016		0	0	0	0	0	0	0	127,612	127,612	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	110,924	110,924	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	458,527	458,527	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	454,702	454,702	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	544,290	544,290	0	0	0
706108941	WOODBRIDGE TOWNSHIP	NJ		11/20/2012		0	0	0	0	0	0	0	925,100	925,100	0	0	0
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	180,124	163,306	(16,818)	0	(16,818)
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,507,140	1,507,140	0	0	0
706109702	LAS VEGAS	NV		12/12/2014		0	0	0	0	0	0	0	3,296	3,296	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	270,681	270,681	0	0	0
706110409	SPARKS	NV		08/04/2017		0	0	0	0	0	0	0	2,099	2,099	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	99,148	99,148	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611278	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	470,000	470,000	0	0	0
717611303	YERINGTON	NV		09/22/2016		0	0	0	0	0	0	0	105,000	105,000	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	283,190	283,190	0	0	0
706109560	BRONX	NY		02/02/2015		0	0	0	0	0	0	0	76,517	76,517	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	522,946	522,946	0	0	0
706109562	BROOKLYN	NY		02/02/2015		0	0	0	0	0	0	0	160,685	160,685	0	0	0
706109881	BROOKLYN	NY		07/30/2015		0	0	0	0	0	0	0	351,848	351,848	0	0	0
706110569	BROOKLYN	NY		08/01/2018		0	0	0	0	0	0	0	34,527	34,527	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	155,450	155,450	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	771,313	771,313	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	192,864	192,864	0	0	0
706102906	NEW YORK	NY		05/01/2018		0	0	0	0	0	0	0	398,752	398,752	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	40,260	40,260	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	1,185,965	1,185,965	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	259,271	259,271	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	722,790	722,790	0	0	0
706107782	NEW YORK	NY		12/20/2007		0	0	0	0	0	0	0	38,286	38,286	0	0	0
706107795	NEW YORK	NY		01/30/2008		0	0	0	0	0	0	0	73,570	73,570	0	0	0
706107912	NEW YORK	NY		03/10/2008		0	0	0	0	0	0	0	315,522	315,522	0	0	0
706107941	NEW YORK	NY		05/14/2008		0	0	0	0	0	0	0	205,641	205,641	0	0	0
706107992	NEW YORK	NY		07/10/2008		0	0	0	0	0	0	0	36,393	36,393	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	1,374,380	1,374,380	0	0	0
706108260	NEW YORK	NY		02/11/2010		0	0	0	0	0	0	0	529,194	529,194	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	801,892	801,892	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	229,218	229,218	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	233,732	233,732	0	0	0
706108343	NEW YORK	NY		09/01/2010		0	0	0	0	0	0	0	2,480,144	2,480,144	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	236,681	236,681	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	218,501	218,501	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	588,787	588,787	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	3,506,032	3,506,032	0	0	0
706108690	NEW YORK	NY		03/08/2012		0	0	0	0	0	0	0	281,852	281,852	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	223,012	223,012	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	180,709	180,709	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	222,021	222,021	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	88,010	88,010	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	374,430	374,430	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	105,608	105,608	0	0	0
706108906	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	362,337	362,337	0	0	0
706108907	NEW YORK	NY		10/01/2012		0	0	0	0	0	0	0	225,379	225,379	0	0	0
706109192	NEW YORK	NY		08/01/2013		0	0	0	0	0	0	0	14,582	14,582	0	0	0
706109354	NEW YORK	NY		01/07/2014		0	0	0	0	0	0	0	1,211,909	1,211,909	0	0	0
706109520	NEW YORK	NY		06/27/2014		0	0	0	0	0	0	0	173,357	173,357	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	290,179	290,179	0	0	0
706110043	NEW YORK	NY		05/05/2016		0	0	0	0	0	0	0	279,942	279,942	0	0	0
706110077	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	315,037	315,037	0	0	0
706110078	NEW YORK	NY		05/24/2016		0	0	0	0	0	0	0	141,286	141,286	0	0	0
706110108	NEW YORK	NY		04/28/2016		0	0	0	0	0	0	0	389,351	389,351	0	0	0
706110109	NEW YORK	NY		04/28/2016		0	0	0	0	0	0	0	274,926	274,926	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	618,173	618,173	0	0	0
706110314	NEW YORK	NY		06/07/2017		0	0	0	0	0	0	0	130,938	130,938	0	0	0
706110337	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	365,960	365,960	0	0	0
706110338	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	1,127,594	1,127,594	0	0	0
706110339	NEW YORK	NY		11/08/2017		0	0	0	0	0	0	0	226,770	226,770	0	0	0
706110020	PLAINVIEW	NY		06/13/2016		0	0	0	0	0	0	0	385,032	385,032	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	175,490	175,490	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	393,658	393,658	0	0	0
706109561	STATEN ISLAND	NY		02/02/2015		0	0	0	0	0	0	0	73,966	73,966	0	0	0
706110172	STATEN ISLAND	NY		09/20/2016		0	0	0	0	0	0	0	57,069	57,069	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	3,343,970	3,343,970	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	472,253	472,253	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	381,622	381,622	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	402,580	402,580	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	870,077	870,077	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	207,362	207,362	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	24,357	24,357	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	226,756	226,756	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	33,744	33,744	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	47,821	47,821	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	169,606	169,606	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	57,655	57,655	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	240,879	240,879	0	0	0
706109641	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	1,841	1,841	0	0	0
706109654	MEDINA	OH		12/12/2014		0	0	0	0	0	0	0	3,412	3,412	0	0	0
717611449	NEW BLOOMINGTON	OH		07/20/2017		0	0	0	0	0	0	0	62,029	62,029	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	77,731	77,731	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	21,818	21,818	0	0	0
706109648	SOLON	OH		12/12/2014		0	0	0	0	0	0	0	650	650	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	48,113	48,113	0	0	0
706108168	TULSA	OK		03/20/2009		0	0	0	0	0	0	0	540,802	540,802	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	1,450,176	1,405,484	(44,693)	0	(44,693)
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	164,639	164,639	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	104,981	104,981	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	145,619	145,619	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	49,408	49,408	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	53,065	53,065	0	0	0
706110396	BEAVERTON	OR		08/04/2017		0	0	0	0	0	0	0	628	628	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	90,812	90,812	0	0	0
706110400	BEND	OR		08/04/2017		0	0	0	0	0	0	0	763	763	0	0	0
717610565	BOARDMAN	OR		02/11/2013		0	0	0	0	0	0	0	41,730	41,730	0	0	0
717611135	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	505,800	505,800	0	0	0
717611140	BOARDMAN	OR		11/20/2015		0	0	0	0	0	0	0	843,000	843,000	0	0	0
717611053	CARLTON	OR		11/18/2015		0	0	0	0	0	0	0	70,159	70,159	0	0	0
717611242	CARLTON	OR		05/31/2016		0	0	0	0	0	0	0	4,210	4,210	0	0	0
717611412	CARLTON	OR		06/09/2017		0	0	0	0	0	0	0	6,800	6,800	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	123,789	123,789	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	87,189	87,189	0	0	0
706110405	CORVALLIS	OR		08/04/2017		0	0	0	0	0	0	0	1,073	1,073	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	8,200	8,200	0	0	0
717610810	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	88,515	88,515	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	52,998	52,998	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	226,819	226,819	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	132,772	132,772	0	0	0
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	464,646	464,646	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	116,280	116,280	0	0	0
706110394	GRESHAM	OR		08/04/2017		0	0	0	0	0	0	0	996	996	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	210,717	210,717	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	43,667	43,667	0	0	0
706107800	HILLSBORO	OR		01/23/2008		0	0	0	0	0	0	0	35,556	35,556	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	95,876	95,876	0	0	0
706110483	HILLSBORO	OR		02/15/2018		0	0	0	0	0	0	0	86,498	86,498	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004		0	0	0	0	0	0	0	43,529	43,529	0	0	0
717610465	JUNCTION CITY	OR		04/11/2012		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	93,484	93,484	0	0	0
706110399	MEDFORD	OR		08/04/2017		0	0	0	0	0	0	0	1,224	1,224	0	0	0
706102845	PORTLAND	OR		07/15/1998		0	0	0	0	0	0	0	159,317	159,317	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	336,823	336,823	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	88,781	88,781	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	561,900	561,900	0	0	0
706108613	PORTLAND	OR		09/29/2011		0	0	0	0	0	0	0	360,659	360,659	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	65,660	65,660	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	365,922	365,922	0	0	0
706109212	PORTLAND	OR		12/18/2013		0	0	0	0	0	0	0	531,158	531,158	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	104,755	104,755	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	31,275	31,275	0	0	0
706109936	PORTLAND	OR		12/15/2015		0	0	0	0	0	0	0	155,409	155,409	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	140,408	140,408	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	85,331	85,331	0	0	0
706110397	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	1,007	1,007	0	0	0
706110398	SALEM	OR		08/04/2017		0	0	0	0	0	0	0	1,066	1,066	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717610830	SALEM	OR		05/23/2014		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717611005	SALEM	OR		05/26/2015		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610486	THE DALLES	OR		07/30/2012		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717611095	THE DALLES	OR		11/16/2015		0	0	0	0	0	0	0	932,000	932,000	0	0	0
717611377	THE DALLES	OR		01/30/2017		0	0	0	0	0	0	0	230,000	230,000	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	87,961	87,961	0	0	0
706110401	TILLAMOOK	OR		08/04/2017		0	0	0	0	0	0	0	1,003	1,003	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	204,798	204,798	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	51,025	51,025	0	0	0
706110395	TUALATIN	OR		08/04/2017		0	0	0	0	0	0	0	767	767	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	78,322	78,322	0	0	0
706110525	ABINGTON TOWNSHIP	PA		06/12/2018		0	0	0	0	0	0	0	50,956	50,956	0	0	0
706109966	BEDFORD	PA		01/15/2016		0	0	0	0	0	0	0	318,457	318,457	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717611129	BENEZETT	PA		11/24/2015		0	0	0	0	0	0	0	700,000	700,000	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	88,865	88,865	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	963,465	963,465	0	0	0
706109711	BLUE BELL	PA		12/15/2014		0	0	0	0	0	0	0	179,986	179,986	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	115,091	115,091	0	0	0
706109775	CARLISLE	PA		05/11/2015		0	0	0	0	0	0	0	103,372	103,372	0	0	0
706108518	DRESHER	PA		10/12/2011		0	0	0	0	0	0	0	42,386	42,386	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	537,030	537,030	0	0	0
706108342	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	92,365	92,365	0	0	0
706108345	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	54,246	54,246	0	0	0
706109248	HUNTINGDON VALLEY	PA		08/16/2013		0	0	0	0	0	0	0	104,487	104,487	0	0	0
706110484	HUNTINGDON VALLEY	PA		06/12/2018		0	0	0	0	0	0	0	27,298	27,298	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	1,754,910	1,754,910	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	620,276	620,276	0	0	0
706108982	LEVITTOWN	PA		11/29/2012		0	0	0	0	0	0	0	246,625	246,625	0	0	0
706108338	PHILADELPHIA	PA		11/01/2010		0	0	0	0	0	0	0	65,397	65,397	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	150,334	150,334	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	121,528	121,528	0	0	0
706106389	PITTSBURGH	PA		12/30/2005		0	0	0	0	0	0	0	107,957	107,957	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	420,748	420,748	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	331,202	331,202	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	249,503	249,503	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	398,991	398,991	0	0	0
706109921	GREENVILLE	SC		09/17/2015		0	0	0	0	0	0	0	588,635	588,635	0	0	0
717610963	AMHERST	SD		03/25/2015		0	0	0	0	0	0	0	51,703	51,703	0	0	0
717609877	DUPREE	SD		11/19/2007		0	0	0	0	0	0	0	6,584	6,584	0	0	0
717611004	FAITH	SD		05/19/2015		0	0	0	0	0	0	0	22,628	22,628	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	69,913	69,913	0	0	0
717611097	MILESVILLE	SD		11/24/2015		0	0	0	0	0	0	0	25,978	25,978	0	0	0
717611187	ORTLEY	SD		04/19/2016		0	0	0	0	0	0	0	109,225	109,225	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	27,712	27,712	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717611016	SISSETON	SD		06/25/2015		0	0	0	0	0	0	0	385,428	385,428	0	0	0
717611465	TRIPP	SD		08/23/2017		0	0	0	0	0	0	0	32,752	32,752	0	0	0
717611271	WASTA	SD		09/13/2016		0	0	0	0	0	0	0	37,991	37,991	0	0	0
717611379	WHITE RIVER	SD		01/09/2017		0	0	0	0	0	0	0	17,829	17,829	0	0	0
706109733	LA VERGNE	TN		12/15/2014		0	0	0	0	0	0	0	78,887	78,887	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	381,742	381,742	0	0	0
706109612	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	2,309,047	2,309,047	0	0	0
706110063	NASHVILLE	TN		04/20/2016		0	0	0	0	0	0	0	161,200	161,200	0	0	0
706108723	SMYRNA	TN		03/28/2012		0	0	0	0	0	0	0	27,548	27,548	0	0	0
706109848	ADDISON	TX		07/01/2015		0	0	0	0	0	0	0	490,073	490,073	0	0	0
706109932	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	84,500	84,500	0	0	0
706109933	ARLINGTON	TX		10/19/2015		0	0	0	0	0	0	0	62,713	62,713	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	192,025	192,025	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	870,947	870,947	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	501,044	501,044	0	0	0
706108709	AUSTIN	TX		03/15/2012		0	0	0	0	0	0	0	1,008,319	1,008,319	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	317,037	317,037	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	292,772	292,772	0	0	0
706109029	AUSTIN	TX		12/28/2012		0	0	0	0	0	0	0	562,882	562,882	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	1,040,798	1,040,798	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	553,616	553,616	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	1,004,296	1,004,296	0	0	0
706110046	AUSTIN	TX		04/20/2016		0	0	0	0	0	0	0	250,756	250,756	0	0	0
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	1,036,387	1,036,387	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	33,482	33,482	0	0	0
717611057	CLARKSVILLE	TX		08/14/2015		0	0	0	0	0	0	0	79,392	79,392	0	0	0
706109163	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	5,977	5,977	0	0	0
706109175	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	6,303	6,303	0	0	0
706109176	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	7,387	7,387	0	0	0
706109177	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	3,684	3,684	0	0	0
706109178	COPPELL	TX		04/01/2016		0	0	0	0	0	0	0	2,858	2,858	0	0	0
706109929	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	75,526	75,526	0	0	0
706109930	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	80,013	80,013	0	0	0
706109931	COPPELL	TX		10/19/2015		0	0	0	0	0	0	0	96,175	96,175	0	0	0
706108589	CYPRESS	TX		10/14/2011		0	0	0	0	0	0	0	113,782	113,779	0	(2)	(2)
706108625	CYPRESS	TX		10/14/2011		0	0	0	0	0	0	0	412,069	412,060	0	(9)	(9)
706108465	DALLAS	TX		04/01/2016		0	0	0	0	0	0	0	23,035	23,035	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	37,972	37,972	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	2,068,106	2,068,106	0	0	0
706108621	DALLAS	TX		10/14/2011		0	0	0	0	0	0	0	332,721	332,714	0	(7)	(7)
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	647,474	647,474	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	38,453	38,453	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	50,872	50,872	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	147,704	147,704	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	509,306	509,306	0	0	0
706109636	DALLAS	TX		12/12/2014		0	0	0	0	0	0	0	3,466	3,466	0	0	0
706110122	DALLAS	TX		12/28/2016		0	0	0	0	0	0	0	1,162,841	1,162,841	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	667,569	667,569	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	106,151	106,151	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	88,134	88,134	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	32,939	32,939	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	72,474	72,474	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	32,266	32,266	0	0	0
706109304	FORT WORTH	TX		12/01/2017		0	0	0	0	0	0	0	165,499	165,499	0	0	0
706109651	FORT WORTH	TX		12/12/2014		0	0	0	0	0	0	0	4,766	4,766	0	0	0
706109646	FRISCO	TX		12/12/2014		0	0	0	0	0	0	0	2,979	2,979	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	30,144	30,144	0	0	0
706109640	GRAPEVINE	TX		12/12/2014		0	0	0	0	0	0	0	10,832	10,832	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	449,351	449,351	0	0	0
706106852	HOUSTON	TX		09/22/2006		0	0	0	0	0	0	0	58,746	58,746	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	1,961,207	1,961,207	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	1,145,693	1,145,693	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	279,769	279,769	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,756,348	1,756,348	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	47,013	47,013	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	59,068	59,068	0	0	0
706108595	HOUSTON	TX		10/14/2011		0	0	0	0	0	0	0	151,629	151,626	0	(3)	(3)
706108640	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	68,471	68,471	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	118,357	118,357	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	357,626	357,626	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	517,212	517,212	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	369,077	369,077	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	838,625	838,625	0	0	0
706109576	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	216,556	216,556	0	0	0
706109577	HOUSTON	TX		08/15/2014		0	0	0	0	0	0	0	937,546	937,546	0	0	0
706109639	HOUSTON	TX		12/12/2014		0	0	0	0	0	0	0	2,816	2,816	0	0	0
706110061	HOUSTON	TX		04/20/2016		0	0	0	0	0	0	0	477,631	477,631	0	0	0
706110609	HOUSTON	TX		11/02/2018		0	0	0	0	0	0	0	2,928	2,928	0	0	0
706110060	HUMBLE	TX		04/20/2016		0	0	0	0	0	0	0	131,349	131,349	0	0	0
706109650	KATY	TX		12/12/2014		0	0	0	0	0	0	0	5,524	5,524	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	663,054	663,054	0	0	0
706109753	LAREDO	TX		03/23/2015		0	0	0	0	0	0	0	390,225	390,225	0	0	0
706108588	LEAGUE CITY	TX		10/14/2011		0	0	0	0	0	0	0	278,346	278,340	0	(6)	(6)
706108624	LEAGUE CITY	TX		10/14/2011		0	0	0	0	0	0	0	343,501	343,493	0	(7)	(7)
706109642	LUBBOCK	TX		12/12/2014		0	0	0	0	0	0	0	4,333	4,333	0	0	0
706109643	MANSFIELD	TX		12/12/2014		0	0	0	0	0	0	0	2,058	2,058	0	0	0
706109810	NORTHLAKE	TX		04/30/2015		0	0	0	0	0	0	0	262,185	262,185	0	0	0
706108512	PLANO	TX		10/12/2011		0	0	0	0	0	0	0	168,371	168,371	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	254,329	254,329	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	12,410	12,410	0	0	0
706108636	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	569,774	569,774	0	0	0
706108638	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	63,580	63,580	0	0	0
706108639	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	293,446	293,446	0	0	0
706110610	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	12,287	12,287	0	0	0
706110611	ROSENBERG	TX		11/02/2018		0	0	0	0	0	0	0	27,189	27,189	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	2,567,838	2,567,838	0	0	0
706109570	SAN ANTONIO	TX		09/04/2014		0	0	0	0	0	0	0	199,243	199,243	0	0	0
706109638	SAN ANTONIO	TX		12/12/2014		0	0	0	0	0	0	0	3,899	3,899	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	1,158,379	1,158,379	0	0	0
706108591	SPRING	TX		10/14/2011		0	0	0	0	0	0	0	171,990	171,986	0	(4)	(4)
706108637	SPRING	TX		03/21/2012		0	0	0	0	0	0	0	66,025	66,025	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	737,331	737,331	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	660,661	660,661	0	0	0
706110608	SPRING	TX		11/02/2018		0	0	0	0	0	0	0	2,823	2,823	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	88,580	88,580	0	0	0
717611262	STINNETT	TX		10/01/2017		0	0	0	0	0	0	0	1,340,143	1,337,600	0	(2,543)	(2,543)
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	31,811	31,811	0	0	0
717608439	WINDTHORST	TX		07/22/1998		0	0	0	0	0	0	0	15,938	15,938	0	0	0
706106880	DRAPER	UT		03/05/2008		0	0	0	0	0	0	0	27,010	27,010	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	251,269	251,269	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	152,010	152,010	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	71,052	71,052	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	39,400	39,400	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	275,066	275,066	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	198,990	198,990	0	0	0
706109071	ALEXANDRIA	VA		02/14/2013		0	0	0	0	0	0	0	177,380	177,380	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	721,000	721,000	0	0	0
706109208	ALEXANDRIA	VA		06/20/2013		0	0	0	0	0	0	0	11,628	11,628	0	0	0
706110236	ALEXANDRIA	VA		11/17/2016		0	0	0	0	0	0	0	204,950	204,950	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	255,218	255,218	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	648,859	648,859	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	1,176,095	1,176,095	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	1,434,585	1,434,585	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	711,326	711,326	0	0	0
706108833	ARLINGTON	VA		08/08/2012		0	0	0	0	0	0	0	645,597	645,597	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	201,787	201,787	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	24,318	24,318	0	0	0
706110092	ARLINGTON	VA		07/05/2016		0	0	0	0	0	0	0	434,882	434,882	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	596,164	596,164	0	0	0
706107981	FALLS CHURCH	VA		08/01/2008		0	0	0	0	0	0	0	135,314	135,314	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	909,804	909,804	0	0	0
706110370	FALLS CHURCH	VA		08/17/2017		0	0	0	0	0	0	0	65,046	65,046	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	609,076	609,076	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	1,050,750	1,050,750	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	774,811	774,811	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	497,160	497,160	0	0	0
706109637	VIRGINIA BEACH	VA		12/12/2014		0	0	0	0	0	0	0	3,466	3,466	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	118,568	118,568	0	0	0
706110402	AUBURN	WA		08/04/2017		0	0	0	0	0	0	0	1,332	1,332	0	0	0
706109450	BELLEVUE	WA		06/11/2014		0	0	0	0	0	0	0	761,623	761,623	0	0	0
706109631	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	990,248	990,248	0	0	0
706109632	BELLEVUE	WA		11/06/2014		0	0	0	0	0	0	0	397,140	397,140	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	375,862	375,862	0	0	0
706110054	BELLEVUE	WA		11/18/2016		0	0	0	0	0	0	0	98,121	98,121	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	76,565	76,565	0	0	0
706109719	BOTHELL	WA		11/01/2018		0	0	0	0	0	0	0	54,190	54,190	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	304,292	304,292	0	0	0
706108161	EVERETT	WA		03/27/2009		0	0	0	0	0	0	0	246,714	246,714	0	0	0
706110024	GIG HARBOR	WA		11/01/2018		0	0	0	0	0	0	0	40,632	40,632	0	0	0
706109168	ISSAQUAH	WA		11/13/2013		0	0	0	0	0	0	0	382,748	382,748	0	0	0
706110342	ISSAQUAH	WA		06/06/2017		0	0	0	0	0	0	0	263,144	263,144	0	0	0
706110079	KENT	WA		08/23/2016		0	0	0	0	0	0	0	363,024	363,024	0	0	0
706102908	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	221,615	221,615	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	281,356	281,356	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	430,650	430,650	0	0	0
717611428	KLICKITAT	WA		06/15/2017		0	0	0	0	0	0	0	208,167	208,167	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	206,816	206,816	0	0	0
706110404	LONGVIEW	WA		08/04/2017		0	0	0	0	0	0	0	751	751	0	0	0
706110379	MERCER ISLAND	WA		07/07/2017		0	0	0	0	0	0	0	233,984	233,984	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	26,130	26,130	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717611124	PASCO	WA		11/23/2015		0	0	0	0	0	0	0	48,000	48,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108817	REDMOND	WA		02/15/2013		0	0	0	0	0	0	0	204,907	204,907	0	0	0
706109684	REDMOND	WA		10/15/2014		0	0	0	0	0	0	0	36,772	36,772	0	0	0
706109772	REDMOND	WA		11/01/2018		0	0	0	0	0	0	0	85,859	85,859	0	0	0
706110291	REDMOND	WA		03/02/2017		0	0	0	0	0	0	0	8,441	8,441	0	0	0
706108898	RENTON	WA		08/31/2012		0	0	0	0	0	0	0	211,618	211,618	0	0	0
706108899	RENTON	WA		08/31/2012		0	0	0	0	0	0	0	199,639	199,639	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	38,664	38,664	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	339,266	339,266	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	639,091	639,091	0	0	0
706109046	SEATTLE	WA		02/22/2013		0	0	0	0	0	0	0	391,881	391,881	0	0	0
706109319	SEATTLE	WA		07/09/2014		0	0	0	0	0	0	0	527,023	527,023	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	123,577	123,577	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	648,514	648,514	0	0	0
706110110	SEATTLE	WA		06/17/2016		0	0	0	0	0	0	0	116,257	116,257	0	0	0
706110540	SEATTLE	WA		08/21/2018		0	0	0	0	0	0	0	40,290	40,290	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	109,762	109,762	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	518,059	518,059	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	2,283,266	2,283,266	0	0	0
717609687	TIETON	WA		10/31/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717611162	TIETON	WA		02/02/2016		0	0	0	0	0	0	0	45,000	45,000	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	148,226	148,226	0	0	0
706110393	VANCOUVER	WA		08/04/2017		0	0	0	0	0	0	0	1,878	1,878	0	0	0
717609724	WENATCHEE	WA		12/28/2006		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610195	WENATCHEE	WA		07/01/2011		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610738	WENATCHEE	WA		09/26/2013		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610912	YAKIMA	WA		12/30/2014		0	0	0	0	0	0	0	300,000	300,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	106,801	106,801	0	0	0
706110403	YELM	WA		08/04/2017		0	0	0	0	0	0	0	772	772	0	0	0
717611406	DARLINGTON	WI		05/16/2017		0	0	0	0	0	0	0	120,160	120,160	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	144,273	144,273	0	0	0
706109735	MILWAUKEE	WI		11/01/2018		0	0	0	0	0	0	0	182,844	182,844	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	448,946,638	444,094,177	(4,846,272)	(6,188)	(4,852,460)
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	5,612,000	5,612,000	0	0	0
717611564	JONESBORO	AR		04/02/2018		0	0	0	0	0	0	0	8,600,000	8,600,000	0	0	0
717611568	JONESBORO	AR		04/02/2018		0	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0
717611594	JONESBORO	AR		05/18/2018		0	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706110417	SUN CITY WEST	AZ		11/08/2017		23,146,000	0	0	0	0	0	0	18,000,000	18,000,000	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	11,030,336	11,030,336	0	0	0
706110488	CORTE MADERA	CA		03/06/2018		0	0	0	0	0	0	0	9,764,000	9,764,000	0	0	0
706110463	CYPRESS	CA		12/07/2017		24,000,000	0	0	0	0	0	0	23,658,655	23,658,655	0	0	0
717611604	GREENFIELD	CA		07/30/2018		0	0	0	0	0	0	0	9,988,000	9,988,000	0	0	0
706110495	MARTINEZ	CA		01/23/2018		0	0	0	0	0	0	0	17,117,000	17,117,000	0	0	0
717611506	ORANGE COVE	CA		12/28/2017		910,000	0	0	0	0	0	0	910,000	910,000	0	0	0
717611569	PLYMOUTH	CA		03/19/2018		0	0	0	0	0	0	0	3,393,000	3,393,000	0	0	0
706110571	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	3,751,097	3,751,097	0	0	0
706110572	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	1,740,979	1,740,979	0	0	0
706110598	SAN FRANCISCO	CA		10/09/2018		0	0	0	0	0	0	0	6,875,100	6,875,100	0	0	0
717611515	WILLIAMS	CA		11/21/2017		5,200,000	0	0	0	0	0	0	5,200,000	5,200,000	0	0	0
717610204	BEARDSTOWN	IL		09/17/2010		690,232	0	0	0	0	0	0	690,232	690,232	0	0	0
717611537	NASHVILLE	IL		12/20/2017		810,000	0	0	0	0	0	0	803,828	803,828	0	0	0
706110426	BOSTON	MA		10/30/2017		43,300,000	0	0	0	0	0	0	18,000,000	18,000,000	0	0	0
706110473	NEW YORK	NY		05/07/2018		0	0	0	0	0	0	0	18,000,000	18,000,000	0	0	0
706110483	HILLSBORO	OR		02/15/2018		0	0	0	0	0	0	0	6,195,502	6,195,502	0	0	0
706110525	ABINGTON TOWNSHIP	PA		06/12/2018		0	0	0	0	0	0	0	13,949,044	13,949,044	0	0	0
706110484	HUNTINGDON VALLEY	PA		06/12/2018		0	0	0	0	0	0	0	7,472,702	7,472,702	0	0	0
706110554	HOUSTON	TX		07/30/2018		0	0	0	0	0	0	0	26,183,000	26,183,000	0	0	0
706110462	WEST VALLEY CITY	UT		02/02/2018		0	0	0	0	0	0	0	1,475,000	1,475,000	0	0	0
706110564	SEATTLE	WA		06/19/2018		0	0	0	0	0	0	0	4,211,973	4,211,973	0	0	0
0499999. Mortgages transferred						98,056,232	0	0	0	0	0	0	231,621,448	231,621,448	0	0	0
0599999 - Totals						2,296,820,344	0	(976,236)	0	0	(976,236)	4,273,537	2,900,870,533	2,889,596,093	(10,242,590)	(1,031,848)	(11,274,438)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PIP, LLC - Combined Fixed or Variable Rate Bonds Affiliated		Atlanta	GA	Prudential	1	06/26/2009		11,925,726	799,728	799,728	(7,114,463)	0	0	0	0	8,151,643	0	100.000
0899999. Fixed or Variable Rate - Bonds - Affiliated									11,925,726	799,728	799,728	(7,114,463)	0	0	0	0	8,151,643	0	XXX
000000-00-0	Dryden Finance II LLC		Newark	NJ	Dryden Finance II LLC	1	10/30/1998		28,398,774	27,317,337	0	0	0	0	0	0	0	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									28,398,774	27,317,337	0	0	0	0	0	0	0	0	XXX
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ	Prudential	5	04/30/2008	2	2,646,458	656,851	0	446,800	0	0	0	0	0	0	55.850
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Atlanta	GA	Prudential		12/31/2009		0	3,889,975	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - DC		Atlanta	GA	Prudential		11/30/2018		690,232	690,232	0	(690,232)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA	Prudential		06/26/2009		753,526	892,851	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA	Prudential		06/26/2009		60,140	70,915	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA	Prudential		03/31/2010		20,876,396	5,021,325	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA	Prudential		02/28/2013		3,702,644	335,766	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA	Prudential		06/13/2012		169,818	169,818	0	0	0	0	0	0	0	0	100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									28,899,214	11,727,733	0	(243,432)	0	0	0	0	0	0	XXX
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU	Investment Manager - Mezzanine Management Central Europe Ltd		10/30/2007	2	691,154	215,392	215,392	(38,661)	0	0	0	(12,913)	0	99,973	0.655
000000-00-0	Accion Frontier Inclusion Fund, L.P.		Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)		11/16/2015	1	3,379,395	4,047,788	4,047,788	694,687	0	0	0	(150,592)	1,620,605	4.170	
000000-00-0	Acrisure HP SCF Investor, LP - PICA		New York	NY	Acrisure HP SCF GP, LLC		12/05/2018	2	7,121,825	7,121,825	7,121,825	0	0	0	0	(7,174)	1,578,175	7.909	
000000-00-0	Acumen Capital Markets I LP		New York	NY	Acumen Fund, Inc.		09/01/2009	1	1,931,739	0	0	0	0	0	0	0	68,261	18.920	
000000-00-0	Advent International GPE V-G LP		Boston	MA	GPE V GP Limited Partnership		11/01/2012	3	2,561,269	1,626,494	1,626,494	(144,822)	0	0	0	0	2,132,466	9.190	
000000-00-0	Advent International GPE VIII-B LP - PICA		Boston	MA	GPE VIII GP (Delaware) Limited Partnership,		09/26/2016	3	12,980,000	15,056,721	15,056,721	2,025,053	0	0	0	(289,568)	7,020,000	0.420	
000000-00-0	Alinda Infrastructure Fund I, L.P.		Greenwich	CT	Alinda GP I, L.P.		09/08/2006		4,140,008	139,606	139,606	(66,951)	0	0	0	(2,469)	2,816,442	2.235	
000000-00-0	Allsop Venture Partners III		Cedar Rapids	IA	MARK Venture Partners LP		01/01/1996	1	0	0	0	0	0	0	0	0	0	4.234	
000000-00-0	Altaris Constellation Partners IV, L.P.		New York City	NY	AHP Constellation IV, GP, L.P.		06/18/2018	3	2,464,685	2,649,853	2,649,853	185,168	0	0	0	0	5,535,315	3.200	
000000-00-0	Altaris Health Partners IV, L.P.		New York City	NY	AHP IV GP, L.P.		06/18/2018	3	6,731,881	7,160,175	7,160,175	497,189	0	0	0	(68,895)	25,268,119	3.200	
000000-00-0	American Industrial Partners Capital Fund VI, LP.		New York	NY	GP - AIPCF VI, LLC		01/21/2016	3	15,803,185	16,395,675	16,395,675	1,128,391	0	0	0	(398,201)	4,196,815	1.140	
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA		New York	NY	American Securities Associates VII, LLC,		01/19/2016	3	14,452,263	13,648,262	13,648,262	(2,038,355)	0	0	0	1,188,508	9,318,359	0.500	
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	167,568	74,009	74,009	(16,757)	0	0	0	0	0	0.345	
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2		Middleburg Heights	OH	Prudential Capital Partners II L.P.		06/30/2013	3	0	0	0	0	0	0	0	0	0	0.677	
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	2,165,746	956,538	956,538	(216,575)	0	0	0	0	0	4.456	
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	83,784	31,740	31,740	(19,588)	0	0	0	0	0	0.024	
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	2,792,799	1,058,012	1,058,012	(652,947)	0	0	0	0	0	0.795	
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units		Middleburg Heights	OH	Prudential Capital Partners II L.P.		05/31/2013	3	25,135	25,135	25,135	0	0	0	0	0	0	0.000	
000000-00-0	Apax Europe VI - A, L.P. (VZ)		St Peter Port	GGY	Apax Europe VI GP		12/10/2012	3	17,911,667	11,591,786	11,591,786	80,059	0	0	0	(592,681)	1,450,519	1.400	
000000-00-0	APAX Europe VI-A, LP (GM)		St Peters Port	GGY	Apax Europe VI GP		11/01/2012	3	8,566,232	5,533,716	5,533,716	38,219	0	0	0	(282,935)	692,452	0.860	
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		St Peter Port	GGY	Apax Europe VII GP		12/10/2012	3	43,678,047	22,154,873	22,154,873	(1,680,671)	0	0	0	(978,113)	1,362,068	23.310	
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		St Peter Port	GGY	Apax Europe VII GP		11/01/2012	3	6,937,438	3,510,163	3,510,163	(266,281)	0	0	0	(154,970)	215,802	3.690	
000000-00-0	Apax Excelsior VI, L.P.		New York	NY	Apax Excelsior VI Partners LP		06/06/2000	3	318,445	0	0	(1,089)	0	0	0	0	96,866	0.278	
000000-00-0	APAX IX USD L.P. - PICA		St Peter Port	GGY	Apax IX USD GP L.P. Inc.		05/12/2017	3	12,738,938	15,556,190	15,556,190	2,901,749	0	0	0	0	8,339	16,661,063	0.490

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Apollo Investment Fund V L.P.		New York	NY	Apollo Advisors V, L.P.		11/01/2012	3	1,524,989	376,151	376,151	9,053	0	0	0	0	0	1,699,745	0.764
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY	Apollo Advisors VI, L.P.		11/01/2012	3	5,181,041	3,856,051	3,856,051	(129,247)	0	0	0	0	0	1,170,406	0.574
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY	Apollo Advisors VII, L.P.		11/01/2012	3	3,666,702	3,186,948	3,186,948	116,264	0	0	0	0	(24,156)	2,069,405	0.104
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY	Apollo Advisors VII, L.P.		12/10/2012	3	12,035,745	10,459,774	10,459,774	381,584	0	0	0	0	(79,282)	6,791,892	0.300
000000-00-0	ArcLight Energy Partners Fund II, L.P.		Boston	MA	ArcLight PEF GP II LLC		06/30/2004		401,808	0	0	0	0	0	0	0	0	0	0.625
000000-00-0	ArcLight Energy Partners Fund III, L.P.		Boston	MA	ArcLight PEF GP III, LLC		05/19/2006		1,155,810	0	0	(62,765)	0	0	0	0	0	0	1.199
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA	ArcLight PEF GP IV, LLC		10/26/2007		1,992,075	1,302,541	1,302,541	0	0	0	0	0	252,547	3,868,289	0.798
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA	Arclight PEF GP V, LLC		12/01/2011		5,359,376	4,735,185	4,735,185	0	0	0	0	0	2,350,830	1,800,790	0.365
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Arlington Capital Group 11,L.L.C		12/10/2012	3	1,674,254	1,705,563	1,705,563	136,188	0	0	0	0	437,871	398,295	4.274
000000-00-0	Arlington Capital Partners IV, L.P. - PICA		Chevy Chase	MD	Arlington Capital Group IV L.L.C.		12/19/2016	3	22,073,651	24,673,852	24,673,852	4,412,476	0	0	0	0	(725,899)	17,126,349	5.600
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY	Avista Capital Partners GP, LLC		12/10/2012	3	9,791,950	1,485,252	1,485,252	(2,090,864)	0	0	0	0	(79,971)	725,646	3.160
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA		Coral Gables	FL	Bayview Capital GP V, LLC		03/22/2017	10	13,459,857	14,278,994	14,278,994	769,362	0	0	0	0	0	21,540,143	1.400
000000-00-0	BC European Capital VIII, LP		London	GBR	CIE MANAGEMENT II LIMITED (GP)		11/01/2012	3	5,680,073	7,335,428	7,335,428	3,354,936	0	0	0	1,584,261	182,280	2,653,995	1.119
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	CIE MANAGEMENT II LIMITED		12/10/2012	3	6,826,498	9,041,951	9,041,951	4,135,562	0	0	0	1,781,082	225,218	3,271,690	1.300
000000-00-0	BCP V-S L.P.		New York	NY	Blackstone Management Associates V, L.L.C.		11/01/2012	3	294,105	288,229	288,229	(5,877)	0	0	0	0	31,754	124,683	0.241
000000-00-0	BDCM Opportunity Fund II LP		Greenwich	CT	BDCM Opportunity Fund II GP, LLC		11/01/2012		14,924,259	14,921,951	14,921,951	196,193	0	0	0	0	2,279,016	622,894	1.494
000000-00-0	BDCM Opportunity Fund III, LP		Greenwich	CT	BDCM Opportunity Fund III GP, LLC		11/01/2012		11,327,654	14,186,695	14,186,695	407,672	0	0	0	0	503,780	330,112	1.488
000000-00-0	Birch Hill Equity Partners V, LP		Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	11,274,630	10,842,281	10,842,281	314,752	0	0	0	(675,066)	(162,311)	18,444,583	5.542
000000-00-0	Bison Capital Partners V, LP - PICA		New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	8,717,210	9,346,204	9,346,204	1,113,044	0	0	0	0	(140,047)	15,982,790	6.587
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Blackstone Management Associates IV, L.L.C.		11/01/2012	3	3,205,528	3,491,256	3,491,256	121,907	0	0	0	0	443,748	935,798	0.545
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY	Blackstone Management Associates V LLC		11/01/2012	3	4,154,935	4,116,247	4,116,247	484,230	0	0	0	0	11,201	1,907,673	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Blackstone Management Associates VI LLC		11/01/2012	3	12,289,994	13,530,816	13,530,816	1,018,411	0	0	0	0	2,324,345	2,049,897	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA		New York	NY	Blackstone Management Associates VII L.L.C.,		10/21/2016	3	16,449,899	20,396,545	20,396,545	3,598,502	0	0	0	0	(465,058)	23,550,101	0.229
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA		New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		3,530,624	4,428,795	4,428,795	352,579	0	0	0	0	142,000	2,269,376	0.040
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY	Blackstone Strategic Alliance Associates II L.L.C.		01/31/2011	13	2,887,382	2,827,655	2,827,655	(66,846)	0	0	0	0	81,420	217,517	0.751
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA		Los Angeles	CA	Brentwood Private Equity VI, LP		12/27/2017	3	2,074,232	1,193,088	1,193,088	(244,187)	0	0	0	0	(448,986)	21,778,551	2.168
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.		New York	NY	Bridges Ventures Fund GP-LP		07/15/2014	1	2,340,749	1,835,021	1,835,021	137,142	0	0	0	0	(111,216)	2,659,251	8.000
000000-00-0	Bronze Venture Fund I, LP.		Palo Alto	CA	Bronze Venture Fund GP, LLC		09/29/2017		2,211,094	2,512,947	2,512,947	339,513	0	0	0	0	0	788,906	13.040
000000-00-0	BVIP Fund IX, L.P. - PICA		Boston	MA	BVIP Fund IX GP, LLC		11/27/2017	3	6,367,187	4,198,731	4,198,731	(1,234,211)	0	0	0	0	(934,245)	27,265,237	4.484
000000-00-0	Cadence Bancorp LLC - PICA		Houston	TX	Chief Financial Officer (John McIlhorter)		07/20/2010	3	626,993	626,993	626,993	(611,303)	0	0	0	0	10,037,850	0	1.497
000000-00-0	Cadence Finance Acquisitions, L.P.		Chevy Chase	MD	Arlington Management IV, L.L.C.		10/25/2017	3	13,320,000	14,528,160	14,528,160	1,208,160	0	0	0	0	0	1,680,000	7.690
000000-00-0	Canaan XI, LP - PICA		Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		2,205,000	2,141,653	2,141,653	(63,347)	0	0	0	0	0	6,795,000	1.130
000000-00-0	Cardinal Co-Invest, LP - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		10/27/2016	3	8,750,000	14,749,065	14,749,065	2,097,206	0	0	0	0	4,873,784	0	3.190
000000-00-0	Carlyle Japan Partners II, L.P.		George Town	CYM	CJP II International GP, LP		11/01/2012	3	814,134	77,376	77,376	(65,440)	0	0	0	2,424	(8,607)	513,643	0.157
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE	TC Group IV, L.P.		11/01/2012	3	1,146,190	740,224	740,224	125,789	0	0	0	0	0	2,101,011	0.334
000000-00-0	Carlyle Partners IV. LP (GIB)		Wilmington	DE	TC Group IV, L.P.		12/31/2012	3	719,757	451,187	451,187	76,672	0	0	0	0	0	1,280,744	0.204
000000-00-0	Carlyle Partners V, LP		Wilmington	DE	TC Group V, L.P.		11/01/2012	3	2,100,688	2,141,755	2,141,755	118,118	0	0	0	0	370,800	2,204,352	0.089
000000-00-0	Carlyle Partners V, LP (GIB)		Wilmington	DE	TC Group V, L.P.		12/31/2012	3	3,375,853	3,626,199	3,626,199	283,112	0	0	0	0	582,272	3,617,400	0.146
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE	TC Grpup VI, L.P..		10/21/2013	3	18,381,688	18,739,336	18,739,336	(502,913)	0	0	0	0	3,201,953	1,624,755	0.193
000000-00-0	Carlyle Partners VII, L.P. - PICA		Wilmington	DE	TC Group VII, L.P.		12/19/2018	3	781,955	533,185	533,185	0	0	0	0	0	(248,770)	21,818,045	12.220
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN	Catalyst Fund General Partner III Inc		09/01/2010		13,997,190	14,189,476	14,189,476	(3,192,766)	0	0	0	0	0	594,618	1.579
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN	Catalyst Fund General Partner IV Inc		07/13/2012		16,835,383	12,085,515	12,085,515	(5,282,318)	0	0	0	0	0	1,308,465	2.332
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA		Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.		09/04/2018	2	5,859,900	5,859,900	5,859,900	0	0	0	0	0	0	140,100	6.667
000000-00-0	CCP IX LP No. 1		London	GBR	Charterhouse General Partners (IX) Limited		11/01/2012	3	4,616,648	3,160,794	3,160,794	248,876	0	0	0	(152,562)	0	845,508	0.320

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CCP VII LP No. 2.1		London	GBR	Charterhouse general Partners (VII) Limited		11/01/2012	3	0	0	0	(114,142)	0	0	0	0	237,317	0	1.680
000000-00-0	CCP VIII LP No. 2.1		London	GBR	Charterhouse General Partners (VIII) Limited		11/01/2012	3	2,781,972	84,477	84,477	26,612	0	0	0	0	0	0	0.852
000000-00-0	Centerbridge Capital Partners II, L.P.		New York	NY	Centerbridge Associates II, LP		11/01/2012		15,183,052	12,106,188	12,106,188	(1,811,596)	0	0	0	0	(141,071)	2,932,721	0.593
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA		New York	NY	Centerbridge Associates III, L.P.		05/21/2015		4,689,020	6,475,727	6,475,727	972,184	0	0	0	0	(171,930)	7,812,519	0.208
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY	Centerbridge Associates, LP		11/01/2012		3,686,733	3,426,258	3,426,258	860,904	0	0	0	0	466,593	982,002	0.460
000000-00-0	Cerberus Institutional Partners, L.P. - Series II		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		979,139	0	0	(12,801)	0	0	0	0	0	6,466,293	4.354
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		432,936	298,516	298,516	57,036	0	0	0	0	4,499	5,859,426	0.893
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Cerberus Institutional Associates, LLC		11/01/2012		4,523,537	4,449,840	4,449,840	(73,697)	0	0	0	0	1,395,700	1,866,080	0.324
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY	Cerberus Levered Loan Opportunities GP, LLC		11/23/2011	2	499,854	522,677	522,677	(496)	0	0	0	0	52,432	11,479,761	3.923
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC,		05/31/2013	2	7,192,186	7,192,186	7,192,186	47,626	0	0	0	0	234,095	3,280,376	1.835
000000-00-0	Charles River Partnership XII, LP (VZ)		Cambridge	MA	Charles River Partnership XII GP, LLC		12/10/2012	1	2,201,429	1,204,402	1,204,402	(99,216)	0	0	0	0	0	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Cambridge	MA	Charles River Partnership XIII GP, LLC		12/10/2012	1	3,287,926	2,305,740	2,305,740	378,920	0	0	0	0	0	0	4.400
000000-00-0	China Momentum Fund, L.P.		Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd		12/24/2013	3	159,229,780	146,709,829	146,709,829	4,134,287	0	0	0	0	8,216,889	17,216,280	19.620
000000-00-0	CHS Private Equity V LP		Chicago	IL	CHS Management V LP		11/01/2012	3	53,925	64,921	64,921	(74,927)	0	0	0	0	49,948	2,005,968	1.240
000000-00-0	CISA Holdings LLC		New York	NY	Veritas Capital Fund Management, LLC		06/30/2015	3	6,050,000	16,331,859	16,331,859	9,424,129	0	0	0	0	0	0	1.729
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		New York	NY	CD&R Associates VI Limited Partnership		11/01/2012	3	100,021	6,919	6,919	(1,562)	0	0	0	0	0	1,394,888	0.710
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		New York	NY	CD&R Associates VIII, Ltd.		11/01/2012	3	2,466,447	2,478,336	2,478,336	246,274	0	0	0	0	321,847	2,253,124	0.260
000000-00-0	Clayton, Dubilier & Rice Fund X, LP		New York	NY	CD&R Associates X, LP		03/27/2018	3	6,908,349	7,082,605	7,082,605	446,157	0	0	0	0	(271,901)	18,091,651	0.250
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peters Port	GGY	Coller International General Partner V, L.P		11/01/2012	3	951,898	487,732	0	23,383	0	0	0	0	(23,383)	1,427,461	0.130
000000-00-0	Coller International Partners VII, L.P.		St Peters Port	GGY	Coller International General Partner VII LP		01/21/2016	3	14,014,577	16,862,990	16,862,990	1,327,398	0	0	0	0	427,135	10,985,423	0.385
000000-00-0	Colony Industrial Fund L.P. -PICA		Los Angeles	CA	Colony Industrial GP, LLC		06/29/2018		50,000,000	51,545,590	51,545,590	1,545,590	0	0	0	0	563,903	0	5.411
000000-00-0	Community Outcomes Fund LP		Brooklyn	NY	COF GP LP		03/30/2018		429,471	410,859	410,859	(18,612)	0	0	0	0	0	1,334,955	15.000
000000-00-0	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		08/07/2014	3	7,379,684	5,967,008	5,967,008	154,416	0	0	0	0	1,903,582	7,620,316	4.200
000000-00-0	Cortec Group Fund VI, LP		New York	NY	Cortec Management VI, LLC		07/10/2015	3	9,970,773	8,918,484	8,918,484	10,034	0	0	0	0	(244,835)	9,993,159	2.827
000000-00-0	CVC Capital Partners VI (A) L.P.		St Helier	JEY	CVC Capital Partners VI Limited		02/18/2014	3	13,020,265	14,958,802	14,958,802	855,336	0	0	0	(635,240)	450,975	2,679,548	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA		Jersey	JEY	CVC Capital Partners VII Limited		12/04/2018	3	4,875,062	4,374,364	4,374,364	0	0	0	0	42,666	(543,365)	26,056,285	0.175
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM	Darby Asia Opportunities Fund III, GP, L.P.		09/20/2011	2	7,477,653	8,084,624	8,084,624	956,382	0	0	0	0	0	4,510,747	14.390
000000-00-0	DFW Capital Partners V, L.P. - PICA		Teaneck	NJ	DFW V-GP, LLC		05/17/2016	3	13,728,018	14,381,011	14,381,011	607,869	0	0	0	0	232,036	5,771,982	5.417
000000-00-0	Dunes Point Capital Investment Partners I-D, LLC		Rye	NY	Dunes Point Capital Equity Investments, LLC		04/12/2017	3	10,000,000	10,000,000	10,000,000	0	0	0	0	0	6,584	0	14.577
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA	EIF US Power IV, LLC		11/28/2011		10,377,446	10,864,353	10,864,353	1,327,527	0	0	0	0	1,646,907	995,892	0.705
000000-00-0	EIG Energy Fund XVI, L.P.		Washington, DC	DC	EIG Energy Fund XVI, L.P.		12/13/2013	2	22,739,757	21,525,058	21,525,058	0	0	0	0	0	2,898,424	9,192,732	0.498
000000-00-0	Elevar Equity III, L.P.		Seattle	WA	Elevar GP III, L.P.		12/30/2014	1	4,148,328	4,889,554	4,889,554	797,762	0	0	0	0	118,454	855,000	6.800
000000-00-0	Emerald Partners IV, L.P.		Cleveland	OH	Brantley Venture Management IV LP		03/30/1999	3	2,672,433	33,288	33,288	54,840	0	0	0	0	0	0	4.040
000000-00-0	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		04/22/2014		16,583,463	19,181,807	19,181,807	1,514,717	0	0	0	0	434,392	3,990,897	0.823
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP		03/27/2013	2	17,856,299	14,327,190	14,327,190	1,386,869	0	0	0	0	279,981	7,853,388	4.347
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR	EQT V (General Partner) LP		11/01/2012	3	141,846	49,537	49,537	122	0	0	0	139,369	17,114	31,367	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR	EQT VI (General Partner) LP		11/01/2012	3	19,458,379	17,542,918	17,542,918	12,678	0	0	0	1,012,630	3,221,735	1,784,936	0.570
000000-00-0	EQT VIII (No. 2) SCSP		Stockholm	SWE	EQT VIII (GP) SCS		08/10/2018	3	315,883	41,916	41,916	42,589	0	0	0	673	305,354	32,611,533	0.280
000000-00-0	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management, Inc.		08/29/2014	1	1,991,716	3,901,827	3,901,827	456,773	0	0	0	0	0	0	2.980
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA		Luxembourg	LUX	Equistone General Partner VI S.A R.L		07/18/2018	3	2,248,820	1,918,374	1,918,374	157,164	0	0	0	5,277	492,887	24,269,108	5.190
000000-00-0	Escalate Capital I, L.P		Austin	TX	Escalate Capital Management I		11/01/2012	2	823,561	823,561	823,561	87,651	0	0	0	0	53,107	138,144	5.050

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)		Wilmington	DE	Fenway Partners III, LLC		12/10/2012	3	18,557,886	20,706,654	20,706,654	(1,289,163)	0	0	0	0	2,256,332	3,372,653	7.300
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT	First Reserve GP XI, L.P.		12/10/2012		60,918,679	8,083,600	8,083,600	2,727,785	0	0	0	0	0	0	1.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT	First Reserve GP XII, L.P.		12/10/2012		72,994,173	21,169,142	21,169,142	(3,144,564)	0	0	0	0	0	0	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	FCO Fund II GP LLC		11/01/2012		4,651,866	4,178,703	4,178,703	(122,841)	0	0	0	0	210,273	1,551,788	2.520
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY	Fortress Fund III GP LLC		11/01/2012		15,381,697	2,938,727	2,938,727	(905,563)	0	0	0	0	0	693,327	1.490
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY	Fortress Fund IV GP LP		11/01/2012		18,966,432	9,213,351	9,213,351	287,463	0	0	0	0	0	597,221	1.240
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY	Fortress Fund V GP L.P.		11/01/2012		12,097,307	11,890,679	11,890,679	(206,628)	0	0	0	0	1,574,406	549,527	0.590
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership		London	GBR	Cinven Capital Management (IV) Limited Partnership		11/01/2012	3	4,057,059	128,463	128,463	(809,657)	0	0	0	0	0	516,101	0.590
000000-00-0	Francisco Partners Agility, L.P. - PICA		San Francisco	CA	Francisco Partners Agility GP, L.P.		06/01/2017	3	1,332,051	1,303,603	1,303,603	125,996	0	0	0	0	1,120,422	7,981,978	2.250
000000-00-0	Francisco Partners IV, L.P. - PICA		San Francisco	CA	Francisco Partners GP IV, L.P.		04/15/2015	3	18,271,875	23,236,252	23,236,252	2,153,559	0	0	0	0	5,596,875	478,125	0.650
000000-00-0	Francisco Partners V LP - PICA		San Francisco	CA	Francisco Partners GP V LP		05/29/2018	3	6,441,000	6,167,553	6,167,553	(104,889)	0	0	0	0	(168,558)	16,159,000	0.580
000000-00-0	Friedman Fleischer & Lowe LLC		San Francisco	CA	Friedman Fleischer & Lowe, GP, LLC		01/14/1999	3	94,352	117,900	117,900	(2,996,238)	0	0	0	0	2,798,558	380,770	2.450
000000-00-0	Frontier Fund V-A LP - PICA		Charlotte	NC	Frontier V Investment Group LLC		11/21/2017	3	5,611,786	5,316,843	5,316,843	(5,635)	0	0	0	0	(257,177)	8,388,214	4.828
000000-00-0	FS Equity Partners V, LP (VZ)		Los Angeles	CA	FS Capital Partners V, LLC		12/10/2012	3	4,421,894	3,018,416	3,018,416	(15,721)	0	0	0	0	0	7,735,211	3.570
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	19,851,315	24,277,769	24,277,769	5,507,098	0	0	0	0	(603,439)	17,507,348	2.840
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA		San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	18,588,994	19,846,787	19,846,787	1,269,258	0	0	0	0	(11,465)	1,411,006	0.110
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA		Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	1,270,199	1,111,276	1,111,276	28,657	0	0	0	0	(187,063)	7,729,801	3.236
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		George Town	CYM	GS Mezzanine Advisors 2006, L.L.L.		11/01/2012	2	190,244	216,691	216,691	26,447	0	0	0	0	32,766	2,169,874	5.642
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)		New York	NY	GS Mezzanine Advisors V, L.L.C.		11/01/2012	2	136,969	97,370	97,370	44,488	0	0	0	0	(2,687)	2,290,898	2.730
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY	GS Mezzanine Advisors V, L.L.C.		12/10/2007	2	410,580	151,799	151,799	64,749	0	0	0	0	(3,752)	3,198,016	0.098
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA		New York	NY	GSO Capital Opportunities Associates III LLC		09/22/2016	2	12,015,255	12,655,817	12,655,817	498,918	0	0	0	0	504,401	17,384,745	0.452
000000-00-0	GSO COF III Co-Investment Fund LP - PICA		New York	NY	GSO COF III Co-Investment Associates LLC,		08/14/2017	2	1,922,614	1,922,485	1,922,485	(411)	0	0	0	0	93,422	5,516,329	0.300
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA		Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP		05/04/2018	3	4,854,631	3,272,500	3,272,500	(1,326,899)	0	0	0	0	(255,232)	28,845,600	0.648
000000-00-0	Harbour Group Investments IV, LP		Clayton	MO	Harbour Group IV Management Co., LLC		11/01/2012	3	133,050	131,819	131,819	(48,883)	0	0	0	0	105,363	7,589,177	6.130
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA		New York	NY	Harvest Associates SCF GP II, L.P.		07/13/2018	2	2,065,485	2,215,068	2,215,068	180,203	0	0	0	0	(30,837)	7,934,515	5.000
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2		New York	NY	Harvest Associates SCF GP II, L.P.		10/25/2018	2	1,847,595	1,834,714	1,834,714	0	0	0	0	0	(28,058)	8,152,405	1.111
000000-00-0	Harvest Partners VII, LP - PICA		New York	NY	Harvest Associates VII, LP		09/28/2016	3	18,924,083	20,519,938	20,519,938	2,133,698	0	0	0	0	27,907	16,075,917	1.591
000000-00-0	HGGC Fund III, L.P. - PICA		Palo Alto	CA	HGGC Fund III GP, L.P.		07/28/2017	3	23,488,194	26,306,116	26,306,116	3,033,655	0	0	0	0	(115,946)	16,051,013	5.380
000000-00-0	Highstar Capital Fund II, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		2,526,612	1,544,220	1,544,220	(787,157)	0	0	0	0	0	180,728	4.100
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY	AIG Highstar GP II, LP		11/01/2012		8,001,752	4,984,585	4,984,585	(370,987)	0	0	0	0	0	149,404	0.808
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)		New York	NY	AIG Highstar GP III Prism Fund, L.P.		12/31/2012		12,245,042	8,140,549	8,140,549	(608,578)	0	0	0	0	0	293,625	1.330
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY	Highstar Capital GP IV, LP		02/09/2011		13,214,864	9,480,829	9,480,829	(5,032,596)	0	0	0	0	1,370,635	1,139,984	1.960
000000-00-0	Icebox Co-Invest L.P.		GA	GGY	Icebox G.P. Limited		06/12/2017	3	15,000,000	17,900,794	17,900,794	2,860,873	0	0	0	0	0	0	24.080
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	JEY	ICG Europe Fund V GP Limited Partnership		04/27/2012	2	5,994,849	4,253,529	4,253,529	5,674	0	0	0	0	(346,572)	908,291	861,607	0.568
000000-00-0	ICG Europe Fund VII SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp		08/24/2018	2	1,071,414	1,020,920	1,020,920	(35,955)	0	0	0	0	(14,540)	0	14,604,849	2.152
000000-00-0	ICG MXV Co-Investment I SCSp - PICA		Luxembourg	LUX	ICG Europe Fund VII GP S.à r.l.		07/30/2018	2	5,742,246	5,611,725	5,611,725	0	0	0	0	0	(130,521)	0	104,025	1.200
000000-00-0	ICV Partners II, L.P.		New York	NY	ICV ASSOCIATES II, LLC		11/29/2005	1	652,596	54,092	54,092	(394,545)	0	0	0	0	0	0	78,044	0.799
000000-00-0	Impala Private Investments, LLC- PICA		New York City	NY	Siris Partners III, L.P.		12/14/2017	3	0	0	0	0	0	0	0	0	6,965,328	0	1.829
000000-00-0	Inter-Atlantic G Fund, LP		New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	9,018,901	11,355,125	11,355,125	2,796,444	0	0	0	0	(125,000)	981,099	98.000
000000-00-0	Intervale Capital Fund III, L.P.		Cambridge	MA	Intervale Capital GP III, L.P.		03/14/2014		6,050,434	6,095,951	6,095,951	626,787	0	0	0	0	(43,205)	1,429,237	1.515
000000-00-0	Intervale Capital Fund, LP (VZ)		Cambridge	MA	Intervale Capital GP, LP		12/10/2012		17,407,462	14,584,386	14,584,386	3,017,320	0	0	0	0	(138,596)	1,636,120	10.900
000000-00-0	IP III Mezzanine Partners, L.P.		New York	NY	DLJ Investment Associates III, LP		06/23/2006	2	7,546,801	403,211	403,211	17,988	0	0	0	0	(7,178)	312,419	6.200
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT	Ironwood Equity Management LLC		07/19/2004		2,251,385	0	0	0	0	0	0	0	0	0	10.600
000000-00-0	Ironwood Mezzanine Fund LP		Avon	CT	Ironwood Mezzanine Management LLC		06/12/2002	2	(2,073,100)	0	0	0	0	0	0	0	0	239,956	9.960
000000-00-0	Italian Fine Foods Holdings L.P.		Dallas	TX	Kainos GP II LLC		05/04/2018	3	10,000,000	9,994,228	9,994,228	(5,772)	0	0	0	0	0	0	3.940

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Kainos Capital Partners II LP - PICA		Dallas	TX	KCP II GP LP		12/19/2016	3	16,079,491	15,895,596	15,895,596	1,027,419	0	0	0	0	(143,335)	12,520,509	3.196
000000-00-0	KC Culinarte Holdings LP -PICA		Dallas	TX	Kainos GP II LLC		08/20/2018	3	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	8.373
000000-00-0	KCIBT Holdings, L.P.		McLean	VA	KCIBT GP, LLC		06/21/2017	3	15,000,000	19,238,183	19,238,183	4,238,183	0	0	0	0	0	0	3.760
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY	Kelso GP VII, LLC		12/10/2012	3	3,831,514	1,072,296	1,072,296	(43,843)	0	0	0	0	0	0	2.000
000000-00-0	Kohlberg Investors VIII, L.P. - PICA		Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	14,291,563	15,891,004	15,891,004	2,030,323	0	0	0	0	(2,840)	24,908,399	9.372
000000-00-0	LBA Realty Fund VI, L.P. - PICA		Irvine	CA	LBA Management Company VI, LLC		08/18/2017	3	4,855,556	4,675,157	4,675,157	(70,996)	0	0	0	0	1,202	5,144,444	1.390
000000-00-0	LCCG High Yield CMBS Fund II, LLC		Irving	TX	N/A		06/29/2004		0	0	0	0	0	0	0	0	125	0	4.240
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA		Austin	TX	Learn Capital Management XXI, LLC		12/03/2018		1,000,000	1,000,000	0	(1,000,000)	0	0	0	0	0	0	33.333
000000-00-0	Lexington Capital Partners V. L.P.		New York	NY	Lexington Associates V. LLC		11/01/2012	3	166,650	90,319	90,319	(57,618)	0	0	0	0	10,807	56,788	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.		New York	NY	Lexington Associates VI, LP		11/01/2012	3	968,770	903,195	903,195	0	0	0	0	0	142,879	134,814	0.220
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY	Lincolnshire Equity Partners II LP		10/19/2000	3	118,802	170,664	170,664	170,664	0	0	0	0	9,151	435,841	2.480
000000-00-0	Linden Capital Partners III, L.P. - PICA		Chicago	IL	Linden Manager III LP		06/23/2016	3	14,079,744	18,040,225	18,040,225	2,073,996	0	0	0	0	1,470,537	920,256	3.728
000000-00-0	Linden Capital Partners IV LP - PICA		Chicago	IL	Linden Manager IV LP		09/27/2018	3	1,204,075	1,238,772	1,238,772	34,697	0	0	0	0	0	27,095,925	5.133
000000-00-0	Marlin Equity V, L.P. - PICA		Hermosa Beach	CA	Marlin Equity Partners V, L.P.		02/21/2018	3	3,398,695	3,155,532	3,155,532	7,563	0	0	0	0	(250,726)	15,601,305	0.760
000000-00-0	Marlin Heritage II, L.P.		Hermosa Beach	CA	Marlin Heritage Partners II, L.P.		10/24/2017	3	3,716,521	3,500,325	3,500,325	(7,966)	0	0	0	0	(131,660)	5,783,479	1.270
000000-00-0	Menlo Ventures X, LP		Menlo Park	CA	MV Management X, L.L.C.		11/01/2012	1	3,678,339	4,053,625	4,053,625	(4,135,641)	0	0	0	0	5,974,354	0	0.640
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA	MV Management XI, LLC		11/01/2012	1	5,583,407	13,120,747	13,120,747	(9,980,939)	0	0	0	0	5,481,295	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.		New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	9,207,262	8,720,140	8,720,140	302,800	0	0	0	0	352,034	1,872,253	4.130
000000-00-0	Metalmark Capital Partners, L.P.		New York	NY	Metalmark Capital Partners GP, LLC		11/01/2012	3	2,530,155	1,322,088	1,322,088	64,408	0	0	0	0	(28,432)	7,672,136	3.250
000000-00-0	Mezzanine Partners Fund II, LP		New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.		05/06/2013	2	18,236,806	15,875,780	15,875,780	(585,358)	0	0	0	0	4,934,830	3,203,428	2.676
000000-00-0	Mezzanine Partners III, L.P. - PICA		New York	NY	HPS Mezzanine Partners III GP, L.P.		02/27/2017	2	17,414,957	18,079,892	18,079,892	786,662	0	0	0	0	1,073,950	7,085,043	1.400
000000-00-0	MezzVest II L.P.		St Helier	JEY	AIG-MezzVest Partners II, Ltd		10/03/2005	2	11,541,398	0	0	0	0	0	0	0	0	11,421,637	8.129
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	JEY	MezzVest Partners III, Limited.		02/24/2012	2	18,357,199	17,654,007	17,654,007	92,617	0	0	0	0	(1,007,920)	2,342,863	2.936
000000-00-0	MicroVest II - A, LP		Bethesda	MD	MicroVest General Partner II, LLC		04/17/2009	1	3,867,268	2,771,362	2,771,362	(688,517)	0	0	0	0	0	0	6.520
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.		New York	NY	MSREF VI International-GP, L.L.C.		05/29/2009		143,470	141,256	141,256	(47,309)	0	0	0	0	63,435	0	0.216
000000-00-0	Murex Investments I, LP		Philadelphia	PA	Murex Capital LP		01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	18.180
000000-00-0	New Enterprise Associates 10, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	4,697,355	5,721,034	5,721,034	75,325	0	0	0	0	0	0	0.700
000000-00-0	New Enterprise Associates 11, Limited Partnership		Timonium	MD	NEA Partners 11, Limited Partnership		11/01/2012	1	2,058,844	2,058,844	2,058,844	0	0	0	0	0	1,998,746	0	1.450
000000-00-0	New Enterprise Associates 12, Limited Partnership		Timonium	MD	NEA 12 GP, LLC		11/01/2012	1	2,510,515	1,350,352	1,350,352	(280,092)	0	0	0	0	0	120,000	0.320
000000-00-0	New Enterprise Associates 13, Limited Partnership		Timonium	MD	NEA 13 GP, LTD		11/01/2012	1	4,371,320	4,016,182	4,016,182	(1,291,480)	0	0	0	0	0	73,128	0.200
000000-00-0	New Enterprise Associates 8A, Limited Partnership		Timonium	MD	NEA Partners 10, Limited Partnership		11/01/2012	1	512,689	396,589	396,589	(81,850)	0	0	0	0	0	0	2.940
000000-00-0	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC		05/30/2012	1	4,353,034	4,585,775	4,585,775	485,599	0	0	0	0	(72,616)	372,500	18.330
000000-00-0	Newark Venture Partners Fund, L.P.		Newark	NJ	NVP General Partner, L.L.C		07/12/2016	1	4,196,500	3,811,112	3,811,112	105,903	0	0	0	0	(104,913)	1,798,500	19.230
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA	NSM SBIC II GP, L.P.		07/12/2005	2	107,336	53,180	53,180	(30,135)	0	0	0	0	0	359,081	5.023
000000-00-0	Newstone Capital Partners, L.P.		Los Angeles	CA	Newstone Partners, LLC		05/31/2006	2	391,105	126,261	126,261	(128,724)	0	0	0	0	0	1,245,683	3.400
000000-00-0	Nordic Capital V, L.P		St. Helier	JEY	Nordic Capital V Limited		11/01/2012	3	740,997	618,960	618,960	216,613	0	0	0	0	0	0	1.550
000000-00-0	Nordic Capital VI Alpha, L.P		St. Helier	JEY	Nordic Capital VI Limited		11/01/2012	3	4,198,589	470,851	470,851	(113,246)	0	0	0	0	3,513,130	(13,509)	2.520
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	JEY	Nordic Capital VII Limited		11/01/2012	3	1,913,968	902,478	902,478	(269,409)	0	0	0	0	35,241	(49,343)	553,228	0.470
000000-00-0	NVP General Partner, L.L.C		Newark	NJ	Thomas Wisniewski		07/12/2016	1	1,250	962	962	0	0	0	0	0	0	3,750	0.020
000000-00-0	Oak HC/FT Partners II, L.P. - PICA		Greenwich	CT	Oak HC/FT Associates II LLC		10/03/2017	1	4,215,360	5,232,012	5,232,012	1,335,189	0	0	0	0	(258,619)	9,784,640	2.550
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIII GP, L.P.		12/10/2012		1,431,955	1,431,955	1,431,955	313,019	0	0	0	0	407,681	0	0.500
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIIb GP, L.P.		12/10/2012		10,002,633	11,360,897	11,360,897	1,358,264	0	0	0	0	592,486	0	0.700
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA		Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.		06/18/2018		3,750,000	3,721,682	3,721,682	(28,100)	0	0	0	0	(218)	26,250,000	0.430
000000-00-0	OCM Opportunities Fund V, L.P.		Los Angeles	CA	OCM OPPORTUNITIES FUND V GP, LLC		11/01/2012		219,532	112,045	112,045	4,065	0	0	0	0	0	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angeles	CA	OCM Opportunities Fund VI GP, LLC		11/01/2012		293,591	7,919	7,919	6,837	0	0	0	0	0	0	0.470
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VII GP, L.P.		12/10/2012		1,333,568	978,700	978,700	40,713	0	0	0	0	0	0	0.300
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA	OCM OPPORTUNITIES FUND VII GP, LP		11/01/2012		304,743	223,649	223,649	9,304	0	0	0	0	0	0	0.127
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		11/01/2012		339,189	138,160	138,160	26,909	0	0	0	0	(1,481)	0	0.058

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angeles	CA	OCM Opportunities Fund VIIb GP, L.P.		12/10/2012		3,710,782	1,511,489	1,511,489	294,388	0	0	0	0	(16,202)	0	0.300
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit GenPar, LLC		07/20/2012		2,299,470	2,215,355	2,215,355	(83,598)	0	0	0	0	161,625	5,107,488	1.918
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC		09/17/2013		869,041	598,912	598,912	(1,954,443)	0	0	0	0	2,255	10,944,906	3.957
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	CHN	Olympus Capital Asia III GP, LP		11/30/2011	3	6,269,086	4,496,159	4,496,159	(2,495,286)	0	0	0	0	0	842,069	5.150
000000-00-0	One Rock Capital Partners II, LP - PICA		New York	NY	One Rock Capital Partners II GP, LLC		10/30/2017	3	8,313,517	7,811,508	7,811,508	(143,126)	0	0	0	0	(249,193)	18,786,483	2.811
000000-00-0	Parthenon Investors II, LP		Dover	DE	PCap Partners II, LLC		11/01/2012	3	4,847,250	813,349	813,349	117,552	0	0	0	0	0	2,522,003	3.693
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA		Chicago	IL	Prudential Capital Partners IV, L.P		10/01/2017	2	8,771,525	8,328,631	8,328,631	(491,710)	0	0	0	0	177,604	0	2.221
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA		Austin	TX	Peak Rock Capital Credit Holdings II LP		11/16/2017	3	409,284	453,167	453,167	61,765	0	0	0	0	(7,137)	7,090,244	3.080
000000-00-0	Peak Rock Capital Fund II, LP - PICA		Austin	TX	Peak Rock Capital Holdings II LP		09/06/2017	3	6,291,725	6,083,319	6,083,319	189,301	0	0	0	0	282,005	25,470,980	3.080
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GGY	Permira Europe III G.P. L.P.		11/01/2012	3	2,823,475	276,667	276,667	17,913	0	0	0	0	0	0	1.271
000000-00-0	Permira IV L.P.1		St. Peter Port	GGY	Permira IV G.P. L.P		11/01/2012	3	11,374,217	7,563,501	7,563,501	495,063	0	0	0	(275,400)	339,725	514,389	2.045
000000-00-0	Permira VI L.P. 1		St. Peter Port	GGY	Permira VI G.P. L.P.		01/11/2017	3	30,470,078	33,429,136	33,429,136	5,169,055	0	0	0	(1,177,579)	(1,093,528)	26,843,970	0.690
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Menlo Park	CA	PINNACLE VENTURES MANAGEMENT III, L.L.C		11/01/2012	2	525,233	342,200	342,200	(190,833)	0	0	0	0	0	0	4.410
000000-00-0	Pinnacle Ventures II-B, LP		Menlo Park	CA	Pinnacle Ventures Management II, LLC		11/01/2012	2	249,939	0	0	137,567	0	0	0	0	0	1,050,926	6.260
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA		Beverly Hills	CA	Platinum Equity Partners IV, LLC		03/21/2017	3	12,346,289	12,267,576	12,267,576	(46,604)	0	0	0	0	2,026,840	8,194,552	0.319
000000-00-0	Platinum Equity Partners III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		10/21/2013		4,790,141	4,524,594	4,524,594	(762,265)	0	0	0	0	1,451,447	2,518,003	0.265
000000-00-0	Platinum Equity SCRS Co-Investors LLC - PICA		Beverly Hills	CA	Platinum Equity Partners IV, L.P.		07/31/2017	3	6,000,000	7,508,120	7,508,120	1,516,669	0	0	0	0	0	0	6.000
000000-00-0	Platinum Equity Small Cap Fund, L.P.		Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.		06/28/2018	3	877,936	619,652	619,652	(129,615)	0	0	0	0	(128,669)	17,122,064	1.200
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Hong Kong	CHN	Fosun Equity Investment Ltd,		05/16/2011	3	198,484,778	120,772,696	120,772,696	(45,221,446)	0	0	0	0	(2,405,602)	26,846,378	65.990
000000-00-0	Pramerica European Value Partners, L.P.		MADISON	NJ	PGIM, Inc.		03/11/2016		20,057,589	21,558,333	21,558,333	4,414,245	0	0	0	(889,786)	1,202,852	10,184,275	3.335
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		10,875,945	2,189,506	2,189,506	(139,415)	0	0	0	(189,503)	0	475,053	3.480
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		1,787,921	134,483	134,483	(224,682)	0	0	0	(16,694)	27,041	4,570,950	3.796
000000-00-0	PRECap IV -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		11,904,793	6,337,241	6,337,241	(416,346)	0	0	0	(462,891)	657,456	2,511,068	2.418
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI	Providence Equity GP IV, LP		11/01/2012	3	29,539	24,810	24,810	18,050	0	0	0	0	0	1,861,110	0.839
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Providence Equity GP V L.P		11/01/2012	3	2,248,439	708,007	708,007	(1,164,921)	0	0	0	0	0	1,991,114	0.533
000000-00-0	Providence Equity Partners VI, L.P. (GM)		Providence	RI	Providence Equity GP VI, L.P.		11/01/2012	3	6,144,598	4,720,003	4,720,003	(1,235,899)	0	0	0	0	(9,358)	755,460	0.126
000000-00-0	PRU Alpha Fixed Income Opportunity Fund I, LP		Newark	NJ	Pru Alpha Partners I, LLC		07/31/2006		0	0	0	0	0	0	0	0	74,271	0	79.046
000000-00-0	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS		Newark	NJ	Pru Alpha Partners I, LLC		07/16/2009		0	0	0	0	0	0	0	0	19,655	0	20.919
000000-00-0	Prudential Capital Partners II, L.P.		Chicago	IL	Stetson Street Partners, L.P.		04/29/2005	2	6,975,064	3,646,080	3,646,080	457,503	0	0	0	0	(24,193)	5,047,450	5.828
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL	Columbus Drive Partners, L.P.		10/16/2008	2	16,488,149	11,785,049	11,785,049	606,533	0	0	0	0	2,339,260	11,778,003	7.781
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.		12/20/2012	2	111,900,568	103,165,327	103,165,327	0	0	0	0	0	6,263,649	9,590,104	13.693
000000-00-0	Prudential Capital Partners V, L.P. - PICA		Newark	NJ	Wabash Avenue Partners V, L.P.		04/21/2017	2	171,546,236	186,402,270	186,402,270	14,856,033	0	0	0	0	6,133,393	182,304,351	19.520
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA	BAA Co-Investment Fund (GenPar), LLC		06/02/2006	3	1,209,488	1,059,782	1,059,782	74,420	0	0	0	0	(3,583)	3,559,017	8.173
000000-00-0	R3 (B), LP - PICA (Class S)		New York	NY	BlackRock RRR, LLC		07/31/2014	13	200,843	151,500	151,500	(76,060)	0	0	0	0	8,968	0	7.447
000000-00-0	Range Investor Holdings, LLC - PICA		Itasca	IL	R. Scott Spielvogel		02/23/2018	3	6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	2.708
000000-00-0	Rethink Education, L.P.		White Plains	NY	Rethink Education GP, L.P.		01/28/2014		4,920,516	7,534,311	7,534,311	836,013	0	0	0	0	82,844	0	8.570
000000-00-0	River Capital Partners IV, LP		Atlanta	GA	River Investors IV, L.L.C.		12/29/1997	3	2,190,274	575,195	0	0	0	0	0	0	0	0	16.496
000000-00-0	Schroder Venture Italian Fund II L.P.2		St Peter Port	GGY	Schroder Venture Managers Inc.		09/12/2003	3	0	17,967	0	0	0	0	0	0	0	0	0.800
000000-00-0	SD Holding Company LLC- PICA		Chicago	IL	Linden Capital Partners III, L.P.		10/03/2017	3	4,422,500	4,422,500	4,422,500	0	0	0	0	0	0	884,500	1.740
000000-00-0	Senior Housing Partners V -PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		6,261,791	7,363,144	7,363,144	217,889	0	0	0	0	210,012	3,557,566	2.157
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY	SENTINEL PARTNERS IV, L.P.		12/10/2012	3	4,188,445	4,258,686	4,258,686	(102,449)	0	0	0	0	1,480,292	252,625	4.100
000000-00-0	Silver Lake Alpine, L.P. -PICA		New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	2,298,451	2,842,751	2,842,751	544,300	0	0	0	0	0	10,701,549	0.578
000000-00-0	Silver Lake Partners V, LP - PICA		Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	11,139,584	10,598,045	10,598,045	(530,794)	0	0	0	0	(10,745)	35,723,651	0.323
000000-00-0	Siris Partners III, L.P. -PICA		New York	NY	Siris Partners GP III, L.P.		05/04/2015	3	6,154,556	5,712,926	5,712,926	(348,166)	0	0	0	0	2,057,643	3,371,900	0.553

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA		London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	12,776,974	12,040,712	12,040,712	698,539	0	0	0	(446,804)	(421,141)	21,768,950	0.380
000000-00-0	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC		05/10/2013	1	4,772,468	5,037,899	5,037,899	99,633	0	0	0	0	331,547	0	6.340
000000-00-0	SLP Geology Co-Invest, LP - PICA		Menlo Park	CA	SLP V Co-Invest GP, L.L.C.		10/11/2018		6,300,000	6,300,000	6,300,000	0	0	0	0	0	(61,003)	0	6.300
000000-00-0	SPC Partners II, L.P.		San Francisco	CA	SPC Management II, LLC		02/22/2000	3	924,965	1,150	1,150	(96,247)	0	0	0	0	0	50,733	3.684
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	SUMMIT PARTNERS PE VII, L.P.		11/01/2012	1	12,087,324	10,105,831	10,105,831	(2,099,983)	0	0	0	0	1,458,703	0	2.413
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Summit Partners SD IV, LP		11/01/2012	2	788,162	788,162	788,162	0	0	0	0	0	375,801	2,439,321	1.035
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA	Summit Partners VC II, LP		11/01/2012	1	618,803	633,360	633,360	117,069	0	0	0	0	0	0	4.029
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Summit Partners SD III LLC		11/01/2012	2	1,557,743	1,411,794	1,411,794	(310,168)	0	0	0	0	0	727,886	4.762
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA	Summit Partners VI (GP) LP		11/01/2012	1	1,448,008	1,546,340	1,546,340	75,175	0	0	0	0	0	0	2.936
000000-00-0	TA Subordinated Debt Fund II, LP		Boston	MA	TA Associates SDF II, LP		11/01/2012	2	483,239	600,060	600,060	116,821	0	0	0	0	95,338	2,047,500	2.030
000000-00-0	TA X, L.P. (GM)		Boston	MA	TA Associates X, L.P.		11/01/2012	1	351,123	245,183	245,183	(2,006)	0	0	0	0	0	974,487	0.796
000000-00-0	TA X, L.P. (VZ)		Boston	MA	TA Associates X, LP		12/10/2012	1	1,261,105	880,544	880,544	(7,003)	0	0	0	0	0	3,500,000	2.900
000000-00-0	TA XI, L.P. (GM)		Boston	MA	TA Associates XI GP		11/01/2012	1	4,728,079	5,015,364	5,015,364	287,285	0	0	0	0	1,976,256	129,675	0.190
000000-00-0	TCV IX, LP -PICA		Palo Alto	CA	Technology Crossover Management IX, L.P.		12/27/2016	1	16,539,394	16,945,477	16,945,477	1,080,421	0	0	0	0	537,768	7,477,400	0.980
000000-00-0	TDR Capital IV A L.P. -PICA		London	GBR	TDR Capital General Partner IV L.P.		11/19/2018	3	886,129	130,737	130,737	0	0	0	0	852	(756,244)	43,705,154	1.560
000000-00-0	The Veritas Capital Fund V, L.P. -PICA		New York	NY	Veritas Capital Partners V, LLC		06/08/2015	3	5,869,056	9,810,513	9,810,513	2,965,168	0	0	0	0	0	130,944	0.320
000000-00-0	The Veritas Capital Fund VI, LP -PICA		New York	NY	Veritas Capital Partners VI, LLC		06/15/2017	3	21,807,233	20,860,354	20,860,354	(76,007)	0	0	0	0	(399,586)	16,357,220	1.075
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA		Chicago	IL	Thoma Bravo Discover Partners II, L.P.		12/10/2018	3	1,646,838	1,529,805	1,529,805	0	0	0	0	0	(117,033)	8,353,162	0.870
000000-00-0	Thoma Bravo Fund XII, LP - PICA		Chicago	IL	Thoma Bravo Partners XII, L.P.		05/31/2016	3	25,941,148	28,462,944	28,462,944	2,961,417	0	0	0	0	(258,105)	3,356,749	0.490
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA		Chicago	IL	Thoma Bravo Partners XI, LP		04/29/2015	3	13,557,319	19,999,798	19,999,798	3,268,992	0	0	0	0	3,757,792	1,442,681	2.090
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA	THL Equity Advisors VI, LLC		11/01/2012	3	10,230,116	10,038,880	10,038,880	27,520	0	0	0	0	392,256	1,596,794	0.420
000000-00-0	Thompson Street Capital Partners V, LP -PICA		St. Louis	MO	Thompson Street Capital LLC		07/27/2018	1	2,776,569	2,367,897	2,367,897	(200,008)	0	0	0	0	(208,664)	38,423,431	4.661
000000-00-0	TMI Investments, LLC		Santa Monica	CA	BISON CAPITAL PARTNERS V GP, LP		11/06/2017	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	13.333
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	TPG Biotechnology GenPar II, L.P		11/01/2012	1	3,262,375	979,488	979,488	350,745	0	0	0	0	0	1,874	0.974
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX	TPG Biotechnology GenPar III, L.P		11/01/2012	1	1,956,614	1,400,551	1,400,551	384,237	0	0	0	0	198	46,987	0.533
000000-00-0	TPG Partners IV, LP		Fort Worth	TX	TPG GenPar IV, L.P.		11/01/2012	3	3,765,141	2,105,421	2,105,421	(650,524)	0	0	0	0	0	206,059	0.836
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX	TPG GenPar V, LP		11/01/2012	3	4,990,724	5,121,080	5,121,080	(442,347)	0	0	0	0	101,505	800,227	0.270
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX	TPG GENPAR VI, L.P.		11/01/2012	3	5,733,865	6,098,777	6,098,777	0	0	0	0	0	484,822	745,398	0.090
000000-00-0	Trident VI, LP		Greenwich	CT	Trident Capital VI, LP		09/12/2014	3	12,228,121	15,809,953	15,809,953	1,882,384	0	0	0	0	2,561,230	2,771,879	0.334
000000-00-0	Trimaran Fund II, L.L.C.		New York	NY	Trimaran Investments II, LLC		02/07/2001	3	3,948,476	1,376,659	1,376,659	178,685	0	0	0	0	(3,155)	372,886	2.697
000000-00-0	Trive Capital Fund III, L.P. -PICA		Dallas	TX	Trive Capital Fund III GP LLC		12/28/2017	3	1,426,647	1,216,080	1,216,080	(63,067)	0	0	0	0	(147,500)	22,173,353	2.484
000000-00-0	Trivest Growth Investment Fund, LP -PICA		Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	5,453,208	5,604,706	5,604,706	521,807	0	0	0	0	(74,167)	8,746,792	6.000
000000-00-0	VC HP SCF Investor, L.P. -PICA		Wilmington	DE	VC HP SCF GP, LLC		06/29/2018	2	5,845,294	5,845,294	5,845,294	0	0	0	0	0	0	154,706	6.000
000000-00-0	Vestar Capital Partners IV, LP		New York	NY	Vestar Associates Corporation IV		11/01/2012	3	574,033	402,077	402,077	132,336	0	0	0	0	0	25,276	0.970
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY	Vestar Associates V, L.P.		11/01/2012	3	8,928,528	7,459,613	7,459,613	(1,288,337)	0	0	0	0	0	0	0.972
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA		Chicago	IL	Waterton KJ Bond Manager, LLC		09/12/2016		5,876,974	5,876,974	5,876,974	0	0	0	0	0	1,225,257	0	7.143
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA		Chicago	IL	Waterton Venture XII GP, LLC		02/23/2015		9,790,043	11,437,113	11,437,113	(10,003)	0	0	0	0	1,266,351	0	1.960
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA		Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.		07/18/2016		747,614	843,100	843,100	64,067	0	0	0	0	12,508	1,152,386	0.067
000000-00-0	Wind Point Partners III, LP		Chicago	IL	Wind Point Investors, LLC		01/05/1998	3	889,821	0	0	(613)	0	0	0	0	0	0	2.330
000000-00-0	Wrigley Co-Invest, L.P.		San Francisco	CA	Wrigley Holdings GP, LLC		06/19/2018	3	8,290,670	8,303,811	8,303,811	13,141	0	0	0	0	(63,518)	0	5.192
000000-00-0	Wrigley Co-Invest, L.P. - PICA 2		San Francisco	CA	Wrigley Holdings GP, LLC		10/05/2018	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	(3,938)	0	1.377
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP		05/31/2013	3	23,139,280	21,727,465	0	385,882	0	0	0	0	2,967,149	140,701	1.555
000000-00-0	Zeus Parent, LP -PICA		Wallingford	CT	Zeus GP, LLC		09/29/2017	3	3,100,000	3,100,000	3,100,000	0	0	0	0	0	0	0	2.208
1599999. Joint Venture Interests - Common Stock - Unaffiliated									2,585,016,235	2,284,079,056	2,259,950,741	22,543,895	0	0	0	(2,351,691)	126,415,408	1,551,777,836	XXX
000000-00-0	CORAL REEF GP		Newark	NJ	Prudential		06/30/2015		1,000	1,000	1,000	0	0	0	0	0	0	0	100.000
000000-00-0	Green Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	0.000
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		05/27/2010	13	1,079,514,793	1,314,778,021	1,314,778,021	(21,953,579)	0	0	0	0	23,192,693	0	81.810

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund II GP LLC		12/18/2013	3	6,682,101	7,530,245	7,530,245	(677,851)	0	0	0	0	0	5,927,049	49.500
000000-00-0	Passaic Fund LLC- PICA		Wilmington	DE	Prudential		06/27/2018	13	27,965,000	28,055,693	28,055,693	90,693	0	0	0	0	0	0	0.000
000000-00-0	Pine Tree GP		Newark	NJ	Prudential		08/30/2018		1,000	1,000	1,000	0	0	0	0	0	0	0	0.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA		Chicago	IL	Prudential Capital Energy Opportunity Fund, LP		02/08/2017	2	46,883,027	57,945,297	57,945,297	5,113,817	0	0	0	0	2,247,106	160,273,772	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		314,700,000	327,092,778	327,092,778	10,734,164	0	0	0	0	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ	The Prudential Insurance Company of America		10/01/2013		165,065,466	171,406,109	171,406,109	(47,218,612)	0	0	0	0	26,289,383	0	80.600
1699999. Joint Venture Interests - Common Stock - Affiliated									1,640,813,387	1,906,811,142	1,906,811,142	(53,911,368)	0	0	0	0	51,729,182	166,200,821	XXX
000000-00-0	579 Broad Holdings, LLC		New Orleans	LA	Redmellon 579 Holdings LLC		07/14/2017		7,895,575	7,895,575	0	(7,895,575)	0	0	0	0	0	6,604,425	80.000
000000-00-0	609 Holdco LLC (Hahnes)		Larchmont	NY	609 BROAD STREET INVESTORS LLC		05/21/2015		20,000,000	37,198,926	37,198,926	37,198,926	0	0	0	0	0	0	46.800
000000-00-0	PICAL HOUSING ASSOCIATES II LP		Madison	NJ	PGIM, Inc.		12/28/1994		3,772,704	102,589	102,589	0	0	0	0	0	0	0	10.000
000000-00-0	PICAL HOUSING ASSOC'S, L.P.		Madison	NJ	PGIM, Inc.		06/29/1992		15,295,990	(801)	(801)	0	0	0	0	0	0	0	10.000
000000-00-0	PLA Industrial Fund I, LLC		MADISON	NJ	PGIM, Inc.		12/09/2003		(3,402,853)	148,965	148,965	1,169	0	0	0	0	0	0	0.000
000000-00-0	PLA Industrial Trust II, LLC		MADISON	NJ	PGIM, Inc.		09/09/2005		7,624,548	270,785	270,785	(4,055)	0	0	0	0	0	0	0.000
000000-00-0	PLA Retail Fund I L.P.		MADISON	NJ	PGIM, Inc.		11/07/2006		9,950,322	170,123	170,123	(51,419)	0	0	0	325	0	0	27.300
000000-00-0	PRU HOME BUILDERS CAP ASSOCS 3		Madison	NJ	PGIM, Inc.		08/21/1991		220,179	0	0	0	0	0	0	0	0	0	10.000
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA		MADISON	NJ	PGIM, Inc.		01/01/2015		2,757,682	2,891,342	2,891,342	66,703	0	0	0	0	100,573	6,084,920	4.624
000000-00-0	Tucker Development and Acquisition Fund II, L.P.		Highland Park	IL	Tucker Managers, LLC		05/22/2015		6,793,168	1,729,544	1,729,544	(2,111,393)	0	0	0	0	0	2,500,000	99.010
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL	Tucker Managers, LLC		07/12/2010		15,000,000	10,284,819	10,284,819	(1,703,829)	0	0	0	0	0	0	16.502
1799999. Joint Venture Interests - Real Estate - Unaffiliated									85,907,315	60,691,868	52,796,292	25,500,526	0	0	0	325	100,573	15,189,345	XXX
000000-00-0	2000 Collins, LLC - Parking		MIAMI BEACH	FL	PGIM, Inc.		09/21/2016		17,676,432	12,350,000	16,093,767	(384,009)	0	0	0	0	202,230	0	90.000
000000-00-0	2000 Collins, LLC - Retail		MIAMI BEACH	FL	PGIM, Inc.		09/21/2016		8,216,261	20,600,000	2,424,538	(3,284,710)	0	0	0	0	242,770	0	90.000
000000-00-0	580 Anton (PR GA SCP Apart, LLC) (JV)		COSTA MESA	CA	PGIM, Inc.		04/06/2015		45,959,634	71,408,760	46,009,486	510,162	0	0	0	0	0	0	86.000
000000-00-0	Campus Drive, LLC		Madison	NJ	Prudential		12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	GA 333 Hennepin Investor LLC		SAINT PAUL	MN	PGIM, Inc.		12/13/2017		35,113,259	45,268,133	35,113,259	8,164,735	0	0	0	0	0	0	90.000
000000-00-0	GA Bay Area Investor LLC(STAT)		San Francisco	CA	PGIM, Inc.		03/09/2018		66,041,179	68,282,163	68,292,162	2,250,984	0	0	0	0	941,961	0	49.900
000000-00-0	GA Clarendon, LLC (STAT)		Arlington	VA	PGIM, Inc.		09/28/2018		22,852,398	30,836,182	22,776,935	(75,462)	0	0	0	0	0	0	75.000
000000-00-0	GA Menlo Park Investor LLC(STAT)		Menlo Park	CA	PGIM, Inc.		03/19/2018		27,314,873	27,021,768	27,021,867	(293,006)	0	0	0	0	1,087,474	0	49.900
000000-00-0	GA Triton Investor LLC(STAT)		Foster City	CA	PGIM, Inc.		03/19/2018		30,437,629	30,313,181	30,313,181	(124,448)	0	0	0	0	1,023,408	0	49.900
000000-00-0	Impact Investments Bridges UK S.a.r.l		Luxembourg	LUX	Ernst& Young		12/18/2015		9,222,307	9,222,307	0	0	0	0	0	0	0	0	100.000
000000-00-0	Manor at Harbour Island, LLC		Tampa	FL	PGIM, Inc.		02/29/2016		29,457,225	55,215,250	25,349,882	(2,039,442)	0	0	0	0	(4,000)	0	90.000
000000-00-0	PGIM Real Estate Asia Core -PICA		MADISON	NJ	PGIM, Inc.		03/24/2017		60,591,505	60,884,035	60,884,035	(12,350)	0	0	0	0	1,015,397	44,212,000	26.379
000000-00-0	Rock Global Real Estate LLC		WILMINGTON	DE	PGIM, Inc.		03/05/2012		43,358,514	58,818,990	25,041,586	(1,818,333)	0	0	0	0	0	0	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									396,241,315	490,220,869	359,320,698	2,894,122	0	0	0	0	4,509,241	44,212,000	XXX
000000-00-0	New Jersey Community Capital Fund #1 LLC		New Brunswick	NJ	Community Loan Fund of New Jersey		01/24/2013		697,712	0	0	650,000	0	0	0	0	0	0	25.900
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									697,712	0	0	650,000	0	0	0	0	0	0	XXX
000000-00-0	Cottage Street Investments, LLC		Newark	NJ	Prudential		12/31/2008		9,613,262	19,882,555	0	7,599,999	0	0	0	0	500,000	0	100.000
000000-00-0	PIP, LLC - Group Alliance		Atlanta	GA	Prudential		09/25/2009		70,562	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Disability		Atlanta	GA	Prudential		06/30/2009		988,056	995,926	995,926	104,809	0	0	0	0	615,909	0	100.000
000000-00-0	PIP, LLC - Group Life		Atlanta	GA	Prudential		03/31/2009		3,170,063	803,250	803,250	78,508	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Individual Annuities Deferred		Atlanta	GA	Prudential		03/31/2009		2,055,770	2,065,492	2,065,492	(156,040)	0	0	0	0	1,557,945	0	100.000
000000-00-0	PIP, LLC - Structured Settlement Account		Atlanta	GA	Prudential		09/30/2009		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY	Prudential		09/30/2003		94,798,181	96,184,726	96,184,726	(1,034,458)	0	0	0	0	6,800,000	0	100.000
000000-00-0	Prudential Impact Investments Mortgage Loans LLC		Newark	NJ	The Prudential Insurance Company of America		01/27/2016		111,500,000	117,994,492	117,994,492	3,346,872	0	0	0	0	0	0	100.000
000000-00-0	Prudential Mortgage SKP REIT LLC		San Francisco	CA	Prudential		03/26/2018		106,638,068	107,440,065	107,440,065	801,997	0	0	0	0	1,669,769	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC		San Francisco	CA	Prudential		04/26/2018		71,612	(16,809)	(16,809)	(88,422)	0	0	0	0	12,648	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									328,905,575	345,349,697	325,467,142	10,653,266	0	0	0	0	11,156,272	0	XXX
000000-00-0	Ada Cogen Holdings LP - PICA		Morristown	NJ	Thornapple Energy, LLC		12/10/2013		4,479,551	2,054,328	2,054,328	219,378	0	0	0	0	0	0	12.710

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	B Lab IP, LLC		Wayne	PA	Barton Houlahan - Original Member and President		06/07/2012		7,200,000	7,200,000	0	150,000	0	0	0	0	0	0	50.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX	Ballard Exploration Company Inc.		12/31/1996		1,712,796	2,325,516	2,325,516	135,289	0	0	0	0	1,114,413	0	94.600
000000-00-0	Benson Power, LLC -PICA		Silver Spring	MD	CPV Biomass Holdings, LLC		09/30/2015		0	0	0	763,142	0	0	0	0	1,605,885	0	24.278
000000-00-0	BlackWell Exploration & Development, LLC		Dallas	TX	BlackWell Energy Group, LLC		12/19/2013		13,562,500	18,598,252	18,598,252	5,091,237	0	0	0	0	0	1,250,000	48.438
000000-00-0	CAES Development Company L.L.C.		Houston	TX	Haddington/Chase Energy Partners (CAES) LP		08/14/2017	3	0	0	0	0	0	0	0	0	3,562	0	1.850
000000-00-0	Cattles PLC - E6		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	193,945	0	0.724
000000-00-0	Cattles PLC - F3		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	142,050	0	0.530
000000-00-0	Cattles PLC - G1		Batley	GBR	Cattles Holdings Limited		09/30/2012		0	0	0	0	0	0	0	0	145,693	0	0.544
000000-00-0	Choctaw Generation, LP		Houston	TX	The Prudential Insurance Company of America		03/31/2013		313,184	0	0	0	0	0	0	0	0	0	15.790
000000-00-0	C-III Capital Partners LLC		Greenville	SC	Island C-III Holdings LLC		03/31/2010	2	247,756	449,234	449,234	22,635	0	0	0	0	19,312	0	0.132
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Dale Encino Bakker Management 2012,LLC		12/31/2013		13,121,775	4,634,719	4,634,719	(266,371)	0	0	0	0	0	6,878,225	23.810
000000-00-0	Dale Oklahoma II, LLC - PICA		Dallas	TX	Dale Oklahoma Management 2016, LLC		10/18/2016		11,300,242	11,504,039	11,504,039	423,565	0	0	0	0	0	7,455,347	23.830
000000-00-0	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/11/2014		127,748	127,748	127,748	10,314	0	0	0	0	0	0	23.000
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		09/22/2014		12,933,579	13,541,113	13,541,113	(3,449,105)	0	0	0	0	333,553	0	7.442
000000-00-0	Green Pastures Wind Project Investor II, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		02/27/2015		12,295,165	10,352,561	10,352,561	(951,340)	0	0	0	0	(97,500)	0	5.013
000000-00-0	GulfTex Energy III, LP - PICA		San Antonio	TX	GulfTex Energy III, GP, LLC		12/31/2013		0	1,176,083	1,176,083	1,176,083	0	0	0	0	6,366,837	0	31.509
000000-00-0	GulfTex Energy IV, LP - PICA		San Antonio	TX	GulfTex Energy IV GP, LLC		09/07/2016		7,751,111	18,215,537	18,215,537	11,827,788	0	0	0	0	0	6,782,223	19.380
000000-00-0	Hispania Private Equity, LP		Chicago	IL	Hispania Investors, LLC		09/02/2003		1,217,313	1	0	0	0	0	0	0	0	0	0.629
000000-00-0	Lanai Sustainability Research Investors, LLC		Honolulu	HI	Castle & Cooke Solar Management, LLC		12/12/2008		182,680	1,000,000	0	0	0	0	0	0	4,387	0	4.976
000000-00-0	Modern Bank Partners LLC		New York	NY	Modern Bank Management, L.L.C.		12/27/2007		2,850,827	4,610,062	4,610,062	(448,161)	0	0	0	0	383,464	0	7.713
000000-00-0	National Dry Cleaners Inc.		Scottsdale	AZ	N/A		10/15/2001		100,000	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	NNE Holding LLC		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		04/24/2015		16,000,000	10,169,365	10,169,365	(926,589)	0	0	0	0	0	0	5.226
000000-00-0	NNE Holding LLC - Preferred		Charleston	WV	The member from time to time holding the largest number of outstanding LLC Units		06/29/2015		27,996,909	40,735,133	40,735,133	4,476,336	0	0	0	0	1,460	0	7.444
000000-00-0	NON-CORE LIQUIDATION, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		0	173,618	0	0	0	0	0	0	0	0	9.411
000000-00-0	One Energy Enterprises LLC - PICA		Findlay	OH	Jereme Kent		12/30/2016		1,080,792	0	0	(960,621)	0	0	0	0	0	0	12.619
000000-00-0	Outsourced Assets, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		288,773	281,542	0	0	0	0	0	0	0	0	9.411
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	Fortistar Energy Recycling Holdings LLC		12/16/2014		7,128,841	7,359,121	7,359,121	813,739	0	0	0	0	318,801	0	6.779
000000-00-0	Persistent Energy Partners Fund I, LLC		New York	NY	Persistent Energy Partners LLC		12/31/2012		0	38,910	0	0	0	0	0	0	0	0	9.411
000000-00-0	Pirlo Energy Holdings, LLC		East Brunswick	NJ	Initial Class A Members		09/12/2016		47,476,953	48,918,630	48,918,630	(175,406)	0	0	0	0	100,608	0	8.875
000000-00-0	Polaris Generation LLC - PICA		Overland Park	KS	Tyr Member		12/31/2014		20,142,541	20,964,764	20,964,764	(1,005,465)	0	0	0	0	0	0	15.000
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO		Newark	NJ	Direct		04/30/2012		138,641,019	138,641,019	0	0	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING (Cross Atlantic Technology Fund)		Newark	NJ	Direct		09/02/1999		0	2,750	2,750	(41,887)	0	0	0	0	0	0	100.000
000000-00-0	RES Battery Storage Holding LLC - PICA		Broomfield	CO	RES Developments		10/22/2015		7,920,000	2,327,236	2,327,236	(10,031,119)	0	0	0	0	0	0	33.350
000000-00-0	Resolution Life L.P.		Hamilton	BMU	Resolution Life GP Ltd.		08/30/2013		29,655,164	34,748,697	34,748,697	366,221	0	0	0	0	0	0	7.744
000000-00-0	Revelation Gas & Oil Partners, LLC- PICA		Kansas City	MO	Revelation Management		06/27/2014		0	0	0	0	0	0	0	0	0	0	8.829
000000-00-0	San Jacinto Carroll Holdings, LLC		Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member		04/07/2015		35,358,415	29,368,320	29,368,320	759,873	0	0	0	0	(1,661,731)	1,661,731	80.000
000000-00-0	Sky Global Power One, LLC -PICA		Houston	TX	Sky Global		04/16/2015		340,615	0	0	801,470	0	0	0	0	0	0	54.000
000000-00-0	TAPL, LLC		Dallas	TX	ORIX Funds Corp		12/31/2009		0	0	0	0	0	0	0	0	974,935	0	10.708
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick-Akita, LLC		03/25/2014		21,498,044	20,090,929	20,090,929	(402,987)	0	0	0	0	0	5,141,504	12.536
2199999. Joint Venture Interests - Other - Unaffiliated									442,924,292	449,609,225	302,274,136	8,378,021	0	0	0	0	9,949,672	29,169,030	XXX
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Dale Minerals Management 2012		12/31/2013		23,293,897	23,095,223	23,095,223	(363,526)	0	0	0	0	173,690	0	100.000
000000-00-0	Gateway Sub-CDE I, LLC		Newark	NJ	Gateway CDE LLC		03/30/2015		0	102,124	102,124	(795,897)	0	0	0	0	898,000	0	100.000
000000-00-0	Halsey Street Investments, LLC		Newark	NJ	Prudential		02/28/2005		37,072,663	56,000,100	0	0	0	0	0	0	0	0	100.000
000000-00-0	PGIM REF Europe LP		Wilmington	DE	Direct		04/21/2017		1,192	1,192	1,192	0	0	0	0	0	0	0	100.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF		Wilmington	DE	Direct		01/02/2014		107,835,919	105,238,577	0	2,773,920	0	0	0	0	0	0	100.000
000000-00-0	PRAMERICA (HONG KONG) HLDGS LTD		Wilmington	DE	Direct		12/31/2018		0	0	0	0	0	0	0	0	22,000,000	0	100.000
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA	Prudential Latin American Investments, Ltd.		03/17/1999	3	(10,958,275)	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PRU FUNDING		Greenwich	CT	Direct		01/01/2000		8,127,460	15,413,076	15,413,076	2,206,852	0	0	0	0	4,000,000	0	100.000
000000-00-0	Pru Global Funding		Avon	CT	Direct		03/31/2005		67,490,723	64,766,080	0	0	0	0	0	0	14,850,000	0	100.000
000000-00-0	PRU Insurance Agency LLC		Avon	CT	Direct		06/30/2006		(14,857,017)	12,993,172	0	6,000,000	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES		Avon	CT	Direct		12/15/2003		28,822,853	(4,394,676)	(4,394,676)	(18,248,039)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Customer Solutions LLC		Wilmington	DE	Direct		10/14/2016		0	1,776,123	0	(7,131,000)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC		Newark	NJ	The Prudential Insurance Company of America		06/12/2015		4,510,145	0	0	(17,886,712)	0	0	0	0	22,875,959	0	100.000
000000-00-0	Prudential Retirement Holdings		Newark	NJ	Direct		10/10/2008		15,000,000	101,157,684	0	0	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Wilmington	DE	Direct		05/31/2006		170,847,062	372,929	0	0	0	0	0	0	700,000	0	100.000
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Dallas	TX	Belmont Royalty and Mineral 2012, LLC		12/31/2013		7,401,905	7,401,905	0	950,000	0	0	0	0	0	0	100.000
000000-00-0	Tensator Group Limited		Milton Keynes	GBR	Tensator Group Limited		12/31/2015	3	4,576,243	4,516,243	0	0	0	0	0	0	0	0	30.000
2299999. Joint Venture Interests - Other - Affiliated									449,164,770	388,439,752	34,216,939	(32,494,402)	0	0	0	0	65,497,649	0	XXX
023138-AA-8	AMBAC ASSURANCE CORPORATION SURPLUS NOTE			WI	AMBAC ASSURANCE CORPORATION SURPLUS NOTE	5FE	02/12/2018		74,090	99,100	74,228	0	138	0	0	0	4,938	0	48.800
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	Farmer's Insurance - AC5	2FE	07/13/1998		3,730,935	6,614,736	4,344,303	0	76,525	0	0	0	401,850	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	2FE	07/13/1998		7,412,406	13,743,420	7,548,186	0	16,869	0	0	0	828,000	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		4,173,278	6,637,397	4,867,499	0	89,833	0	0	0	480,414	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	12/31/1996		42,695	67,905	49,798	0	919	0	0	0	4,915	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 2018		Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	2FE	07/05/2018		1,416,064	2,252,181	1,651,625	0	15,277	0	0	0	79,242	0	100.000
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 1997		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		2,291,410	3,096,212	2,291,250	0	0	0	0	0	176,569	0	100.000
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 2000		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		4,224,213	7,733,781	4,223,611	0	48	0	0	0	441,038	0	100.000
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 2017		New York	NY	Liberty Mutual AD9	2FE	10/09/1997		13,141,710	12,147,300	13,137,804	0	(3,597)	0	0	0	692,730	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY	Metropolitan Life Ins Co SURPLUS NOTE - 9999	1FE	01/05/2013		13,193,253	12,053,800	11,923,858	0	(235,764)	0	0	0	780,000	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2005		New York	NY	New York Life Insurance GAE8	1FE	10/20/2005		1,032,630	1,197,620	1,022,857	0	(1,014)	0	0	0	58,750	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012		New York	NY	New York Life Insurance GAE8	1FE	10/20/2005		4,833,350	5,988,100	4,879,391	0	5,097	0	0	0	293,750	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		927,692	889,344	895,709	0	(5,947)	0	0	0	46,854	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		181,809	174,228	177,523	0	(1,237)	0	0	0	9,179	0	100.000
878091-BD-8	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2015		New York	NY	TEACHERS INS & ANN ASSOC OF AM CORPORATE	1FE	04/27/2015		1,231,583	1,127,132	1,221,447	0	(2,903)	0	0	0	53,263	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated									57,907,117	73,822,255	58,309,088	0	(45,754)	0	0	0	4,351,492	0	XXX
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC		01/24/2012		50,000,000	20,304,101	20,304,101	0	0	0	0	0	(4,574,028)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY	Centerline Asset Managers XXVIII LLC		02/11/2011		20,000,000	6,867,270	6,867,270	0	0	0	0	0	(1,790,160)	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC		10/03/2011		24,868,179	9,341,009	9,341,009	0	0	0	0	0	(2,165,086)	400,525	20.040
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership		Columbia	MD	The Enterprise Social Investment Corporation		10/22/2008		516,650	0	0	0	0	0	0	0	0	0	3.854
000000-00-0	National Equity Fund 1994 Limited Partnership		Chicago	IL	National Equity Fund Inc.		10/22/2008		0	0	0	0	0	0	0	0	14,802	0	3.300
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL	National Equity Fund, Inc		10/21/2008		681,346	0	0	0	0	0	0	0	113,215	0	2.775
000000-00-0	NATIONAL EQUITY FUND 2001 LLC		Chicago	IL	National Equity Fund Inc		10/22/2008		1,738,257	0	0	0	0	0	0	0	0	0	4.147
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.		St. Petersburg	FL	RJTCF-42 L.L.C.		09/27/2016		19,804,000	16,386,556	16,386,556	0	0	0	0	0	(2,169,792)	14,911,114	10.283
000000-00-0	Raymond James Tax Credit Fund 43 LLC		New York	NY	RJTCF-43 L.L.C.		07/02/2018		15,000,000	14,961,753	14,961,753	0	0	0	0	0	(38,247)	13,359,679	7.821
000000-00-0	U.S.A Institutional Tax Credit Fund CXI L.P.		Greenwich	CT	Richman U.S.A. Tax Credit CXI LLC		10/31/2017		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	16,865,911	12.107

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	USA Institutional Tax Credit Fund LXXXVII, LP																		
000000-00-0			Greenwich	CT	U.S.A Tax Credit LXXXVII LLC		12/22/2011		53,905,971	24,145,928	24,145,928	0	0	0	0	0	(4,831,800)	0	21.051
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC		02/28/2012		24,501,581	10,238,140	10,238,140	0	0	0	0	0	(2,303,948)	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.		Irvine	CA	WNC Managing Partners 45, LLC		08/14/2018		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	17,854,691	13.333
000000-00-0	YMA - CORP				not available				0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	YMA - Closed Block				not available				0	0	0	0	0	0	0	0	0	0	0.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									251,015,984	142,244,757	142,244,757	0	0	0	0	0	(17,745,044)	63,391,920	XXX
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		3,227,546	0	0	0	0	0	0	0	(1,612,340)	100,331	49.995
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP		05/03/2007		2,154,634	35,696	35,696	0	0	0	0	0	(161,613)	223	99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,382,180	35,696	35,696	0	0	0	0	0	(1,773,953)	100,554	XXX
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.		St. Petersburg	FL	RJTCF-43 L.L.C.		09/18/2018		2,505,827	2,505,827	2,505,827	0	0	0	0	0	0	1,519,930	50.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									2,505,827	2,505,827	2,505,827	0	0	0	0	0	0	1,519,930	XXX
	Financiera Fortaleza SA de CV Promissory Note				Financiera Fortaleza SA de CV Promissory														
P40570-0A-2			Mexico City	MEX	Note		12/25/2018		8,888,889	8,772,293	8,814,979	0	0	0	0	(73,910)	238,426	0	100.000
000000-00-0	Guaranteed Plus Defined Comp Plan		Paris	FRA	Direct		11/30/2011		0	620,030	620,030	0	0	0	0	0	(101,865)	0	100.000
000000-00-0	Phillips Oil (Deal #38&39)		Odessa	TX	n/a		12/31/1996		160,000	0	0	0	0	0	0	0	289,552	0	47.500
4299999. Any Other Class of Assets - Unaffiliated									9,048,889	9,392,323	9,435,009	0	0	0	0	(73,910)	426,113	0	XXX
000000-00-0	Connecticut General Life Separate Accounts			CT	Direct		11/29/2004		0	29,206,985	29,206,985	(6,986,156)	0	0	0	0	985,322	0	100.000
4399999. Any Other Class of Assets - Affiliated									0	29,206,985	29,206,985	(6,986,156)	0	0	0	0	985,322	0	XXX
4499999. Total - Unaffiliated									3,440,405,552	3,022,381,008	2,827,551,547	57,072,442	(45,754)	0	0	(2,425,276)	121,724,262	1,661,148,615	XXX
4599999. Total - Affiliated									2,884,348,761	3,199,873,245	2,655,822,635	(87,202,434)	0	0	0	0	142,029,308	210,412,821	XXX
4699999 - Totals									6,324,754,312	6,222,254,252	5,483,374,182	(30,129,992)	(45,754)	0	0	(2,425,276)	263,753,570	1,871,561,436	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - DC	Atlanta	GA	Prudential	11/30/2018		690,232	0	0	100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated							690,232	0	0	XXX
000000-00-0	Accion Frontier Inclusion Fund, L.P.	Washington	DC	Accion Frontier Inclusion Fund GP, L.L.C. (General Partner)	11/16/2015	1	0	658,050	0	4.170
000000-00-0	Acrisure HP SCF Investor, LP - PICA	New York	NY	Acrisure HP SCF GP, LLC	12/05/2018	2	7,121,825	0	0	7.909
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	GPE VIII GP (Delaware) Limited Partnership,	09/26/2016	3	0	3,054,721	0	0.420
000000-00-0	Alinda Infrastructure Fund I, L.P.	Greenwich	CT	Alinda GP I, L.P.	09/08/2006		0	2,950,464	0	2.235
000000-00-0	Altaris Constellation Partners IV, L.P.	New York City	NY	AHP Constellation IV, GP, L.P.	06/18/2018	3	2,453,852	10,833	0	3.200
000000-00-0	Altaris Health Partners IV, L.P.	New York City	NY	AHP IV GP, L.P.	06/18/2018	3	6,606,723	56,263	0	3.200
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	GP - AIPCF VI, LLC	01/21/2016	3	0	3,678,727	0	1.140
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	American Securities Associates VII, LLC,	01/19/2016	3	0	2,573,656	0	0.500
000000-00-0	Apax Europe V - A, L.P. (VZ)	Guernsey	GGY	Apax Europe V GP	12/10/2012	3	0	(227,324)	0	1.703
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Apax IX USD GP L.P. Inc.	05/12/2017	3	0	(100,840)	0	0.490
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Apollo Advisors VII, L.P.	11/01/2012	3	0	103,593	0	0.104
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Apollo Advisors VII, L.P.	12/10/2012	3	0	339,996	0	0.300
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Arlington Capital Group 11,L.L.C	12/10/2012	3	0	15,085	0	4.274
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Arlington Capital Group IV L.L.C.	12/19/2016	3	0	7,719,235	0	5.600
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Avista Capital Partners GP, LLC	12/10/2012	3	0	(16,769)	0	3.160
000000-00-0	Bayview Opportunity Domestic V, L.P. - PICA	Coral Gables	FL	Bayview Capital GP V, LLC	03/22/2017	10	0	8,340,218	0	1.400
000000-00-0	BC European Capital VIII, LP	London	GBR	CIE MANAGEMENT II LIMITED (GP)	11/01/2012	3	0	12,227	0	1.119
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	CIE MANAGEMENT II LIMITED	12/10/2012	3	0	15,072	0	1.300
000000-00-0	BDCM Opportunity Fund III, LP	Greenwich	CT	BDCM Opportunity Fund III GP, LLC	11/01/2012		0	(491,157)	0	1.488
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP	02/05/2016	3	0	5,238,011	0	5.542
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Bison Capital Partners V GP, L.P.	09/18/2017	2	0	3,424,749	0	6.587
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Blackstone Management Associates IV, L.L.C.	11/01/2012	3	0	12,416	0	0.545
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Blackstone Management Associates V LLC	11/01/2012	3	0	10,307	0	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Blackstone Management Associates VI LLC	11/01/2012	3	0	(29,983)	0	0.090
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Blackstone Management Associates VII L.L.C.,	10/21/2016	3	0	7,305,240	0	0.229
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Blackstone Real Estate Associates VIII L.P.	08/18/2015		0	3,593,609	0	0.040
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Brentwood Private Equity VI, LP	12/27/2017	3	0	1,177,512	0	2.168
000000-00-0	Bridges Ventures U.S. Sustainable Growth Fund, L.P.	New York	NY	Bridges Ventures Fund GP-LP	07/15/2014	1	0	798,770	0	8.000
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	BVIP Fund IX GP, LLC	11/27/2017	3	0	3,942,431	0	4.484
000000-00-0	Cadence Finance Acquisitions, L.P.	Chevy Chase	MD	Arlington Management IV, L.L.C.	10/25/2017	3	0	3,320,000	0	7.690
000000-00-0	Canaan XI, LP - PICA	Menlo Park	CA	Canaan Partners XI LLC	01/03/2018		540,000	1,485,000	0	1.130
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	TC Grpup VI, L.P..	10/21/2013	3	0	717,966	0	0.193
000000-00-0	Carlyle Partners VII, L.P. - PICA	Wilmington	DE	TC Group VII, L.P.	12/19/2018	3	463,778	69,407	0	12.220
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN	Catalyst Fund General Partner III Inc	09/01/2010		0	805,000	0	1.579
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN	Catalyst Fund General Partner IV Inc	07/13/2012		0	1,894,120	0	2.332
000000-00-0	CB HP SCF Investor (Cayman), L.P. - PICA	Grand Cayman	CYM	Harvest Associates SCF II (Cayman), L.P.	09/04/2018	2	5,859,900	0	0	6.667
000000-00-0	CCP VII LP No. 2.1	London	GBR	Charterhouse general Partners (VII) Limited	11/01/2012	3	0	236,840	0	1.680
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Centerbridge Associates II, LP	11/01/2012		0	447,426	0	0.593
000000-00-0	Centerbridge Capital Partners III, L.P. -PICA	New York	NY	Centerbridge Associates III, L.P.	05/21/2015		0	(1,063,788)	0	0.208
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Centerbridge Associates, LP	11/01/2012		0	337,356	0	0.460
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Fosun China Momentum Fund GP Ltd	12/24/2013	3	0	18,544,917	0	19.620
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	CD&R Associates VIII, Ltd.	11/01/2012	3	0	329,692	0	0.260
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	CD&R Associates X, LP	03/27/2018	3	2,260,270	4,271,702	0	0.250
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Coller International General Partner VII LP	01/21/2016	3	0	6,909,997	0	0.385
000000-00-0	Colony Industrial Fund L.P. -PICA	Los Angeles	CA	Colony Industrial GP, LLC	06/29/2018		50,000,000	0	0	5.411
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP	03/30/2018		331,632	97,839	0	15.000
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP	08/07/2014	3	0	1,689,652	0	4.200
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC	07/10/2015	3	0	1,785,592	0	2.827
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	JEY	CVC Capital Partners VI Limited	02/18/2014	3	0	829,520	0	0.130
000000-00-0	CVC Capital Partners VII, L.P. - PICA	Jersey	JEY	CVC Capital Partners VII Limited	12/04/2018	3	4,199,507	132,190	0	0.175
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	DFW V-GP, LLC	05/17/2016	3	0	7,300,488	0	5.417
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA	EIF US Power IV, LLC	11/28/2011		0	528,732	0	0.705
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	EIG Energy Fund XVI, L.P.	12/13/2013	2	0	3,270,275	0	0.498
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar GP III, L.P.	12/30/2014	1	0	737,658	0	6.800
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	04/22/2014		0	(1,286,497)	0	0.823
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP	03/27/2013	2	0	266,712	0	4.347
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	EQT VI (General Partner) LP	11/01/2012	3	0	(66,607)	0	0.570
000000-00-0	Equistone Partners Europe Fund VI D SCSp - PICA	Luxembourg	LUX	Equistone General Partner VI S.A R.L	07/18/2018	3	1,656,166	99,768	0	5.190
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	First Reserve GP XII, L.P.	12/10/2012		0	1,854,178	0	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	FCO Fund II GP LLC	11/01/2012		0	16,078	0	2.520
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Francisco Partners Agility GP, L.P.	06/01/2017	3	0	87,764	0	2.250

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Francisco Partners IV, L.P. - PICA	San Francisco	CA	Francisco Partners GP IV, L.P.	04/15/2015	3	0	116,374	0	0.650
000000-00-0	Francisco Partners V LP - PICA	San Francisco	CA	Francisco Partners GP V LP	05/29/2018	3	2,864,395	3,408,047	0	0.580
000000-00-0	Frontier Fund V-A LP - PICA	Charlotte	NC	Frontier V Investment Group LLC	11/21/2017	3	0	3,123,263	0	4.828
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	04/28/2017	3	0	16,028,544	0	2.840
000000-00-0	Genstar VIII Opportunities Fund I, L. P. - PICA	San Francisco	CA	Genstar Capital VIII, L.P.	10/05/2017	3	0	16,003,683	0	0.110
000000-00-0	Georgian Partners Growth Fund (International) IV, LP - PICA	Toronto	CAN	Georgian Partners IV GP, LP	06/20/2018	1	420,413	662,206	0	3.236
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	GS Mezzanine Advisors V, L.L.C.	11/01/2012	2	0	6,555	0	2.730
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	GS Mezzanine Advisors V, L.L.C.	12/10/2007	2	0	9,153	0	0.098
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	GSO Capital Opportunities Associates III LLC	09/22/2016	2	0	6,329,966	0	0.452
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	GSO COF III Co-Investment Associates LLC,	08/14/2017	2	0	3,602,245	0	0.300
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	GTCR Partners XII/A&C LP and GTCR Partners XII/B LP	05/04/2018	3	820,205	4,078,963	0	0.648
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Boston	MA	HIPEP IV-PARTNERSHP ASSOCIATES LLC	11/01/2012	3	0	(102,265)	0	0.540
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA	New York	NY	Harvest Associates SCF GP II, L.P.	07/13/2018	2	1,042,629	992,236	0	5.000
000000-00-0	Harvest Partners Structured Capital Fund II, L.P. - PICA 2	New York	NY	Harvest Associates SCF GP II, L.P.	10/25/2018	2	596,959	1,237,755	0	1.111
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Harvest Associates VII, LP	09/28/2016	3	0	27,444,309	0	1.591
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	HGGC Fund III GP, L.P.	07/28/2017	3	0	14,362,613	0	5.380
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Highstar Capital GP IV, LP	02/09/2011		0	238,287	0	1.960
000000-00-0	ICG Europe Fund VII SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP LP SCSp	08/24/2018	2	1,071,414	0	0	2.152
000000-00-0	ICG MXV Co-Investment I SCSp - PICA	Luxembourg	LUX	ICG Europe Fund VII GP S.à r.l.	07/30/2018	2	5,732,020	10,226	0	1.200
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC	02/29/2016	1	0	1,190,152	0	98.000
000000-00-0	Intervale Capital Fund III, L.P.	Cambridge	MA	Intervale Capital GP III, L.P.	03/14/2014		0	22,849,919	0	1.515
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Intervale Capital GP, LP	12/10/2012		0	(192,689)	0	10.900
000000-00-0	Italian Fine Foods Holdings L.P.	Dallas	TX	Kainos GP II LLC	05/04/2018	3	10,000,000	0	0	3.940
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	KCP II GP LP	12/19/2016	3	0	10,674,921	0	3.196
000000-00-0	KC Culinarte Holdings LP -PICA	Dallas	TX	Kainos GP II LLC	08/20/2018	3	7,000,000	0	0	8.373
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.	08/30/2017	3	0	6,578,065	0	9.372
000000-00-0	LBA Realty Fund VI, L.P. - PICA	Irvine	CA	LBA Management Company VI, LLC	08/18/2017	3	0	2,764,474	0	1.390
000000-00-0	Learn Capital Special Opportunities Fund XXI L.P. - PICA	Austin	TX	Learn Capital Management XXI, LLC	12/03/2018		1,000,000	0	0	33.333
000000-00-0	Linden Capital Partners III, L.P. - PICA	Chicago	IL	Linden Manager III LP	06/23/2016	3	0	1,109,315	0	3.728
000000-00-0	Linden Capital Partners IV LP - PICA	Chicago	IL	Linden Manager IV LP	09/27/2018	3	1,187,790	16,285	0	5.133
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Marlin Equity Partners V, L.P.	02/21/2018	3	1,395,158	4,336,491	0	0.760
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Heritage Partners II, L.P.	10/24/2017	3	0	2,239,845	0	1.270
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA	MV Management XI, LLC	11/01/2012	1	0	286,875	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Metalmark Capital Partners II GP, LP	11/01/2012	3	0	770,248	0	4.130
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Metalmark Capital Partners GP, LLC	11/01/2012	3	0	6,889	0	3.250
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	05/06/2013	2	0	5,277,702	0	2.676
000000-00-0	Mezzanine Partners III, L.P. - PICA	New York	NY	HPS Mezzanine Partners III GP, L.P.	02/27/2017	2	0	9,731,831	0	1.400
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	MezzVest Partners III, Limited.	02/24/2012	2	0	4,268,384	0	2.936
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	NEA 13 GP, LTD	11/01/2012	1	0	97,504	0	0.200
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC	05/30/2012	1	0	46,007	0	18.330
000000-00-0	Newark Venture Partners Fund, L.P.	Newark	NJ	NVP General Partner, L.L.C	07/12/2016	1	0	1,709,564	0	19.230
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Oak HC/FT Associates II LLC	10/03/2017	1	0	3,363,042	0	2.550
000000-00-0	Oaktree Opportunities Fund Xb, L.P. - PICA	Los Angeles	CA	Oaktree Opportunities Fund Xb GP, L.P.	06/18/2018		750,000	2,999,782	0	0.430
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX	OHA Newbury Partners GenPar, LLC	09/17/2013		0	(76,157)	0	3.957
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	One Rock Capital Partners II GP, LLC	10/30/2017	3	0	1,184,875	0	2.811
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Peak Rock Capital Credit Holdings II LP	11/16/2017	3	0	3,416,074	0	3.080
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Peak Rock Capital Holdings II LP	09/06/2017	3	0	5,727,365	0	3.080
000000-00-0	Permira IV L.P.1	St. Peter Port	GGY	Permira IV G.P. L.P	11/01/2012	3	0	518,911	0	2.045
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Permira VI G.P. L.P.	01/11/2017	3	0	21,850,373	0	0.690
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Platinum Equity Partners IV, LLC	03/21/2017	3	0	4,365,718	0	0.319
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	10/21/2013		0	(42,906)	0	0.265
000000-00-0	Platinum Equity Small Cap Fund, L.P.	Beverly Hills	CA	Platinum Equity Small Cap Partners, L.P.	06/28/2018	3	777,600	(28,333)	0	1.200
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	PGIM, Inc.	03/11/2016		0	6,689,276	0	3.335
000000-00-0	PRECap IV -PICA	MADISON	NJ	PGIM, Inc.	01/01/2015		0	(533,499)	0	2.418
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI	Providence Equity GP IV, LP	11/01/2012	3	0	294,019	0	0.839
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Providence Equity GP VI, L.P.	11/01/2012	3	0	577,204	0	0.126
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Stetson Street Partners, L.P.	04/29/2005	2	0	357,573	0	5.828
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL	Columbus Drive Partners, L.P.	10/16/2008	2	0	33,533	0	7.781
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.	12/20/2012	2	0	6,713,196	0	13.693
000000-00-0	Prudential Capital Partners V, L.P. - PICA	Newark	NJ	Wabash Avenue Partners V, L.P.	04/21/2017	2	0	68,379,231	0	19.520
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA	BAA Co-Investment Fund (GenPar), LLC	06/02/2006	3	0	1,613,717	0	8.173
000000-00-0	Range Investor Holdings, LLC - PICA	Itasca	IL	R. Scott Spielvogel	02/23/2018	3	6,500,000	0	0	2.708
000000-00-0	Rethink Education, L.P.	White Plains	NY	Rethink Education GP, L.P.	01/28/2014		0	21,557	0	8.570
000000-00-0	Senior Housing Partners V -PICA	MADISON	NJ	PGIM, Inc.	01/01/2015		0	894,986	0	2.157

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Silver Lake Alpine, L.P. -PICA	New York	NY	SLAA (GP), L.L.C.	09/11/2018	2	2,280,568	17,883	0	0.578
000000-00-0	Silver Lake Partners V, LP - PICA	Menlo Park	CA	Silver Lake Technology Associates V, L.P.	06/12/2018	3	3,449,179	7,679,660	0	0.323
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Siris Partners GP III, L.P.	05/04/2015	3	0	(75,726)	0	0.553
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	CINVEN UK F6 GP LLP	05/24/2017	3	0	4,554,260	0	0.380
000000-00-0	SLP Geology Co-Invest, LP - PICA	Menlo Park	CA	SLP V Co-Invest GP, L.L.C.	10/11/2018		6,300,000	0	0	6.300
000000-00-0	SPC Partners II, L.P.	San Francisco	CA	SPC Management II, LLC	02/22/2000	3	0	(10,679)	0	3.684
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Summit Partners SD IV, LP	11/01/2012	2	0	15,634,980	0	1.035
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Technology Crossover Management IX, L.P.	12/27/2016	1	0	11,420,077	0	0.980
000000-00-0	TDR Capital IV A L.P. -PICA	London	GBR	TDR Capital General Partner IV L.P.	11/19/2018	3	129,885	0	0	1.560
000000-00-0	The Veritas Capital Fund V, L.P. -PICA	New York	NY	Veritas Capital Partners V, LLC	06/08/2015	3	0	207,368	0	0.320
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Veritas Capital Partners VI, LLC	06/15/2017	3	0	19,612,094	0	1.075
000000-00-0	Thoma Bravo Discover Fund II, LP -PICA	Chicago	IL	Thoma Bravo Discover Partners II, L.P.	12/10/2018	3	1,471,166	58,639	0	0.870
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Thoma Bravo Partners XII, L.P.	05/31/2016	3	0	7,310,688	0	0.490
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA	Chicago	IL	Thoma Bravo Partners XI, LP	04/29/2015	3	0	728,626	0	2.090
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	THL Equity Advisors VI, LLC	11/01/2012	3	0	8,631	0	0.420
000000-00-0	Thompson Street Capital Partners V, LP -PICA	St. Louis	MO	Thompson Street Capital LLC	07/27/2018	1	1,458,345	1,109,560	0	4.661
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	TPG Biotechnology GenPar III, L.P	11/01/2012	1	0	26,287	0	0.533
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	TPG GENPAR VI, L.P.	11/01/2012	3	0	133,827	0	0.090
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP	09/12/2014	3	0	1,091,537	0	0.334
000000-00-0	Trive Capital Fund III, L.P. -PICA	Dallas	TX	Trive Capital Fund III GP LLC	12/28/2017	3	0	1,235,628	0	2.484
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Trivest Growth Partners GP, LLC	01/17/2017	3	0	2,975,023	0	6.000
000000-00-0	VC HP SCF Investor, L.P. -PICA	Wilmington	DE	VC HP SCF GP, LLC	06/29/2018	2	5,840,000	5,294	0	6.000
000000-00-0	Waterton Residential Property Venture XII, L.P. -PICA	Chicago	IL	Waterton Venture XII GP, LLC	02/23/2015		0	238,948	0	1.960
000000-00-0	Westbrook Real Estate Fund X, L.P. -PICA	Palm Beach Gardens	FL	Westbrook Realty Management X, L.P.	07/18/2016		0	205,414	0	0.067
000000-00-0	Wrigley Co-Invest, L.P.	San Francisco	CA	Wrigley Holdings GP, LLC	06/19/2018	3	8,100,000	190,670	0	5.192
000000-00-0	Wrigley Co-Invest, L.P. - PICA 2	San Francisco	CA	Wrigley Holdings GP, LLC	10/05/2018	3	5,000,000	0	0	1.377
1599999. Joint Venture Interests - Common Stock - Unaffiliated							156,681,379	483,806,257	0	XXX
000000-00-0	Green Tree GP	Newark	NJ	Prudential	08/30/2018		1,000	0	0	0.000
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	05/27/2010	13	0	66,669,166	0	81.810
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund II GP LLC	12/18/2013	3	0	11,746,873	0	49.500
000000-00-0	Passaic Fund LLC- PICA	Wilmington	DE	Prudential	06/27/2018	13	19,165,000	8,800,000	0	0.000
000000-00-0	Pine Tree GP	Newark	NJ	Prudential	08/30/2018		1,000	0	0	0.000
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Prudential Capital Energy Opportunity Fund, LP	02/08/2017	2	0	2,626,172	0	71.241
000000-00-0	Prudential Impact Investments Private Equity LLC	Newark	NJ	The Prudential Insurance Company of America	06/12/2015		0	74,000,000	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	The Prudential Insurance Company of America	10/01/2013		0	860,027	0	80.600
1699999. Joint Venture Interests - Common Stock - Affiliated							19,167,000	164,702,238	0	XXX
000000-00-0	579 Broad Holdings, LLC	New Orleans	LA	Redmellon 579 Holdings LLC	07/14/2017		0	4,961,887	0	80.000
000000-00-0	PLA Retail Fund I L.P.	MADISON	NJ	PGIM, Inc.	11/07/2006		0	(1,143,899)	0	27.300
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	3,817,988	0	XXX
000000-00-0	GA 333 Hennepin Investor LLC	SAINT PAUL	MN	PGIM, Inc.	12/13/2017		0	52,514,806	0	90.000
000000-00-0	GA Bay Area Investor LLC(STAT)	San Francisco	CA	PGIM, Inc.	03/09/2018		66,041,179	(28,720)	0	49.900
000000-00-0	GA Clarendon, LLC (STAT)	Arlington	VA	PGIM, Inc.	09/28/2018		22,852,398	0	0	75.000
000000-00-0	GA Menlo Park Investor LLC(STAT)	Menlo Park	CA	PGIM, Inc.	03/19/2018		27,314,873	665,033	0	49.900
000000-00-0	GA Triton Investor LLC(STAT)	Foster City	CA	PGIM, Inc.	03/19/2018		30,437,629	845,911	0	49.900
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	PGIM, Inc.	03/24/2017		0	12,399,753	0	26.379
000000-00-0	Rock Global Real Estate LLC	WILMINGTON	DE	PGIM, Inc.	03/05/2012		0	2,486,807	0	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							146,646,079	68,883,590	0	XXX
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Prudential	03/26/2018		73,506,419	35,696,129	0	100.000
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential	04/26/2018		110,000	11,223	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							73,616,419	35,707,352	0	XXX
000000-00-0	Benson Power, LLC -PICA	Silver Spring	MD	CPV Biomass Holdings, LLC	09/30/2015		0	(1,281,684)	0	24.278
000000-00-0	Dale Oklahoma II, LLC - PICA	Dallas	TX	Dale Oklahoma Management 2016, LLC	10/18/2016		0	2,578,893	0	23.830
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Member selected by the Board of Representatives from time to time shall act as the Tax Matter Member	04/07/2015		0	172,208	0	80.000
2199999. Joint Venture Interests - Other - Unaffiliated							0	1,469,417	0	XXX
000000-00-0	PGIM REF Europe LP	Wilmington	DE	Direct	04/21/2017		1,192	0	0	100.000
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	The Prudential Insurance Company of America	06/12/2015		0	80,954,113	0	100.000
2299999. Joint Venture Interests - Other - Affiliated							1,192	80,954,113	0	XXX
023138-AA-8	AMBAC ASSURANCE CORPORATION SURPLUS NOTE		WI	AMBAC ASSURANCE CORPORATION SURPLUS NOTE	02/12/2018		74,090	0	0	48.800
309601-AA-0	FARMERS INS EXCH NOTES 144A - 2018	Los Angeles	CA	TEACHERS INS & ANN ASSOC OF AM CORPORATE	07/05/2018		1,636,347	0	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated							1,710,437	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	BCCTC Associates XXXV, LLC	01/24/2012		0	(3,472,682)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY	Centerline Asset Managers XXVIII LLC	02/11/2011		0	(1,111,475)	0	16.770
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	CREA GP CTC XXIII, LLC	10/03/2011		0	(1,564,887)	0	20.040
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	RJTCF-42 L.L.C.	09/27/2016		0	297,656	0	10.283
000000-00-0	Raymond James Tax Credit Fund 43 LLC	New York	NY	RJTCF-43 L.L.C.	07/02/2018		15,000,000	(38,247)	0	7.821
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	U.S.A Tax Credit LXXXVII LLC	12/22/2011		0	(1,726,979)	0	21.051
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	WNC Housing Tax Credit Manager 35, LLC	02/28/2012		0	18,012	0	25.070
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.	Irvine	CA	WNC Managing Partners 45, LLC	08/14/2018		20,000,000	0	0	13.333
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							35,000,000	(7,598,602)	0	XXX
000000-00-0	TCF P/GA-2, LLC	Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP	05/03/2007		0	379,171	0	49.995
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC	WELLS FARGO AFFORDABLE HOUSING CORP	05/03/2007		0	(4,430)	0	99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	374,741	0	XXX
000000-00-0	RJTCF-43 State Tax Credit Fund L.L.C.	St. Petersburg	FL	RJTCF-43 L.L.C.	09/18/2018		2,505,827	0	0	50.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							2,505,827	0	0	XXX
P40570-0A-2	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Financiera Fortaleza SA de CV Promissory Note	12/25/2018		10,000,000	0	0	100.000
G24970-0B-2	The Cranemere Group Limited Bridge Loan	London	GBR	The Cranemere Group Limited Bridge Loan	09/27/2018		3,599,859	0	0	100.000
4299999. Any Other Class of Assets - Unaffiliated							13,599,859	0	0	XXX
000000-00-0	Connecticut General Life Separate Accounts		CT	Direct	11/29/2004		0	709,081	0	100.000
4399999. Any Other Class of Assets - Affiliated							0	709,081	0	XXX
4499999. Total - Unaffiliated							209,497,502	481,869,801	0	XXX
4599999. Total - Affiliated							240,120,922	350,956,374	0	XXX
4699999 - Totals							449,618,424	832,826,175	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PIP, LLC - Combined Fixed or Variable Rate Bonds Affiliated	Atlanta	GA	Asset was partially disposed	06/26/2009	09/30/2018	0	0	0	0	0	0	0	7,598,485	7,598,485	0	0	0	0
0899999. Fixed or Variable Rate - Bonds - Affiliated							0	0	0	0	0	0	0	7,598,485	7,598,485	0	0	0	0
000000-00-0	Edison Place Senior Note, LLC	Newark	NJ	Asset was partially disposed	04/30/2008	11/28/2018	0	0	0	0	0	0	0	446,800	446,800	0	0	0	0
1499999. Joint Venture Interests - Fixed Income - Affiliated							0	0	0	0	0	0	0	446,800	446,800	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU	Asset was partially disposed	10/30/2007	11/29/2018	0	0	0	0	0	0	0	59,102	59,102	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	86,560	0	(86,560)	0	(86,560)	0
000000-00-0	Advent International GPE VIII-B LP - PICA	Boston	MA	Asset was partially disposed	09/26/2016	08/30/2018	0	0	0	0	0	0	0	7,180	7,180	0	0	0	0
000000-00-0	Alinda Infrastructure Fund I, L.P.	Greenwich	CT	Asset was partially disposed	09/08/2006	05/10/2018	0	0	0	0	0	0	0	952,043	952,043	0	0	0	0
000000-00-0	American Industrial Partners Capital Fund VI, LP.	New York	NY	Asset was partially disposed	01/21/2016	08/30/2018	0	0	0	0	0	0	0	(2,943)	(2,943)	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII, L.P. - PICA	New York	NY	Asset was partially disposed	01/19/2016	12/31/2018	0	0	0	0	0	0	0	1,229,378	1,229,378	0	0	0	0
000000-00-0	Apax Europe V - A, L.P. (VZ)	Guernsey	GGY	Asset was dissolved	12/10/2012	06/30/2018	295,409	262,126	0	0	0	262,126	0	330,211	330,211	0	0	0	(227,324)
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	St Peter Port	GGY	Asset was partially disposed	12/10/2012	12/20/2018	0	0	0	0	0	0	0	4,348,074	4,348,074	0	0	0	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Peter Port	GGY	Asset was partially disposed	11/01/2012	12/20/2018	0	0	0	0	0	0	0	688,898	688,898	0	0	0	0
000000-00-0	APAX IX USD L.P. - PICA	St Peter Port	GGY	Asset was partially disposed	05/12/2017	08/30/2018	0	0	0	0	0	0	0	14,382	14,382	0	0	0	0
000000-00-0	Apollo Investment Fund V L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/14/2018	0	0	0	0	0	0	0	28,869	28,869	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/14/2018	0	0	0	0	0	0	0	3,712,548	3,712,548	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/24/2018	0	0	0	0	0	0	0	593,406	593,406	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/24/2018	0	0	0	0	0	0	0	1,947,590	1,947,590	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA	Asset was partially disposed	10/26/2007	12/31/2018	0	0	0	0	0	0	0	110,665	110,665	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA	Asset was partially disposed	12/01/2011	12/31/2018	0	0	0	0	0	0	0	2,461,027	2,461,027	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Asset was partially disposed	12/10/2012	06/30/2018	0	0	0	0	0	0	0	3,248,634	3,248,634	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P. - PICA	Chevy Chase	MD	Asset was partially disposed	12/19/2016	08/30/2018	0	0	0	0	0	0	0	13,943	13,943	0	0	0	0
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Asset was partially disposed	12/10/2012	06/15/2018	0	0	0	0	0	0	0	3,652,820	3,652,820	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Asset was partially disposed	11/01/2012	09/30/2018	0	0	0	0	0	0	0	3,066,859	1,234,665	(1,832,194)	0	(1,832,194)	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Asset was partially disposed	12/10/2012	09/30/2018	0	0	0	0	0	0	0	3,608,194	1,521,509	(2,086,685)	0	(2,086,685)	0
000000-00-0	BCP V-S L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/20/2018	0	0	0	0	0	0	0	139,909	139,909	0	0	0	0
000000-00-0	Birch Hill Equity Partners V, LP	Toronto	CAN	Asset was partially disposed	02/05/2016	08/15/2018	0	0	0	0	0	0	0	(990)	(990)	0	0	0	0
000000-00-0	Bison Capital Partners V, LP - PICA	New York	NY	Asset was partially disposed	09/18/2017	08/30/2018	0	0	0	0	0	0	0	(3,868)	(3,868)	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	716,928	716,928	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Asset was partially disposed	11/01/2012	12/20/2018	0	0	0	0	0	0	0	700,500	700,500	0	0	0	0
000000-00-0	Blackstone Capital Partners VII, L.P. - PICA	New York	NY	Asset was partially disposed	10/21/2016	12/31/2018	0	0	0	0	0	0	0	14,191	14,191	0	0	0	0
000000-00-0	Blackstone Real Estate Partners VIII L.P. - PICA	New York	NY	Asset was partially disposed	08/18/2015	12/31/2018	0	0	0	0	0	0	0	74,066	74,066	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY	Asset was partially disposed	01/31/2011	08/14/2018	0	0	0	0	0	0	0	358,814	358,814	0	0	0	0
000000-00-0	Brentwood Associates Private Equity VI, LP - PICA	Los Angeles	CA	Asset was partially disposed	12/27/2017	09/21/2018	0	0	0	0	0	0	0	(16,333)	(16,333)	0	0	0	0
000000-00-0	BVIP Fund IX, L.P. - PICA	Boston	MA	Asset was partially disposed	11/27/2017	08/30/2018	0	0	0	0	0	0	0	(30,357)	(30,357)	0	0	0	0
000000-00-0	Cadence Bancorp LLC - PICA	Houston	TX	Asset was partially disposed	07/20/2010	12/24/2018	0	0	0	0	0	0	0	13,204,285	13,204,285	0	0	0	0
000000-00-0	Carlyle Japan Partners II, L.P.	George Town	CYM	Asset was partially disposed	11/01/2012	11/27/2018	0	0	0	0	0	0	0	142,544	142,544	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	594,969	594,969	0	0	0	0
000000-00-0	Carlyle Partners V, LP (GIB)	Wilmington	DE	Asset was partially disposed	12/31/2012	12/31/2018	0	0	0	0	0	0	0	1,041,588	1,041,588	0	0	0	0
000000-00-0	CCP VII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	11/13/2018	0	0	0	0	0	0	0	184,316	178,812	(5,504)	0	(5,504)	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	4,398	0	(4,398)	0	(4,398)	0
000000-00-0	Centerbridge Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	08/14/2018	0	0	0	0	0	0	0	2,353,422	2,353,422	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	558,072	558,072	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY	Asset was partially disposed	11/01/2012	12/28/2018	0	0	0	0	0	0	0	402,023	402,023	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Asset was partially disposed	11/01/2012	12/07/2018	0	0	0	0	0	0	0	385,142	385,142	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Asset was partially disposed	11/01/2012	09/30/2018	0	0	0	0	0	0	0	572,200	572,200	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY	Asset was partially disposed	11/23/2011	06/30/2018	0	0	0	0	0	0	0	316,833	316,833	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Asset was partially disposed	05/31/2013	12/31/2018	0	0	0	0	0	0	0	2,278,469	2,278,469	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM	Asset was partially disposed	12/24/2013	12/31/2018	0	0	0	0	0	0	0	15,362,204	15,362,204	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	New York	NY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	1,579,458	1,579,458	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, LP	New York	NY	Asset was partially disposed	03/27/2018	08/30/2018	0	0	0	0	0	0	0	(5,361)	(5,361)	0	0	0	0
000000-00-0	Coller International Partners IV-E, L.P.	Georgetown	GGY	Asset was dissolved	11/01/2012	03/29/2018	0	1,840,797	0	0	0	1,840,797	0	1,840,797	1,840,797	0	0	0	(1,802,880)
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	GGY	Asset was partially disposed	11/01/2012	02/23/2018	0	0	0	0	0	0	0	23,383	23,383	0	0	0	0
000000-00-0	Coller International Partners VII, L.P.	St Peters Port	GGY	Asset was partially disposed	01/21/2016	12/31/2018	0	0	0	0	0	0	0	37,201	37,201	0	0	0	0
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Asset was partially disposed	07/10/2015	09/21/2018	0	0	0	0	0	0	0	(21,959)	(21,959)	0	0	0	0
000000-00-0	DFW Capital Partners V, L.P. - PICA	Teaneck	NJ	Asset was partially disposed	05/17/2016	08/30/2018	0	0	0	0	0	0	0	(3,669)	(3,669)	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Washington, DC	DC	Asset was partially disposed	12/13/2013	12/31/2018	0	0	0	0	0	0	0	(18,727)	(18,727)	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH	Asset was partially disposed	03/30/1999	10/16/2018	0	0	0	0	0	0	0	287,118	287,118	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Asset was partially disposed	03/27/2013	08/24/2018	0	0	0	0	0	0	0	767,025	767,025	0	0	0	0
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR	Asset was dissolved	11/01/2012	08/09/2018	0	(448,227)	0	0	0	(448,227)	0	(448,227)	37,090	0	485,317	485,317	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	248,286	104,368	(143,918)	0	(143,918)	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	4,360,809	4,360,809	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Austin	TX	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	149,634	149,634	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Asset was partially disposed	12/10/2012	03/19/2018	0	0	0	0	0	0	0	3,835,644	3,835,644	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Asset was partially disposed	11/01/2012	08/27/2018	0	0	0	0	0	0	0	644,916	644,916	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Asset was partially disposed	11/01/2012	12/21/2018	0	0	0	0	0	0	0	11,090,058	11,090,058	0	0	0	0
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	12/21/2018	0	0	0	0	0	0	0	12,115,696	12,115,696	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund A) LP	New York	NY	Asset was partially disposed	11/01/2012	06/30/2018	0	0	0	0	0	0	0	6,185,167	6,185,167	0	0	0	0
000000-00-0	Fourth Cinven Fund (UBTI) Limited Partnership	London	GBR	Asset was partially disposed	11/01/2012	09/27/2018	0	0	0	0	0	0	0	550,912	553,952	3,040	0	3,040	0
000000-00-0	Francisco Partners Agility, L.P. - PICA	San Francisco	CA	Asset was partially disposed	06/01/2017	09/21/2018	0	0	0	0	0	0	0	568,562	568,562	0	0	0	0
000000-00-0	Genstar Capital Partners VIII, L.P. - PICA	San Francisco	CA	Asset was partially disposed	04/28/2017	08/30/2018	0	0	0	0	0	0	0	48,174	48,174	0	0	0	0
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	George Town	CYM	Asset was partially disposed	11/01/2012	09/30/2018	0	0	0	0	0	0	0	87,153	87,153	0	0	0	0
000000-00-0	GS Mezzanine Partners V Institutional, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	10/17/2018	0	0	0	0	0	0	0	178,301	178,301	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY	Asset was partially disposed	12/10/2007	10/17/2018	0	0	0	0	0	0	0	250,880	250,880	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III, LP - PICA	New York	NY	Asset was partially disposed	09/22/2016	12/31/2018	0	0	0	0	0	0	0	6,645	6,645	0	0	0	0
000000-00-0	GSO COF III Co-Investment Fund LP - PICA	New York	NY	Asset was partially disposed	08/14/2017	12/31/2018	0	0	0	0	0	0	0	61,057	61,057	0	0	0	0
000000-00-0	GTCR Fund XII/A LP and GTCR XII/B LP - PICA	Illinois	IL	Asset was partially disposed	05/04/2018	05/04/2018	0	0	0	0	0	0	0	299,769	299,769	0	0	0	0
000000-00-0	Harbour Group Investments IV, LP	Clayton	MO	Asset was partially disposed	11/01/2012	10/05/2018	0	0	0	0	0	0	0	63,547	63,547	0	0	0	0
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Boston	MA	Asset was dissolved	11/01/2012	06/30/2018	728,567	72,277	0	0	0	72,277	0	698,579	698,579	0	0	0	(102,265)
000000-00-0	Harvest Partners VII, LP - PICA	New York	NY	Asset was partially disposed	09/28/2016	08/30/2018	0	0	0	0	0	0	0	34,883	34,883	0	0	0	0
000000-00-0	HGGC Fund III, L.P. - PICA	Palo Alto	CA	Asset was partially disposed	07/28/2017	08/30/2018	0	0	0	0	0	0	0	20,815	20,815	0	0	0	0
000000-00-0	Highstar Capital Fund II, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	08/06/2018	0	0	0	0	0	0	0	4,457,802	4,457,802	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Asset was partially disposed	11/01/2012	10/26/2018	0	0	0	0	0	0	0	794,210	794,210	0	0	0	0
000000-00-0	Highstar Capital III Prism Fund, L.P. (GIB)	New York	NY	Asset was partially disposed	12/31/2012	10/26/2018	0	0	0	0	0	0	0	1,303,319	1,303,319	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY	Asset was partially disposed	02/09/2011	12/27/2018	0	0	0	0	0	0	0	1,050,508	1,050,508	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JEY	Asset was partially disposed	04/27/2012	12/31/2018	0	0	0	0	0	0	0	3,683,998	3,683,998	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY	Asset was partially disposed	11/29/2005	12/13/2018	0	0	0	0	0	0	0	81,610	81,610	0	0	0	0
000000-00-0	Impala Private Investments, LLC- PICA	New York City	NY	Asset was partially disposed	12/14/2017	11/19/2018	0	0	0	0	0	0	0	7,500,000	7,500,000	0	0	0	0
000000-00-0	Intervale Capital Fund, LP (VZ)	Cambridge	MA	Asset was partially disposed	12/10/2012	12/21/2018	0	0	0	0	0	0	0	775,800	775,800	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	IP III Mezzanine Partners, L.P.	New York	NY	Asset was partially disposed	06/23/2006	06/14/2018	0	0	0	0	0	0	0	87,115	87,115	0	0	0	0
000000-00-0	Kainos Capital Partners II LP - PICA	Dallas	TX	Asset was partially disposed	12/19/2016	08/30/2018	0	0	0	0	0	0	0	(15,700)	(15,700)	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY	Asset was partially disposed	12/10/2012	12/06/2018	0	0	0	0	0	0	0	100,692	100,692	0	0	0	0
000000-00-0	Kohlberg Investors VIII, L.P. - PICA	Mount Kisco	NY	Asset was partially disposed	08/30/2017	09/21/2018	0	0	0	0	0	0	0	10,991	10,991	0	0	0	0
000000-00-0	Lexington Capital Partners V, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/28/2018	0	0	0	0	0	0	0	406,659	406,659	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	385,878	385,878	0	0	0	0
000000-00-0	Marlin Equity V, L.P. - PICA	Hermosa Beach	CA	Asset was partially disposed	02/21/2018	08/30/2018	0	0	0	0	0	0	0	(4,211)	(4,211)	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Asset was partially disposed	10/24/2017	08/30/2018	0	0	0	0	0	0	0	(5,345)	(5,345)	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Menlo Park	CA	Asset was partially disposed	11/01/2012	09/30/2018	0	0	0	0	0	0	0	1,282,506	1,282,506	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	55,151	55,151	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/20/2018	0	0	0	0	0	0	0	73,700	73,700	0	0	0	0
000000-00-0	Mezzanine Partners Fund II, LP	New York	NY	Asset was partially disposed	05/06/2013	12/31/2018	0	0	0	0	0	0	0	7,919,450	7,919,450	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	JEY	Asset was partially disposed	02/24/2012	12/31/2018	0	0	0	0	0	0	0	(668,691)	(668,691)	0	0	0	0
000000-00-0	MicroVest II - A, LP	Bethesda	MD	Asset was partially disposed	04/17/2009	12/13/2018	0	0	0	0	0	0	0	864,000	864,000	0	0	0	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY	Asset was partially disposed	05/29/2009	06/30/2018	0	0	0	0	0	0	0	130,752	130,752	0	0	0	0
000000-00-0	New Enterprise Associates 11, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	1,199,391	1,199,391	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	12/05/2018	0	0	0	0	0	0	0	562,062	562,062	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Timonium	MD	Asset was partially disposed	11/01/2012	12/21/2018	0	0	0	0	0	0	0	674,566	674,566	0	0	0	0
000000-00-0	Nordic Capital V, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	04/11/2018	0	0	0	0	0	0	0	680,359	660,366	(19,994)	0	(19,994)	0
000000-00-0	Nordic Capital VI Alpha, L.P	St. Helier	JEY	Asset was partially disposed	11/01/2012	06/04/2018	0	0	0	0	0	0	0	5,037,433	1,483,083	(3,554,676)	325	(3,554,351)	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JEY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	6,957,635	6,957,635	0	0	0	0
000000-00-0	Oak HC/FT Partners II, L.P. - PICA	Greenwich	CT	Asset was partially disposed	10/03/2017	08/30/2018	0	0	0	0	0	0	0	(5,329)	(5,329)	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/31/2018	0	0	0	0	0	0	0	2,356,318	2,356,318	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	10/31/2018	0	0	0	0	0	0	0	55,403	55,403	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/19/2018	0	0	0	0	0	0	0	911,522	911,522	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Asset was partially disposed	11/01/2012	12/19/2018	0	0	0	0	0	0	0	208,298	208,298	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Asset was partially disposed	11/01/2012	12/19/2018	0	0	0	0	0	0	0	211,912	211,912	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angeles	CA	Asset was partially disposed	12/10/2012	12/19/2018	0	0	0	0	0	0	0	2,318,353	2,318,353	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	Asset was partially disposed	07/20/2012	09/11/2018	0	0	0	0	0	0	0	1,075,437	1,075,437	0	0	0	0
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	CHN	Asset was partially disposed	11/30/2011	10/10/2018	0	0	0	0	0	0	0	48,385	48,385	0	0	0	0
000000-00-0	One Rock Capital Partners II, LP - PICA	New York	NY	Asset was partially disposed	10/30/2017	08/30/2018	0	0	0	0	0	0	0	(6,465)	(6,465)	0	0	0	0
000000-00-0	PCP Master Hamburger Holding Company, LLC - PICA	Chicago	IL	Asset was partially disposed	10/01/2017	11/21/2018	0	0	0	0	0	0	0	394,695	394,695	0	0	0	0
000000-00-0	Peak Rock Capital Credit Fund II, LP - PICA	Austin	TX	Asset was partially disposed	11/16/2017	12/31/2018	0	0	0	0	0	0	0	418,725	418,725	0	0	0	0
000000-00-0	Peak Rock Capital Fund II, LP - PICA	Austin	TX	Asset was partially disposed	09/06/2017	12/31/2018	0	0	0	0	0	0	0	224,413	224,413	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	11,952	0	(11,952)	0	(11,952)	0
000000-00-0	Permira IV L.P.1	St. Peter Port	GGY	Asset was partially disposed	11/01/2012	09/30/2018	0	0	0	0	0	0	0	6,188,440	6,188,440	0	0	0	0
000000-00-0	Permira VI L.P. 1	St. Peter Port	GGY	Asset was partially disposed	01/11/2017	08/15/2018	0	0	0	0	0	0	0	14,478	14,478	0	0	0	0
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Menlo Park	CA	Asset was partially disposed	11/01/2012	07/19/2018	0	0	0	0	0	0	0	562,665	562,665	0	0	0	0
000000-00-0	Pinnacle Ventures II-B, LP	Menlo Park	CA	Asset was partially disposed	11/01/2012	09/28/2018	0	0	0	0	0	0	0	610,156	610,156	0	0	0	0
000000-00-0	Platinum Equity Capital Partners IV, L.P. - PICA	Beverly Hills	CA	Asset was partially disposed	03/21/2017	12/31/2018	0	0	0	0	0	0	0	210,893	210,893	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Beverly Hills	CA	Asset was partially disposed	10/21/2013	12/31/2018	0	0	0	0	0	0	0	1,542,223	1,542,223	0	0	0	0
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Hong Kong	CHN	Asset was partially disposed	05/16/2011	11/08/2018	0	0	0	0	0	0	0	30,535,428	30,535,428	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	MADISON	NJ	Asset was partially disposed	03/11/2016	12/31/2018	0	0	0	0	0	0	0	619,539	619,539	0	0	0	0
000000-00-0	Pramerica Real Estate Capital I L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/14/2018	0	0	0	0	0	0	0	758,856	758,856	0	0	0	0
000000-00-0	Pramerica Real Estate Capital III (Core Debt) L.P. -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	08/01/2018	0	0	0	0	0	0	0	598,732	598,732	0	0	0	0
000000-00-0	PRECap IV -PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/28/2018	0	0	0	0	0	0	0	2,635,236	2,635,236	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI	Asset was partially disposed	11/01/2012	03/09/2018	0	0	0	0	0	0	0	22,641	22,641	0	0	0	0
000000-00-0	Providence Equity Partners VI, L.P. (GM)	Providence	RI	Asset was partially disposed	11/01/2012	09/20/2018	0	0	0	0	0	0	0	885,137	885,137	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL	Asset was partially disposed	04/29/2005	12/20/2018	0	0	0	0	0	0	0	89,332	89,332	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Asset was partially disposed	12/20/2012	12/31/2018	0	0	0	0	0	0	0	16,772,206	16,772,206	0	0	0	0
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA	Asset was partially disposed	06/02/2006	01/22/2018	0	0	0	0	0	0	0	449,897	449,897	0	0	0	0
000000-00-0	R3 (B), LP - PICA (Class S)	New York	NY	Asset was partially disposed	07/31/2014	03/26/2018	0	0	0	0	0	0	0	1,157,686	1,157,686	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Asset was partially disposed	12/10/2012	09/27/2018	0	0	0	0	0	0	0	1,069,530	1,069,530	0	0	0	0
000000-00-0	Siris Partners III, L.P. -PICA	New York	NY	Asset was partially disposed	05/04/2015	12/31/2018	0	0	0	0	0	0	0	473,544	473,544	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership - PICA	London	GBR	Asset was partially disposed	05/24/2017	08/15/2018	0	0	0	0	0	0	0	(2,899)	(2,899)	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Asset was dissolved	12/10/2012	03/31/2018	0	(3,692,632)	0	0	0	(3,692,632)	0	(3,692,632)	(3,692,632)	0	0	0	3,692,632
000000-00-0	SPC Partners II, L.P.	San Francisco	CA	Asset was partially disposed	02/22/2000	12/07/2018	0	0	0	0	0	0	0	76,968	76,968	0	0	0	0
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA	Asset was partially disposed	11/01/2012	12/28/2018	0	0	0	0	0	0	0	2,029,936	2,029,936	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	974,453	974,453	0	0	0	0
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Asset was partially disposed	11/01/2012	05/04/2018	0	0	0	0	0	0	0	407,083	407,083	0	0	0	0
000000-00-0	Summit Subordinated Debt Fund III-A,LP	Boston	MA	Asset was partially disposed	11/01/2012	10/03/2018	0	0	0	0	0	0	0	491,971	491,971	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	38,042	38,042	0	0	0	0
000000-00-0	TA X, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	09/11/2018	0	0	0	0	0	0	0	278,425	278,425	0	0	0	0
000000-00-0	TA X, L.P. (VZ)	Boston	MA	Asset was partially disposed	12/10/2012	09/11/2018	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	438,277	438,277	0	0	0	0
000000-00-0	TCV IX, LP -PICA	Palo Alto	CA	Asset was partially disposed	12/27/2016	09/30/2018	0	0	0	0	0	0	0	485,817	485,817	0	0	0	0
000000-00-0	The Veritas Capital Fund VI, LP -PICA	New York	NY	Asset was partially disposed	06/15/2017	08/30/2018	0	0	0	0	0	0	0	(30,014)	(30,014)	0	0	0	0
000000-00-0	Thoma Bravo Fund XII, LP - PICA	Chicago	IL	Asset was partially disposed	05/31/2016	08/30/2018	0	0	0	0	0	0	0	19,943	19,943	0	0	0	0
000000-00-0	Thoma Bravo Special Opportunities Fund II, LP -PICA	Chicago	IL	Asset was partially disposed	04/29/2015	12/31/2018	0	0	0	0	0	0	0	469,388	469,388	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Asset was partially disposed	11/01/2012	11/28/2018	0	0	0	0	0	0	0	7,764,448	7,764,448	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/14/2018	0	0	0	0	0	0	0	125,166	125,166	0	0	0	0
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/20/2018	0	0	0	0	0	0	0	89,879	89,879	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/18/2018	0	0	0	0	0	0	0	1,628,277	1,628,277	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/18/2018	0	0	0	0	0	0	0	4,675,697	4,675,697	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Asset was partially disposed	11/01/2012	12/31/2018	0	0	0	0	0	0	0	2,708,996	2,708,996	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	New York	NY	Asset was partially disposed	02/07/2001	12/18/2018	0	0	0	0	0	0	0	122,315	122,315	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, LP -PICA	Coral Gables	FL	Asset was partially disposed	01/17/2017	08/30/2018	0	0	0	0	0	0	0	(5,906)	(5,906)	0	0	0	0
000000-00-0	Vestar Capital Partners IV, LP	New York	NY	Asset was partially disposed	11/01/2012	12/24/2018	0	0	0	0	0	0	0	10,702	10,702	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Asset was partially disposed	11/01/2012	12/10/2018	0	0	0	0	0	0	0	242,630	242,630	0	0	0	0
000000-00-0	Waterton Residential KJ Bond Venture I LLC - PICA	Chicago	IL	Asset was partially disposed	09/12/2016	12/31/2018	0	0	0	0	0	0	0	80,986	80,986	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Asset was partially disposed	05/31/2013	12/31/2018	0	0	0	0	0	0	0	385,882	385,882	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,023,976	(1,965,659)	0	0	0	(1,965,659)	0	254,662,999	247,405,802	(7,742,841)	485,642	(7,257,199)	1,560,163
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ	Asset was partially disposed	05/27/2010	10/18/2018	0	0	0	0	0	0	0	434,864	434,864	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, LP -PICA	Chicago	IL	Asset was partially disposed	02/08/2017	12/31/2018	0	0	0	0	0	0	0	6,235,583	6,235,583	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	6,670,447	6,670,447	0	0	0	0
000000-00-0	Prudential US Real Estate Debt Fund, L.P. - PICA	MADISON	NJ	Asset was partially disposed	01/01/2015	12/28/2018	0	0	0	0	0	0	0	1,320,405	1,320,405	0	0	0	0
000000-00-0	SENIOR HOUSING PARTNERS III LLC	Madison	NJ	Asset was dissolved	01/18/2005	06/30/2018	(7)	21,570,142	0	0	0	21,570,142	0	21,570,142	0	0	(21,570,142)	(21,570,142)	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							(7)	21,570,142	0	0	0	21,570,142	0	22,890,547	1,320,405	0	(21,570,142)	(21,570,142)	0
000000-00-0	E. 22nd Street SSGA Venture LLC	NEW YORK	NY	Asset Became Direct Real Estate due to SMLLC	09/24/2015	02/27/2018	0	78,044,792	0	0	0	78,044,792	0	78,044,792	78,044,792	0	0	0	0
000000-00-0	GA 333 Hennepin Investor LLC	SAINT PAUL	MN	Asset was partially disposed	12/13/2017	03/31/2018	0	0	0	0	0	0	0	8,164,735	8,164,735	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core -PICA	MADISON	NJ	Asset was partially disposed	03/24/2017	12/31/2018	0	0	0	0	0	0	0	327,954	327,954	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1899999. Joint Venture Interests - Real Estate - Affiliated							0	78,044,792	0	0	0	78,044,792	0	86,537,481	86,537,481	0	0	0	0
000000-00-0	New Jersey Community Capital Fund #1 LLC	New Brunswick	NJ	Asset was partially disposed	01/24/2013	03/16/2018	0	0	0	0	0	0	0	650,000	650,000	0	0	0	0
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	650,000	650,000	0	0	0	0
000000-00-0	Cottage Street Investments, LLC	Newark	NJ	Asset was partially disposed	12/31/2008	12/31/2018	0	0	0	0	0	0	0	7,599,999	7,599,999	0	0	0	0
000000-00-0	PIP, LLC - Group Disability	Atlanta	GA	Asset was partially disposed	06/30/2009	09/30/2018	0	0	0	0	0	0	0	7,309,479	7,309,479	0	0	0	0
000000-00-0	PIP, LLC - Individual Annuities Deferred	Atlanta	GA	Asset was partially disposed	03/31/2009	09/30/2018	0	0	0	0	0	0	0	14,112,464	14,112,464	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Asset was partially disposed	03/26/2018	12/31/2018	0	0	0	0	0	0	0	2,646,932	2,646,932	0	0	0	0
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Asset was partially disposed	04/26/2018	06/30/2018	0	0	0	0	0	0	0	21,030	21,030	0	0	0	0
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	31,689,904	31,689,904	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Asset was partially disposed	12/10/2013	12/06/2018	0	0	0	0	0	0	0	600,184	600,184	0	0	0	0
000000-00-0	B Lab IP, LLC	Wayne	PA	Asset was partially disposed	06/07/2012	05/30/2018	0	0	0	0	0	0	0	150,000	150,000	0	0	0	0
000000-00-0	Benson Power, LLC -PICA	Silver Spring	MD	Asset was partially disposed	09/30/2015	06/29/2018	0	0	0	0	0	0	0	2,342,744	2,342,744	0	0	0	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Asset was partially disposed	03/31/2010	12/31/2018	0	0	0	0	0	0	0	(7,047)	(7,047)	0	0	0	0
000000-00-0	Dale Oklahoma, LLC	Dallas	TX	Asset was partially disposed	04/11/2014	03/29/2018	0	0	0	0	0	0	0	7,501	0	0	(7,501)	(7,501)	0
000000-00-0	Diamond Rental, INC -CS	Salt Lake City	UT	Asset was sold	09/30/2013	03/14/2018	0	0	0	0	0	0	0	0	1,200,800	0	1,200,800	1,200,800	0
000000-00-0	Diamond Rental, INC -PS	Salt Lake City	UT	Asset was sold	09/30/2013	03/14/2018	223,106	424,894	0	0	0	424,894	0	648,000	648,000	0	0	0	0
000000-00-0	Green Pastures Wind Project Investor II, LLC- PICA	New York	NY	Asset was partially disposed	02/27/2015	10/31/2018	0	0	0	0	0	0	0	239,011	239,011	0	0	0	0
000000-00-0	GulfTex Energy III, LP - PICA	San Antonio	TX	Asset was partially disposed	12/31/2013	03/31/2018	0	0	0	0	0	0	0	14,115,580	14,115,580	0	0	0	0
000000-00-0	IRP Inc Junior			Asset was dissolved	06/30/1998	02/28/2018	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Pinedale Corridor, LP - PICA	Leawood	KS	Asset was partially disposed	06/12/2015	04/10/2018	0	0	0	0	0	0	0	0	58,382	0	58,382	58,382	0
000000-00-0	Polaris Generation LLC - PICA	Overland Park	KS	Asset was partially disposed	12/31/2014	10/15/2018	0	0	0	0	0	0	0	1,710,000	1,710,000	0	0	0	0
000000-00-0	San Jacinto Carroll Holdings, LLC	Boston	MA	Asset was partially disposed	04/07/2015	10/03/2018	0	0	0	0	0	0	0	2,979,854	2,979,854	0	0	0	0
000000-00-0	Sky Global Power One, LLC -PICA	Houston	TX	Asset was partially disposed	04/16/2015	10/31/2018	0	0	0	0	0	0	0	801,470	801,470	0	0	0	0
000000-00-0	Tenaska Prudential Partners, LLC	Omaha	NE	Asset was dissolved	12/12/2013	06/28/2018	14,319,694	11,344,991	0	1,334,727	0	10,010,264	0	24,329,958	30,029,037	0	5,699,079	5,699,079	0
2199999. Joint Venture Interests - Other - Unaffiliated							14,542,800	11,769,885	0	1,334,727	0	10,435,158	0	47,917,255	54,868,015	0	6,950,760	6,950,760	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/31/2018	0	0	0	0	0	0	0	3,742,390	3,742,390	0	0	0	0
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD GIB LIF	Wilmington	DE	Asset was partially disposed	01/02/2014	06/30/2018	0	0	0	0	0	0	0	2,773,920	0	0	(2,773,920)	(2,773,920)	0
000000-00-0	PRU Insurance Agency LLC	Avon	CT	Asset was partially disposed	06/30/2006	06/30/2018	0	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0	0
000000-00-0	Prudential Customer Solutions LLC	Wilmington	DE	Asset was partially disposed	10/14/2016	12/31/2018	0	0	0	0	0	0	0	(7,131,000)	(7,131,000)	0	0	0	0
000000-00-0	Prudential Impact Investments Private Debt LLC	Newark	NJ	Asset was dissolved	11/01/2012	06/30/2018	299,476,568	0	0	0	0	0	0	362,543,969	362,543,969	0	0	0	0
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA	Dallas	TX	Asset was partially disposed	12/31/2013	12/14/2018	0	0	0	0	0	0	0	950,000	950,000	0	0	0	0
2299999. Joint Venture Interests - Other - Affiliated							299,476,568	0	0	0	0	0	0	368,879,279	366,105,359	0	(2,773,920)	(2,773,920)	0
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1997	Los Angeles	CA	Asset was dissolved	12/31/1996	07/05/2018	1,621,143	0	15,205	0	0	15,205	0	1,636,347	1,636,347	0	0	0	83,770
2399999. Surplus Debentures, etc - Unaffiliated							1,621,143	0	15,205	0	0	15,205	0	1,636,347	1,636,347	0	0	0	83,770
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership	Columbia	MD	Asset was dissolved	10/21/2008	01/05/2018	0	0	0	0	0	0	0	0	0	0	0	0	93,513
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN	Asset was partially disposed	10/03/2011	10/31/2018	0	0	0	0	0	0	0	72,247	72,247	0	0	0	0
000000-00-0	National Equity Fund 1994 Limited Partnership	Chicago	IL	Asset was dissolved	10/22/2008	08/31/2018	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT	Asset was partially disposed	12/22/2011	12/27/2018	0	0	0	0	0	0	0	94,029	94,029	0	0	0	0
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	166,276	166,276	0	0	0	93,513
000000-00-0	Deeded Prior Year						0	0	0	0	0	0	686,831	687,156	6,700	(686,831)	6,375	(680,456)	339,960
P40570-0A-2	Financiera Fortaleza SA de CV Promissory Note	Mexico City	MEX	Asset was partially disposed	12/25/2018	12/31/2018	0	0	0	0	0	0	0	1,111,111	1,101,872	(9,239)	0	(9,239)	0
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Asset was partially disposed	11/30/2011	12/31/2018	0	0	0	0	0	0	0	51,865	51,865	0	0	0	0
449860-0B-9	IOTC Flightworks			Asset was partially disposed	01/24/2018	01/24/2018	0	0	0	0	0	0	0	0	73,907	0	73,907	73,907	0
G24970-0B-2	The Cranemere Group Limited Bridge Loan	London	GBR	Asset was dissolved	09/27/2018	09/28/2018	0	0	0	0	0	0	0	3,599,859	3,599,859	0	0	0	49,313
4299999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	686,831	5,449,991	4,834,203	(696,070)	80,282	(615,788)	389,273
000000-00-0	Connecticut General Life Separate Accounts		CT	Asset was partially disposed	11/29/2004	12/31/2018	0	0	0	0	0	0	0	14,528,892	17,820,055	0	3,291,163	3,291,163	0
000000-00-0	PRIAC SA- Affiliated	Hartford	CT	Asset was partially disposed	11/30/2008	03/31/2018	0	0	0	0	0	0	0	15,755,220	15,755,220	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4399999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	30,284,112	33,575,275	0	3,291,163	3,291,163	0
4499999. Total - Unaffiliated							17,187,912	31,374,368	15,205	1,334,727	0	30,054,845	686,831	333,373,415	310,881,048	(8,438,911)	(14,053,458)	(22,492,369)	2,126,719
4599999. Total - Affiliated							299,476,568	78,044,792	0	0	0	78,044,792	0	532,106,508	532,623,751	0	517,243	517,243	0
4699999 - Totals							316,664,479	109,419,160	15,205	1,334,727	0	108,099,637	686,831	865,479,923	843,504,799	(8,438,911)	(13,536,215)	(21,975,126)	2,126,719

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	NO	0	171,259	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
000000-00-0	Pruco Life Insurance Company				8BI	NO	0	1,460,896,158	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey				8BI	NO	0	255,095,274	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance Annuity Company				8BI	NO	0	1,082,291,741	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,798,283,173	0	XXX	XXX
000000-00-0	Colico II, Inc.				8BIII	NO	0	449,686,490	0	100.000	100.0
000000-00-0	COLICO, INC.				8BIII	NO	0	1,831,348,667	0	100.000	100.0
000000-00-0	Orchard Street Acres Inc.				8BIII	NO	0	518,013,886	0	100.000	100.0
000000-00-0	Rock George V S.à.r.l.				8BIII	NO	0	62,454,197	0	12,500.000	100.0
000000-00-0	Rock Hamburg North S.à r.l.				8BIII	NO	0	20,451,921	0	12,500.000	100.0
000000-00-0	Rock Harman House S.a.r.l.				8BIII	NO	0	254,489	0	12,500.000	100.0
000000-00-0	Rock Kensington Limited				8BIII	NO	0	28,912,372	0	1.000	100.0
000000-00-0	Rock Oxford S.a.r.l.				8BIII	NO	0	40,391,558	0	12,500.000	100.0
000000-00-0	Rock Rhine S.à r.l.				8BIII	NO	0	15,058,028	0	12,000.000	100.0
000000-00-0	Rock Rossmarkt S.a.r.l.				8BIII	NO	0	28,121,257	0	12,500.000	100.0
000000-00-0	Rock UK Real Estate II S.a.r.l.				8BIII	NO	0	20,519,131	0	12,500.000	100.0
000000-00-0	Rock Marty SCSp				8BIII	NO	0	65,905,320	0	12,000.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	NO	0	578,902,788	0	92.000	100.0
1699999. Subtotal - Common Stock - Investment Sub							0	3,660,020,104	0	XXX	XXX
1899999. Total Common Stocks							0	6,458,303,277	0	XXX	XXX
1999999 - Totals							0	6,458,474,536	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 8,505,768,658

2.Total amount of intangible assets nonadmitted $ 3,480,426,425

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31397J-ME-1	FREDDIE MAC CMO FLOATER		1FE	880,106	881,150	12/25/2036
31405D-3D-7	FNMA POOL NO 786596		1	14,662	14,594	08/01/2019
31405D-AS-6	FNMA POOL NO 785817		1	44,688	44,738	01/01/2020
31407F-AY-6	FNMA POOL NO 829023		1	81,364	81,060	07/01/2020
31376K-UB-0	FNMA POOL NO 357978		1	33,419	33,317	09/01/2020
31403D-C7-2	FNMA POOL NO 745394		1	21,792	22,164	11/01/2020
31407Q-DG-8	FNMA POOL NO 837203		1	34,617	34,329	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	45,976	45,705	05/01/2021
31410T-ME-2	FNMA POOL NO 896857		1	48,261	48,244	03/01/2022
3128PH-CD-1	FHLMC POOL NO J05468		1	60,890	60,729	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458		1	96,213	94,665	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	115,113	113,151	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	93,847	92,194	07/01/2022
31414L-3M-8	FNMA POOL NO 969804		1	121,301	120,143	02/01/2023
3128PK-L5-1	FHLMC POOL NO J07548		1	216,085	214,392	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	144,981	144,096	04/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	139,634	141,134	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	78,339	79,038	04/01/2023
31413M-HH-3	FNMA POOL NO 949432		1	108,953	109,797	05/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	111,709	113,171	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	178,110	176,813	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	228,820	227,744	08/01/2023
31412P-GM-7	FNMA POOL NO 930904		1	140,040	142,220	04/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	117,762	118,517	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	322,403	324,045	08/01/2024
3128PP-SL-8	FHLMC POOL NO J10523		1	109,100	109,490	09/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	116,088	116,515	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	53,376	53,755	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	153,709	155,332	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	127,361	128,706	02/01/2025
31418T-G9-2	FNMA POOL NO AD5623		1	161,465	164,109	04/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	208,579	210,472	05/01/2025
31412V-JX-7	FNMA POOL NO 935978		1	544,901	553,635	05/01/2025
31418Q-TE-3	FNMA POOL NO AD3248		1	221,529	224,759	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	212,420	215,451	06/01/2025
3138A1-HM-6	FNMA POOL NO AH0235		1	588,529	600,764	12/01/2025
31402D-KK-5	FNMA POOL NO 725798		1	116,137	117,074	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1	133,549	134,770	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1	101,875	104,354	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1	212,400	219,068	10/01/2037
312929-P2-2	FHLMC POOL NO A83141		1	207,275	209,843	11/01/2038
31417L-2J-3	FNMA POOL NO AC2576		1	486,514	499,378	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	146,487	151,056	11/01/2039
312939-C5-8	FHLMC POOL NO A90992		1	242,536	246,304	02/01/2040
31418R-GH-8	FNMA POOL NO AD3799		1	245,936	253,716	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1	216,514	223,473	05/01/2040
3128M7-4L-7	FHLMC POOL NO G05927		1	2,897,712	2,941,107	07/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	1,146,167	1,163,850	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	674,481	684,734	07/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	309,986	320,029	08/01/2040
312942-EF-8	FHLMC POOL NO A93734		1	833,602	849,570	09/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	432,382	445,088	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	1,461,543	1,507,454	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	2,217,485	2,320,166	09/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				18,058,719	18,401,169	XXX
3199999. Total - U.S. Special Revenues Bonds				18,058,719	18,401,169	XXX
037833-BQ-2	APPLE COMPUTER INC CORPORATE		1FE	2,308,462	2,312,658	02/22/2019
037833-BR-0	APPLE COMPUTER INC CORP FLOATER		1FE	7,716,843	7,708,980	02/22/2019
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL CORPORATE		1FE	4,109,811	4,111,412	01/15/2019
89236T-CU-7	TOYOTA MOTOR CREDIT CORP CORPORATE		1FE	6,412,265	6,424,024	02/19/2019
89236T-CV-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	9,000,555	8,993,809	02/19/2019
084664-CH-2	BERKSHIRE HATHAWAY FIN CORP FLOATER		1FE	5,143,791	5,139,320	03/15/2019
00168#-AD-8	ALS Group General Partnership Senior Note		2	1,286,797	1,284,830	07/19/2019
502175-B#-0	LTC Properties Inc Series C Senior Note		2	1,732,620	1,747,369	11/22/2021
110122-BA-5	BRISTOL MYERS SQUIBB CO CORPORATE		1FE	11,691,050	11,716,742	02/27/2019
166764-BR-0	CHEVRON CORP CORP FLOATER		1FE	4,496,275	4,496,905	02/28/2019
02665W-BN-0	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	10,004,436	10,021,673	02/14/2020
166764-BQ-2	CHEVRON CORP CORP FLOATER		1FE	6,155,404	6,167,184	03/03/2020
373334-KG-5	GEORGIA POWER COMPANY CORPORATE		1FE	5,055,446	5,138,255	03/30/2020
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN FLOATER		1FE	35,452,440	35,469,546	03/16/2020
12542R-F8-4	CHS Inc. Sr. Unsecured Notes		2	1,278,438	1,281,324	06/10/2019
46361*-AT-3	Irvine/Land Co LLC Senior Note		1FE	13,656,045	13,647,463	07/05/2019
24715@-AD-6	Deloitte LLP Series B Senior Note		1	543,602	535,346	09/17/2019
014482-B#-9	Alexander & Baldwin, Inc. Series D Senior Note		2	486,486	488,642	03/09/2020
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	5,761,614	5,781,735	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	6,318,858	6,420,165	05/05/2020
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE		1FE	12,657,117	12,829,524	05/05/2020
806407-A#-9	Henry Schein, Inc Series 2010-A Senior Note		1	2,588,860	2,604,353	09/02/2020
Y3175#-AD-4	Henland Finance Limited Senior Note		1	260,746	256,966	07/25/2019
D0003*-AA-1	ADM Germany GmbH Senior Note		1	2,904,497	2,920,675	02/05/2021
44932H-AD-5	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	15,389,127	15,417,959	09/06/2019
037833-CZ-1	APPLE COMPUTER INC CORPORATE		1FE	16,556,138	16,697,616	09/12/2019
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	7,428,465	7,452,014	09/04/2020
02665W-BY-6	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	4,874,298	4,882,354	11/13/2019
679580-D6-6	Old Dominion Freight Line Inc Senior Note Tranche B		2	836,332	848,459	01/04/2021
03820C-A#-2	Applied Industrial Tech, Inc. Senior Note		2Z	6,121,293	6,218,577	07/01/2022
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FOREIGN		1FE	4,670,737	4,775,835	11/20/2020
89236T-FB-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	12,836,864	12,848,299	05/15/2019
17325F-AP-3	CITIBANK NA CORP FLOATER		1FE	24,327,304	24,411,768	05/01/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	8,905,384	8,955,265	05/04/2020
36389*-AP-0	E J Gallo Winery SRNT		1	7,557,335	7,584,414	05/11/2020
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		1FE	6,582,411	6,591,177	05/11/2020
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		1FE	14,087,118	14,107,433	05/21/2020
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	19,189,385	19,272,449	06/26/2020
12542R-F*-6	CHS Inc. Senior Note		2	1,023,495	1,027,864	11/23/2020
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		1FE	5,725,478	5,781,735	04/12/2021
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	17,840,120	17,987,619	04/13/2021
90331H-NQ-2	US BANK NA CORP FLOATER		1FE	15,358,908	15,417,959	04/26/2021
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		1FE	6,402,436	6,424,150	05/11/2021
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		1FE	15,136,004	15,199,538	05/21/2021
00120@-AB-9	AES US Wind Generation Holding Debt in a Project Term Loan A		3	211,011	211,011	06/30/2021
70342@-AE-8	Patterson Companies Inc. Senior Note		2	250,584	256,966	12/08/2021
76289#-AD-0	Rich Holdings Inc. Senior Note		2	2,575,442	2,543,963	03/31/2023
06417G-V8-8	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT		1FE	38,546,825	38,544,898	06/20/2019
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICATE OF DEPOSIT		1FE	38,541,043	38,541,726	12/27/2019
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	13,975,516	14,004,646	06/11/2020
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		1FE	10,945,037	11,010,992	04/13/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	25,481,261	25,696,598	04/30/2021
22549L-QG-3	CREDIT SUISSE AG (NEW YORK BRA CERTIFICATE OF DEPOSIT		1FE	1,195,488	1,194,892	04/09/2019
86958J-C9-8	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT		1FE	25,700,453	25,696,598	10/21/2019
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		1FE	26,981,428	26,981,428	06/12/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1FE	15,931,891	15,931,891	06/25/2020
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1FE	25,610,001	25,696,598	07/02/2020
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed Senior NT		2	977,607	977,934	07/16/2020
Q7160#-AE-9	Orica Finance Limited Series A GTD Senior Note		2	643,445	639,913	10/25/2020
87155N-A*-0	Symrise AG Senior Note		2	972,320	966,192	11/23/2020
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	10,219,743	10,278,639	08/27/2021
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	11,523,460	11,563,469	06/16/2020
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		1FE	25,583,790	25,696,598	07/13/2020
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICATE OF DEPOSIT		1FE	6,424,792	6,424,584	12/30/2019
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		1FE	14,664,284	14,775,544	08/14/2020
12542R-F#-2	CHS Inc. Senior Unsecured		2	6,298,931	6,210,705	06/09/2021
22549L-LS-2	CREDIT SUISSE AG (NEW YORK BRA CERTIFICATE OF DEPOSIT		1FE	32,113,681	32,120,748	10/01/2019
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	8,649,650	8,736,843	09/10/2021
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		1FE	2,694,392	2,698,143	08/06/2021
90331H-NW-9	US BANK NA CORP FLOATER		1FE	22,558,735	22,613,007	07/24/2020
857477-AR-4	STATE STREET CORP CORP FLOATER		1FE	4,646,479	4,661,077	08/18/2020
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2FE	25,524,945	25,696,598	11/13/2020
26078J-AG-5	DOWDUPONT INC CORP FLOATER		2FE	9,245,873	9,250,775	11/15/2020
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOATER		1FE	12,818,877	12,848,299	11/30/2020
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		2FE	10,048,891	10,073,067	12/01/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1FE	12,611,162	12,668,423	12/07/2020
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1FE	11,240,209	11,370,745	12/10/2021
902133-AV-9	Tyco Electro CORP FRGN FLOATER		1FE	7,332,397	7,349,227	06/05/2020
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		1FE	21,766,972	21,772,876	09/01/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		1FE	3,116,753	3,140,330	01/19/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				855,466,896	858,247,326	XXX
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FM	1	1	09/25/2046
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		1Z	1	1	03/25/2034
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FM	0	0	06/25/2021
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	2,573	2,573	06/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	15,730	15,779	09/25/2019
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	23,724	22,008	03/25/2020
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	23,669	13,213	04/25/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	171,775	168,380	06/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				237,473	221,954	XXX
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		1FM	6,293,465	6,300,871	02/10/2047
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	508,459	514,842	11/10/2048
12626B-AB-0	COMM_13-CR10 CMBS		1FM	39,413	41,653	08/10/2046
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	452,517	483,447	10/10/2046
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		1FM	2,074,003	2,098,854	03/10/2050
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		1FM	684,779	687,229	08/15/2050
52204#-AA-9	Canal Taylor North LLC TR CTF		1FM	795,454	810,682	08/31/2020
46642C-BE-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	1,447,223	1,454,616	07/15/2047
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	2,410,547	2,400,811	05/15/2045
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,817,753	4,806,312	11/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	11,835,892	11,765,166	03/15/2045
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	4,730,845	4,708,942	12/15/2045
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	3,778,928	3,759,416	02/15/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		1FM	1,068,128	1,061,580	03/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS		1FM	9,595,899	9,508,427	08/10/2046
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	66,903	66,103	11/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		1FM	2,724,918	2,704,099	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FE	10,971,484	10,953,338	11/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		1FM	488,463	485,334	11/10/2046
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		1FM	6,490,819	6,435,611	03/10/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		1FM	5,988,974	5,925,688	03/15/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		1FM	6,777,429	6,705,234	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		1FM	687,834	681,784	04/10/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FE	12,153,910	12,113,723	07/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		1FM	12,362,140	12,255,699	08/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		1FM	5,424,304	5,407,773	09/15/2047
12592M-BG-4	COMM 2014-LC17 CMBS		1FM	13,031,159	12,942,420	10/10/2047
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		1FE	8,381,495	8,303,612	03/10/2048
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	17,702,949	17,582,571	07/15/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				153,786,085	152,965,836	XXX
29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	95,776	95,797	09/20/2021
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER		1FE	6,635,178	6,629,722	05/15/2021
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	3,012,879	3,006,502	05/17/2021
254683-BT-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	2,665,246	2,664,164	09/15/2021
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	3,342,719	3,340,558	10/15/2021
96329*-LA-8	Wheels Senior Secured Note		1FM	4,518,499	4,543,159	05/28/2019
B8AOZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	1,845,991	1,842,364	07/23/2019
B8AOZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	1,871,444	1,867,767	07/23/2019
B8AOZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	1,959,181	1,952,191	08/06/2019
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	8,422,741	8,422,075	06/15/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	739,163	741,897	02/22/2022
87244A-BA-7	WIND RIVER CLO LTD CLO		1FE	13,753,961	13,747,680	01/15/2026
02005A-FR-4	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	5,794,286	5,794,583	02/15/2021
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	4,473,914	4,471,208	11/15/2021
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER		1FE	6,735,775	6,732,509	01/15/2022
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	6,728,506	6,706,812	01/18/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,951,970	2,963,503	07/20/2022
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER		1FE	47,386	47,375	03/25/2066
04964H-AL-2	Atrium VIII CLO		1FE	13,882,178	13,876,163	10/23/2024
00248P-AP-1	A VOCE CLO CLO		1FE	4,955,353	4,955,195	07/15/2026
817176-AL-4	SENECA PARK CLO LTD CLO		1FE	3,378,957	3,387,303	07/17/2026
14889H-AJ-8	CATAMARAN CLO LTD CLO		1FE	8,984,486	8,993,809	10/18/2026
532619-AL-7	LIMEROCK CLO CLO		1FE	7,734,711	7,731,100	10/20/2026
65479A-AC-6	NISSAN AUTO ABS FLOATER		1FE	1,192,735	1,192,636	09/16/2019
38013M-AC-0	G&M FINANCE LTD ABS FLOATER		1FE	653,858	653,913	01/21/2020
55315X-AB-7	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	216,041	216,381	05/18/2020
30284#-AF-9	FNBM LLC Sr. Secured Note		1FE	4,237,613	4,291,332	10/09/2020
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A Series A		1FM	88,491	89,902	05/31/2022
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	3,837,011	3,829,253	06/15/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Leveraged Lease		1FM	82,445	83,777	09/27/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1FE	2,344,588	2,359,654	01/20/2023
23342K-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKED		1FE	275,326	275,855	05/27/2042
95168Q-AN-0	WEST CLO LTD CLO		1FE	2,675,385	2,674,744	11/07/2025
82842B-AJ-1	SILVERMORE CLO CLO		1FE	9,620,941	9,619,913	05/15/2026
00627B-AT-2	Adams Mill CLO Ltd CLO		1FE	2,643,578	2,644,927	07/15/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO		1FE	6,137,142	6,156,258	07/25/2026
87969D-AL-1	TELOS CLO LTD CLO		1FE	6,421,011	6,424,150	07/17/2026
38013B-AC-4	G&M FINANCE LTD ABS FLOATER		1FE	748,880	748,771	01/21/2020
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATER		1FE	5,390,376	5,396,286	07/15/2022
16518J-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOATER		1FE	2,651,929	2,659,309	08/15/2029
67514R-AL-2	OCEAN TRAILS CLO CLO		1FE	4,533,266	4,531,230	08/13/2025
89640P-AH-6	TRINITAS CLO I LTD CLO		1FE	7,977,631	7,978,181	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		1FE	886,403	886,465	04/15/2026
05363X-AN-7	Avery Point CLO Ltd CLO		1FE	4,666,983	4,678,455	07/17/2026
95168O-AJ-6	WEST CLO CLO		1FE	6,702,851	6,710,376	07/18/2026
33883E-AL-6	FLATIRON CLO LTD CLO		1FE	3,663,237	3,679,124	04/15/2027
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		1FE	5,094,324	5,139,320	04/15/2027
87248B-AQ-7	TICP CLO Ltd CLO		1FE	9,223,469	9,315,017	07/20/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
65479B-AC-4	NISSAN AUTO ABS FLOATER		1FE	1,835,612	1,835,803	12/16/2019
80285A-AC-9	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	1,522,633	1,528,165	03/20/2020
55316A-AB-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,508,161	1,514,752	10/15/2020
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BACKED		1FE	5,274,755	5,285,151	10/20/2020
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	4,709,517	4,721,451	11/16/2020
064229-AB-3	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	302,092	303,331	02/15/2021
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	6,457,486	6,449,846	09/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED		1FE	1,144,499	1,156,287	10/17/2022
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,099,820	2,132,757	10/17/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,976,655	2,980,805	10/17/2022
14314A-AC-3	CARMX_AUTO ASSET BACKED		1FE	1,810,769	1,824,337	11/15/2022
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BACKED		1FE	507,665	513,885	01/15/2023
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	8,544,236	8,607,552	01/17/2023
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	5,859,368	5,858,757	03/15/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	3,124,476	3,144,051	05/22/2023
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	9,069,290	9,095,562	10/20/2023
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	1,022,990	1,027,764	10/15/2026
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	2,643,837	2,672,672	11/15/2029
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BACKED		1FE	3,076,374	3,105,364	01/25/2041
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		1FE	7,030,311	7,056,574	02/18/2042
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	3,642,191	3,663,067	02/25/2042
518889-AB-6	DRB PRIME STUDENT LOAN TRUST ASSET BACKED		1FE	260,265	261,091	11/25/2042
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	4,871,267	4,885,560	08/26/2047
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOATER		1FE	4,766,332	4,772,224	05/25/2066
05633W-AB-9	BAC San Jose DPR Funding Senior Secured Note		2FE	909,267	927,295	11/15/2021
59802Q-AS-7	MIDOCEAN CR CLO I CLO		1FE	19,139,369	19,272,449	01/15/2024
03765Y-AL-8	APIDOS CLO		1FE	5,148,535	5,203,561	01/15/2027
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		1FE	2,553,677	2,569,660	01/16/2027
04965C-AJ-7	CSAM CLO		1FE	7,616,827	7,708,980	04/22/2027
67091Y-AJ-3	OCP CLO		1FE	5,088,832	5,139,320	07/15/2027
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	12,713,311	12,848,299	07/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		1FE	2,542,649	2,569,660	11/17/2027
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		1FE	8,904,567	8,993,809	01/17/2028
55953R-AL-5	BLACKROCK CLO CLO		1FE	19,138,843	19,400,932	01/18/2028
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		1FE	7,899,432	7,907,941	07/20/2020
34531J-AB-1	FORD AUTO ASSET BACKED		1FE	5,918,488	5,929,876	12/15/2020
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	3,820,141	3,823,503	07/12/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATER		1FE	2,016,598	2,021,080	04/18/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED		1FE	2,649,379	2,646,678	05/18/2022
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,452,500	2,440,963	09/12/2022
02007J-AC-1	ALLY AUTO ASSET BACKED		1FE	10,732,364	10,740,481	01/17/2023
14314X-AC-3	CARMX_AUTO ASSET BACKED		1FE	3,411,722	3,391,449	01/17/2023
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	4,677,735	4,650,882	05/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BACKED		1FE	2,574,710	2,569,099	05/15/2023
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2FM	182,059	181,752	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a Leveraged Lease		2FM	444,009	443,338	01/03/2025
94949R-AS-6	WELLFLEET CLO LTD CLO		1FE	11,698,950	11,833,284	04/20/2028
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	281,297	281,748	05/15/2029
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACKED		1FE	3,989,500	4,001,222	05/26/2043
63940T-AA-5	NAVIENT FFELP ABS FLOATER		1FE	1,465,723	1,466,794	03/25/2067
338422-AQ-1	FLAGSHIP CLO		1FE	3,843,486	3,854,490	01/16/2026
36321H-AA-6	GALAXY XXIX CLO LTD CLO		1FE	10,201,342	10,278,639	11/15/2026
00164M-DU-4	ALM LOAN FUNDING CLO		1FE	4,588,760	4,625,388	04/16/2027
83609G-AL-9	SOUND POINT CLO I LTD CLO		1FE	2,626,534	2,646,750	07/20/2027
25820N-AA-2	DORCHESTER PK CLO LTD CLO		1FE	17,023,208	17,216,721	04/20/2028
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		1FE	8,901,054	8,993,809	04/20/2028
48273L-AB-8	KVK CLO LTD CLO		1FE	14,995,197	15,137,510	05/20/2029
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		1FE	3,982,694	3,956,778	07/17/2023
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,524,541	6,500,387	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,423,866	6,371,960	04/15/2024
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		1FE	13,600,657	13,726,767	07/28/2028
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		1FE	1,700,688	1,695,931	08/16/2027
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BACKED		1FE	4,188,909	4,162,353	12/15/2023
07131X-AV-6	BATTALION CLO LTD CLO		1FE	5,068,441	5,136,057	07/17/2028
14313F-AD-1	CARMX_AUTO ASSET BACKED		1FE	7,532,091	7,502,491	06/15/2023
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	5,868,238	5,831,752	01/16/2024
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BACKED		1FE	3,243,685	3,253,970	06/16/2042
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		1FE	6,938,458	6,938,082	10/15/2029
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,105,524	2,106,851	02/20/2024
34530W-AA-5	FORD AUTO ASSET BACKED		1FE	2,922,633	2,917,655	01/15/2027
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BACKED		1FE	853,436	855,562	11/15/2021
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		1FE	3,171,931	3,160,045	05/16/2023
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	3,706,982	3,700,169	01/17/2023
63941N-AA-7	NAVIENT FFELP ABS FLOATER		1FE	3,335,928	3,342,588	06/27/2067
65479G-AD-1	NISSAN AUTO ASSET BACKED		1FE	3,714,593	3,700,184	03/15/2023
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	19,446,914	19,593,656	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		1FE	16,103,796	16,180,296	07/30/2027
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	4,416,584	4,426,667	01/25/2048
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKED		1FE	4,634,612	4,634,629	02/25/2048
78410B-AJ-4	SYMPHONY CLO		1FE	19,410,108	19,529,415	07/15/2028
89231A-AD-3	TOYOTA AUTO ASSET BACKED		1FE	2,239,309	2,235,247	12/15/2022
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	6,612,316	6,577,776	11/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED		1FE	3,342,514	3,340,402	04/15/2021
065603-AC-6	BOTW_AUTO ASSET BACKED		1FE	2,585,781	2,569,419	12/15/2022
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1FE	2,030,049	2,004,212	09/15/2023
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		1FE	4,780,153	4,753,161	10/16/2023
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BACKED		1FE	8,479,105	8,376,882	03/15/2024
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	7,017,996	6,936,713	04/15/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,242,443	2,235,326	05/20/2024
34530N-AA-5	FORD AUTO ASSET BACKED		1FE	4,261,222	4,265,497	04/15/2026
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1FE	5,061,268	5,061,281	01/15/2031
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		1FE	12,206,759	12,153,220	12/15/2059
053633-AG-8	AVERY PT III CLO LTD CLO		1FE	604,713	605,614	01/18/2025
69700A-AA-3	PALLMER SQUARE CLO		1FE	1,820,343	1,829,615	10/15/2025
10302V-BA-2	BOWPK_14-1A CLO		1FE	1,590,237	1,592,238	11/23/2025
00191Y-AL-8	ARES CLO FUNDS CLO		1FE	2,439,763	2,441,408	12/05/2025
55818P-AL-4	MADISON PK FDG XII LTD CLO		1FE	3,766,108	3,772,264	07/20/2026
67091H-AH-4	OAK HILL CAPITAL PARTNERS IV L CLO		1FE	7,710,837	7,709,759	01/23/2027
83609J-AL-3	SOUND POINT CLO I LTD CLO		1FE	5,111,131	5,139,320	07/20/2028
44931A-AJ-8	ICG US CLO LTD CLO		1FE	10,314,349	10,407,122	10/19/2028
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		1FE	6,112,181	6,167,184	10/20/2028
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		1FE	19,272,449	19,272,449	01/20/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				769,202,809	771,533,186	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,778,693,263	1,782,968,302	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				855,466,896	858,247,326	XXX
6599999. Total - Residential Mortgage-Backed Securities				18,296,192	18,623,123	XXX
6699999. Total - Commercial Mortgage-Backed Securities				153,786,085	152,965,836	XXX
6799999. Total - Other Loan-Backed and Structured Securities				769,202,809	771,533,186	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				1,796,751,983	1,801,369,472	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	706102048,Compton,California			350,289	349,776	
000000-00-0	706102103,Compton,California			224,631	224,637	
000000-00-0	706102237,Goleta,California			53,344	51,182	
000000-00-0	706102343,Lawrenceville,Georgia			260,305	260,291	
000000-00-0	706102906,New York,New York			957,637	956,361	
000000-00-0	706103046,Chicago,Illinois			4,158	4,152	
000000-00-0	706103071,Santa Barbara,California			410,422	409,823	
000000-00-0	706103612,Cockeysville,Maryland			866,693	868,202	
000000-00-0	706103872,Laurel,Maryland			17,436	16,760	
000000-00-0	706104758,Laurel,Maryland			78,637	79,862	
000000-00-0	706105652,Evansville,Indiana			181,935	182,009	
000000-00-0	706108171,Rowland Heights,California			868,985	857,625	
000000-00-0	706108279,Washington,District of Columbia			1,240,178	1,257,041	
000000-00-0	706108281,Owings Mills,Maryland			1,209,946	1,225,051	
000000-00-0	706108282,Wayne,New Jersey			1,040,399	1,053,388	
000000-00-0	706108283,Boulder,Colorado			945,350	957,153	
000000-00-0	706108284,Alexandria,Virginia			629,377	637,235	
000000-00-0	706108285,Fairfax,Virginia			1,364,079	1,381,109	
000000-00-0	706108289,Mira Loma,California			685,689	664,909	
000000-00-0	706108424,Houston,Texas			2,252,074	2,221,440	
000000-00-0	706108429,Carlisle,Pennsylvania			63,553	63,400	
000000-00-0	706108472,District Heights,Maryland			3,368,144	3,344,704	
000000-00-0	706108508,Austin,Texas			884,671	885,061	
000000-00-0	706108523,Costa Mesa,California			704,603	688,351	
000000-00-0	706108642,Miami,Florida			2,474,068	2,426,777	
000000-00-0	706108680,Brookfield,Wisconsin			977,374	977,431	
000000-00-0	706108709,Austin,Texas			549,154	549,035	
000000-00-0	706108713,Farmington,Connecticut			1,742,554	1,701,177	
000000-00-0	706108726,Ontario,California			363,634	358,113	
000000-00-0	706108728,Thousand Oaks,California			354,440	366,048	
000000-00-0	706108811,San Pedro,California			2,316,911	2,317,833	
000000-00-0	706108855,Jersey City,New Jersey			5,556,356	5,572,960	
000000-00-0	706108856,Oak Brook,Illinois			4,612,720	4,640,072	
000000-00-0	706108858,Boca Raton,Florida			3,862,414	3,851,100	
000000-00-0	706108873,Los Angeles,California			703,621	711,803	
000000-00-0	706108909,Des Plaines,Illinois			369,086	368,489	
000000-00-0	706108919,La Grange,Illinois			567,251	566,334	
000000-00-0	706108920,Palatine,Illinois			87,808	87,666	
000000-00-0	706108977,Denver,Colorado			974,422	988,354	
000000-00-0	706108983,Ontario,California			212,921	212,251	
000000-00-0	706109013,McDonough,Georgia			69,407	70,078	
000000-00-0	706109019,Joliet,Illinois			233,467	235,722	
000000-00-0	706109020,Belcamp,Maryland			156,649	158,162	
000000-00-0	706109021,Groveport,Ohio			118,611	119,757	
000000-00-0	706109022,Groveport,Ohio			121,623	122,798	
000000-00-0	706109023,Grove City,Ohio			111,783	112,862	
000000-00-0	706109024,Memphis,Tennessee			273,251	275,891	
000000-00-0	706109025,Memphis,Tennessee			136,311	138,026	
000000-00-0	706109026,Memphis,Tennessee			97,524	98,466	
000000-00-0	706109027,Fort Worth,Texas			122,025	123,204	
000000-00-0	706109038,Belcamp,Maryland			158,978	160,514	
000000-00-0	706109117,Middletown,Pennsylvania			169,093	171,220	
000000-00-0	706109238,Austin,Texas			2,348,273	2,372,614	
000000-00-0	706109240,Rancho Mirage,California			699,486	706,736	
000000-00-0	706109242,Houston,Texas			832,721	841,352	
000000-00-0	706109243,Austin,Texas			1,249,081	1,262,029	
000000-00-0	706109244,Indianapolis,Indiana			582,905	588,947	
000000-00-0	706109256,Pittsburgh,Pennsylvania			949,302	959,142	
000000-00-0	706109280,Redondo Beach,California			3,862,444	3,902,958	
000000-00-0	706109304,Fort Worth,Texas			1,952,156	1,967,463	
000000-00-0	706109321,Vancouver,Washington			20,283	20,202	
000000-00-0	706109322,Gresham,Oregon			15,716	15,653	
000000-00-0	706109323,Tualatin,Oregon			6,896	6,869	
000000-00-0	706109324,Beaverton,Oregon			14,189	14,132	
000000-00-0	706109325,Salem,Oregon			18,977	18,901	
000000-00-0	706109326,Salem,Oregon			11,533	11,487	
000000-00-0	706109327,Medford,Oregon			12,635	12,585	
000000-00-0	706109328,Bend,Oregon			12,274	12,225	
000000-00-0	706109329,Tillamook,Oregon			11,888	11,841	
000000-00-0	706109330,Auburn,Washington			16,225	16,160	
000000-00-0	706109331,Yelm,Washington			14,615	14,557	
000000-00-0	706109332,Longview,Washington			28,301	28,188	
000000-00-0	706109333,Billings,Montana			30,226	30,106	
000000-00-0	706109334,Idaho Falls,Idaho			27,603	27,494	
000000-00-0	706109335,Boise,Idaho			32,265	32,137	
000000-00-0	706109336,Sparks,Nevada			36,584	36,439	
000000-00-0	706109394,Corvallis,Oregon			14,605	14,547	
000000-00-0	706109406,Georgetown,Texas			8,030,474	8,078,464	
000000-00-0	706109459,Grapevine,Texas			275,744	276,238	
000000-00-0	706109462,Raleigh,North Carolina			1,126,741	1,135,092	
000000-00-0	706109487,Seattle,Washington			6,863,706	6,930,983	
000000-00-0	706109488,Austin,Texas			273,476	273,476	
000000-00-0	706109489,The Colony,Texas			1,080,789	1,088,710	
000000-00-0	706109534,Los Angeles,California			4,588,760	4,625,388	
000000-00-0	706109576,Houston,Texas			60,787	60,972	
000000-00-0	706109577,Houston,Texas			262,332	263,404	
000000-00-0	706109610,Spring,Texas			311,044	311,964	
000000-00-0	706109674,Torrance,California			3,431,069	3,456,509	
000000-00-0	706109680,Newnan,Georgia			2,008,618	2,043,227	
000000-00-0	706109686,Houston,Texas			353,546	354,752	
000000-00-0	706109698,Phoenix,Arizona			1,918,804	1,929,677	
000000-00-0	706109863,Corte Madera,California			782,033	782,033	
000000-00-0	706109920,Raleigh,North Carolina			399,709	399,424	
000000-00-0	706109972,Memphis,Tennessee			159,018	157,767	
000000-00-0	706109973,Memphis,Tennessee			90,386	89,675	
000000-00-0	706109974,Memphis,Tennessee			58,120	57,663	
000000-00-0	706109975,Groveport,Ohio			58,525	58,064	
000000-00-0	706109976,Groveport,Ohio			72,904	72,331	
000000-00-0	706109977,Grove City,Ohio			34,819	34,545	
000000-00-0	706109978,Belcamp,Maryland			62,024	61,536	
000000-00-0	706109979,Belcamp,Maryland			44,303	43,954	
000000-00-0	706109980,Joliet,Illinois			113,436	112,543	
000000-00-0	706109981,McDonough,Georgia			33,595	33,330	
000000-00-0	706109982,Fort Worth,Texas			50,077	49,683	
000000-00-0	706109983,Middletown,Pennsylvania			58,486	58,026	
000000-00-0	706109984,Philadelphia,Pennsylvania			116,406	115,490	
000000-00-0	706109997,San Diego,California			3,373,033	3,373,033	
000000-00-0	706110025,Grapevine,Texas			2,158,437	2,158,437	
000000-00-0	706110102,Buena Park,California			1,887,460	1,896,653	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706110131,St Petersburg,Florida			1,630,926	1,630,926	
000000-00-0	706110135,Seattle,Washington			6,302,686	6,433,589	
000000-00-0	706110200,Fremont,California			1,611,177	1,611,177	
000000-00-0	706110249,Atlanta,Georgia			6,968,222	6,968,222	
000000-00-0	706110292,Chapel Hill,North Carolina			4,219,423	4,246,877	
000000-00-0	706110310,Costa Mesa,California			3,290,783	3,288,077	
000000-00-0	706110354,Denver,Colorado			368,626	373,081	
000000-00-0	706110365,Walnut Creek,California			2,527,610	2,521,788	
000000-00-0	706110377,Tampa,Florida			4,632,165	4,632,165	
000000-00-0	706110388,Marquette,Michigan			13,573	13,515	
000000-00-0	706110389,Cadillac,Michigan			3,668	3,653	
000000-00-0	706110390,Baltimore,Maryland			6,420	6,392	
000000-00-0	706110391,Frederick,Maryland			27,512	27,395	
000000-00-0	706110392,Pikesville,Maryland			183	181	
000000-00-0	706110393,Vancouver,Washington			1,464	1,458	
000000-00-0	706110394,Gresham,Oregon			776	765	
000000-00-0	706110395,Tualatin,Oregon			598	589	
000000-00-0	706110396,Beaverton,Oregon			490	483	
000000-00-0	706110397,Salem,Oregon			785	774	
000000-00-0	706110398,Salem,Oregon			831	819	
000000-00-0	706110399,Medford,Oregon			954	940	
000000-00-0	706110400,Bend,Oregon			594	586	
000000-00-0	706110401,Tillamook,Oregon			781	770	
000000-00-0	706110402,Auburn,Washington			1,038	1,023	
000000-00-0	706110403,Yelm,Washington			602	593	
000000-00-0	706110404,Longview,Washington			585	577	
000000-00-0	706110405,Corvallis,Oregon			836	824	
000000-00-0	706110406,Billings,Montana			2,029	2,020	
000000-00-0	706110407,Idaho Falls,Idaho			1,115	1,099	
000000-00-0	706110408,Boise,Idaho			2,311	2,301	
000000-00-0	706110409,Sparks,Nevada			1,636	1,629	
000000-00-0	706110434,Delray Beach,Florida			4,278,484	4,278,484	
000000-00-0	706110472,Waco,Texas			7,261,859	7,261,859	
000000-00-0	706110503,Frisco,Texas			4,541,663	4,463,499	
000000-00-0	706110592,Lithia Springs,Georgia			6,153,202	6,108,724	
000000-00-0	706110615,Dania,Florida			4,364,174	4,368,422	
000000-00-0	717609173,Jordan Valley,Oregon			174,418	174,436	
000000-00-0	717609221,Hernando,Mississippi			15,435	15,437	
000000-00-0	717609472,St Helena,California			796,870	809,915	
000000-00-0	717610303,East Prairie,Missouri			163,079	162,994	
000000-00-0	717610474,Portland,Arkansas			1,051,886	1,052,653	
000000-00-0	717610547,Pipestone,Minnesota			85,561	85,120	
000000-00-0	717610607,Wilmot,Arkansas			339,790	341,983	
000000-00-0	717610662,Mayersville,Mississippi			1,568,546	1,600,898	
000000-00-0	717610687,Bernie,Missouri			261,950	266,052	
000000-00-0	717610689,Hayes,South Dakota			538,234	546,137	
000000-00-0	717610704,Hickman,Kentucky			127,397	128,525	
000000-00-0	717610786,Dudley,Missouri			33,286	33,435	
000000-00-0	717610827,Somerton,Arizona			210,519	210,712	
000000-00-0	717610865,Shaw,Mississippi			841,834	852,073	
000000-00-0	717611008,Pipestone,Minnesota			167,596	168,313	
000000-00-0	717611016,Sisseton,South Dakota			1,157,074	1,181,636	
000000-00-0	717611173,Shaw,Mississippi			122,403	122,391	
000000-00-0	717611187,Ortley,South Dakota			1,078,058	1,088,380	
000000-00-0	717611188,Marion,Arkansas			129,985	131,164	
000000-00-0	717611260,Brawley,California			478,219	486,213	
000000-00-0	717611262,Stinnett,Texas			1,316,028	1,323,477	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				167,973,780	168,466,683	XXX
20272A-A9-7	COMMONWEALTH BANK OF AUSTRALIA MONEY MARKET FRGN			12,848,299	12,848,299	02/28/2019
031162-AZ-3	AMGEN INC CORPORATE			1,545,522	1,545,522	02/01/2019
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE			721,346	721,346	02/15/2019
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE			770,162	770,162	03/01/2019
166751-AJ-6	CHEVRON CORP CORPORATE			1,805,872	1,805,872	03/03/2019
097023-AW-5	BOEING CO CORPORATE			698,586	698,586	03/15/2019
3454G1-R8-1	FORD MOTOR CREDIT COMPANY LLC DISCOUNT NOTE			20,349,557	20,349,557	04/08/2019
353514-C#-7	Franklin Electric Co. Inc. Senior Note			569,991	569,991	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			207,269	207,269	04/30/2019
90276J-DH-6	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			12,745,513	12,745,513	04/04/2019
90276J-DS-2	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			12,848,299	12,848,299	05/31/2019
89233L-BM-6	TOYOTA MOTOR FIN (NET) BV MONEY MARKET FRGN			2,569,660	2,569,660	06/25/2019
90276J-FB-7	UBS AG (LONDON BRANCH) MONEY MARKET FRGN			19,272,449	19,272,449	09/03/2019
29366G-Q8-7	ENTERGY CORP DISCOUNT NOTE			6,898,650	6,898,650	03/08/2019
69354H-Q8-5	PPL CAPITAL FUNDING INC DISCOUNT NOTE			4,343,595	4,343,595	03/08/2019
29366G-QB-0	ENTERGY CORP DISCOUNT NOTE			9,962,128	9,962,128	03/11/2019
93142X-QC-8	WALGREENS BOOTS ALLIANCE INC DISCOUNT NOTE			15,325,023	15,325,023	03/12/2019
70109M-QD-9	PARKER HANNIFIN CORP DISCOUNT NOTE			5,108,405	5,108,405	03/13/2019
29366G-QE-4	ENTERGY CORP DISCOUNT NOTE			1,149,293	1,149,293	03/14/2019
3024X3-QE-7	FMC TECHNOLOGIES INC DISCOUNT NOTE			5,106,942	5,106,942	03/14/2019
60920W-QE-3	MONDELEZ INTERNATIONAL INC DISCOUNT NOTE			20,940,158	20,940,158	03/14/2019
91842K-QE-9	VW CREDIT INC DISCOUNT NOTE			17,874,297	17,874,297	03/14/2019
29366G-QF-1	ENTERGY CORP DISCOUNT NOTE			10,215,069	10,215,069	03/15/2019
65475M-QF-0	Nissan Motor Accep Corp. DISCOUNT NOTE			19,021,684	19,021,684	03/15/2019
69354H-QF-9	PPL CAPITAL FUNDING INC DISCOUNT NOTE			5,872,466	5,872,466	03/15/2019
93142X-QF-1	WALGREENS BOOTS ALLIANCE INC DISCOUNT NOTE			12,256,832	12,256,832	03/15/2019
3024X3-QJ-6	FMC TECHNOLOGIES INC COMMERCIAL PAPER			6,381,293	6,381,293	03/18/2019
70109M-QM-9	PARKER HANNIFIN CORP DISCOUNT NOTE			8,933,613	8,933,613	03/21/2019
44988K-GH-6	ING US FUNDING LLC MONEY MARKET			8,993,809	8,993,809	07/26/2019
14042R-BU-4	CAPITAL ONE BANK USA NA CORP FLOATER			4,502,190	4,502,190	09/13/2019
31677Q-BH-1	FIFTH THIRD BK CINCINNATI BANK NOTE			3,812,350	3,812,350	09/27/2019
89355Q-QB-5	TRANSCANADA PIPELINES LTD DISCOUNT NOTE			7,407,736	7,407,736	03/11/2019
86723B-QE-3	SUNCOR ENERGY INC DISCOUNT NOTE			3,498,607	3,498,607	03/14/2019
89355Q-QE-9	TRANSCANADA PIPELINES LTD DISCOUNT NOTE			7,662,726	7,662,726	03/14/2019
89355Q-QF-6	TRANSCANADA PIPELINES LTD DISCOUNT NOTE			6,639,117	6,639,117	03/15/2019
89120D-LE-7	TORONTO-DOMINION BANK/THE MONEY MARKET FRGN			12,848,299	12,848,299	08/09/2019
28504H-QF-4	ELECTRICITE DE FRANCE SA DISCOUNT NOTE			12,767,533	12,767,533	03/15/2019
B8A5GN-8M-6	CARMX_AUTO ABS FLOATER			13,361,815	13,361,815	02/14/2019
B8A5SH-C1-7	CARMX_AUTO ABS FLOATER			868,545	868,545	02/14/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				318,704,702	318,704,702	XXX
86958J-SB-6	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT			167,012	167,012	02/01/2019
06370R-NK-1	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT			6,424,150	6,424,150	08/06/2019
86565B-PH-8	SUMITOMO MITSUI BANKING CORP (CERTIFICATE OF DEPOSIT			19,272,449	19,272,449	04/16/2019
60700A-Z2-3	MIZUHO BANK LTD (NEW YORK BRAN CERTIFICATE OF DEPOSIT			19,272,449	19,272,449	04/18/2019
05586F-GA-9	BNP PARIBAS (NEW YORK BRANCH) CERTIFICATE OF DEPOSIT			12,848,299	12,848,299	05/08/2019
21684B-7M-0	RABOBANK NEDERLAND NY CERTIFICATE OF DEPOSIT			6,167,184	6,167,184	07/01/2019
86958J-X7-9	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT			5,139,320	5,139,320	08/06/2019
9099999. Total - Cash (Schedule E Part 1 type)				69,290,862	69,290,862	XXX
46015Q-NE-4	INTL PAPER CO COMMERCIAL PAPER			2,309,972	2,309,972	01/14/2019
02360S-P1-0	AMEREN CORPORATION COMMERCIAL PAPER			3,844,698	3,844,698	02/01/2019
29366G-Q1-2	ENTERGY CORP DISCOUNT NOTE			12,783,023	12,783,023	03/01/2019
60920W-Q4-5	MONDELEZ INTERNATIONAL INC COMMERCIAL PAPER			4,345,099	4,345,099	03/04/2019
2635J5-QC-6	EI DU PONT DE NEMOURS & CO COMMERCIAL PAPER			4,188,840	4,188,840	03/12/2019
55208W-QE-6	LYONDELLBASELL INVESTMENT LLC COMMERCIAL PAPER			8,274,578	8,274,578	03/14/2019
13638X-NN-6	CANADIAN NATURAL RESOURCES LTD COMMERCIAL PAPER			9,235,165	9,235,165	01/22/2019
B8A5VY-VH-0	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	RR		3,298,285	3,298,285	03/10/2019
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market			7,397,008	7,397,008	12/31/2049

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
B8A5T6-TJ-3	CARMX_AUTO ABS FLOATER			868,545	868,545	02/14/2019
B8A5TS-A2-2	CARMX_AUTO ABS FLOATER			868,545	868,545	02/14/2019
B8A5UC-UC-1	CARMX_AUTO ABS FLOATER			1,737,090	1,737,090	02/14/2019
B8A5VG-JJ-9	CARMX_AUTO ABS FLOATER			2,518,267	2,518,267	02/14/2019
B8A5WB-E8-8	CARMX_AUTO ABS FLOATER			2,691,976	2,691,976	02/14/2019
B8A5XM-KX-1	CARMX_AUTO ABS FLOATER			2,849,239	2,849,239	02/14/2019
B8A5YB-F2-8	CARMX_AUTO ABS FLOATER			3,474,180	3,474,180	02/14/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				70,684,509	70,684,509	XXX
000000-00-0	Interest Rate Swap			1,053	1,053	01/08/2019
000000-00-0	Interest Rate Swap			20,856	20,856	02/19/2019
000000-00-0	Interest Rate Swap			29,027	29,027	05/26/2019
000000-00-0	Interest Rate Swap			15,885	15,885	02/24/2019
000000-00-0	Interest Rate Swap			39,634	39,634	05/23/2019
000000-00-0	Interest Rate Swap			7,054	7,054	06/09/2019
000000-00-0	Interest Rate Swap			254,811	254,811	05/04/2020
000000-00-0	Interest Rate Swap			143,588	143,588	09/07/2019
000000-00-0	Interest Rate Swap			57,910	57,910	01/21/2020
000000-00-0	Interest Rate Swap			12,949	12,949	09/16/2019
000000-00-0	Interest Rate Swap			12,277	12,277	09/16/2019
000000-00-0	Interest Rate Swap			13,694	13,694	01/16/2020
000000-00-0	Interest Rate Swap			40,005	40,005	08/08/2020
000000-00-0	Interest Rate Swap			58,756	58,756	11/16/2020
000000-00-0	Interest Rate Swap			(18,109)	(18,109)	03/23/2021
000000-00-0	Interest Rate Swap			5,379	5,379	04/19/2019
000000-00-0	Interest Rate Swap			16,098	16,098	04/24/2019
000000-00-0	Interest Rate Swap			5,149	5,149	04/30/2019
000000-00-0	Interest Rate Swap			6,745	6,745	06/22/2019
000000-00-0	Interest Rate Swap			(9,590)	(9,590)	12/11/2020
000000-00-0	Interest Rate Swap			(40,309)	(40,309)	12/22/2020
000000-00-0	Interest Rate Swap			(11,283)	(11,283)	01/23/2021
000000-00-0	Interest Rate Swap			533	533	01/10/2020
000000-00-0	Interest Rate Swap			(2,107)	(2,107)	01/23/2020
000000-00-0	Interest Rate Swap			(3,367)	(3,367)	02/09/2020
000000-00-0	Interest Rate Swap			(8,095)	(8,095)	03/20/2020
000000-00-0	Interest Rate Swap			(20,620)	(20,620)	09/17/2020
000000-00-0	Interest Rate Swap			(32,545)	(32,545)	01/20/2021
000000-00-0	Interest Rate Swap			(36,001)	(36,001)	01/23/2021
000000-00-0	Interest Rate Swap			(38,597)	(38,597)	06/09/2021
000000-00-0	Interest Rate Swap			(107,522)	(107,522)	06/14/2021
000000-00-0	Interest Rate Swap			(42,420)	(42,420)	07/18/2021
000000-00-0	Interest Rate Swap			(100,426)	(100,426)	07/27/2021
000000-00-0	Interest Rate Swap			(33,044)	(33,044)	08/09/2021
000000-00-0	Interest Rate Swap			(29,026)	(29,026)	08/13/2021
000000-00-0	Interest Rate Swap			(66,498)	(66,498)	09/20/2021
000000-00-0	Interest Rate Swap			(189,501)	(189,501)	09/14/2022
000000-00-0	Interest Rate Swap			205	205	01/01/2019
000000-00-0	Interest Rate Swap			13,175	13,175	02/01/2019
000000-00-0	Interest Rate Swap			15,243	15,243	05/31/2019
000000-00-0	Interest Rate Swap			81,349	81,349	06/01/2019
000000-00-0	Interest Rate Swap			23,536	23,536	06/01/2019
000000-00-0	Interest Rate Swap			40,704	40,704	07/01/2019
000000-00-0	Interest Rate Swap			36,094	36,094	08/01/2019
000000-00-0	Interest Rate Swap			51,882	51,882	10/01/2019
000000-00-0	Interest Rate Swap			106,311	106,311	12/01/2019
000000-00-0	Interest Rate Swap			241,658	241,658	02/01/2020
000000-00-0	Interest Rate Swap			54,241	54,241	03/02/2020
000000-00-0	Interest Rate Swap			(54,202)	(54,202)	05/09/2020
000000-00-0	Interest Rate Swap			(5,292)	(5,292)	05/31/2020
000000-00-0	Interest Rate Swap			94,331	94,331	06/01/2020
000000-00-0	Interest Rate Swap			46,695	46,695	08/01/2020
000000-00-0	Interest Rate Swap			229,873	229,873	09/01/2020
000000-00-0	Interest Rate Swap			18,168	18,168	11/01/2020
000000-00-0	Interest Rate Swap			(18,105)	(18,105)	11/02/2020
000000-00-0	Interest Rate Swap			(27,010)	(27,010)	12/10/2020
000000-00-0	Interest Rate Swap			(13,696)	(13,696)	12/27/2020
000000-00-0	Interest Rate Swap			(1,181)	(1,181)	01/03/2021
000000-00-0	Interest Rate Swap			162,250	162,250	02/01/2021
000000-00-0	Interest Rate Swap			(130,651)	(130,651)	03/04/2021
000000-00-0	Interest Rate Swap			(17,025)	(17,025)	03/24/2021
000000-00-0	Interest Rate Swap			(43,592)	(43,592)	04/05/2021
000000-00-0	Interest Rate Swap			(192,725)	(192,725)	05/13/2021
000000-00-0	Interest Rate Swap			(40,041)	(40,041)	05/31/2021
000000-00-0	Interest Rate Swap			(34,750)	(34,750)	05/31/2021
000000-00-0	Interest Rate Swap			336,319	336,319	06/01/2021
000000-00-0	Interest Rate Swap			(95,023)	(95,023)	06/04/2021
000000-00-0	Interest Rate Swap			(44,078)	(44,078)	06/24/2021
000000-00-0	Interest Rate Swap			(52,583)	(52,583)	06/24/2021
000000-00-0	Interest Rate Swap			73,625	73,625	07/01/2021
000000-00-0	Interest Rate Swap			(222,807)	(222,807)	07/29/2021
000000-00-0	Interest Rate Swap			(79,574)	(79,574)	07/29/2021
000000-00-0	Interest Rate Swap			(95,866)	(95,866)	10/15/2021
000000-00-0	Interest Rate Swap			(29,436)	(29,436)	10/19/2021
000000-00-0	Interest Rate Swap			(94,230)	(94,230)	11/23/2021
000000-00-0	Interest Rate Swap			313,457	313,457	12/01/2021
000000-00-0	Interest Rate Swap			(16,883)	(16,883)	01/03/2022
000000-00-0	Interest Rate Swap			(67,289)	(67,289)	05/31/2022
000000-00-0	Interest Rate Swap			(98,028)	(98,028)	05/31/2022
000000-00-0	Interest Rate Swap			(4,520)	(4,520)	01/03/2023
000000-00-0	Interest Rate Swap			(66,611)	(66,611)	05/31/2023
000000-00-0	Interest Rate Swap			226,475	226,475	07/01/2023
000000-00-0	Interest Rate Swap			189,617	189,617	04/01/2025
000000-00-0	Interest Rate Swap			(105,958)	(105,958)	05/31/2025
9299999. Total - Other Assets				656,392	656,392	XXX
9999999 - Totals				2,424,062,228	2,429,172,620	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 382,961,962 — Book/Adjusted Carrying Value $ 390,616,160
2. Average balance for the year — Fair Value $ 2,501,445,264 — Book/Adjusted Carrying Value $ 2,469,285,662

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA - CALIFORNIA		0.000	0	0	3,333,789	XXX
BANK OF COMMERCE		0.004	802	0	200,000	XXX
BANK OF MONTREAL		0.000	0	0	741,372	XXX
CARVER STATE BANK		0.003	253	0	100,000	XXX
CENTRAL BANK OF KANSAS CITY - GLADSTONE		0.003	300	0	100,000	XXX
CENTRAL BANK OF KANSAS CITY - ST LOUIS		0.003	300	0	100,000	XXX
CITIBANK		0.000	0	0	(454,992,404)	XXX
CITIBANK - BEIJING CHINA		0.000	0	0	102	XXX
CITIBANK - KUALA LUMPUR MALAYSIA		0.000	0	0	24,307	XXX
CITIBANK - NEW YORK		0.000	0	0	93,099,879	XXX
CITIZENS SAVINGS BANK & TRUST		0.007	650	0	100,000	XXX
CITIZENS TRUST BANK		0.002	150	0	200,000	XXX
CITY NATIONAL BANK OF NEW JERSEY		0.003	475	0	100,224	XXX
COMMONWEALTH NATIONAL BANK		0.002	160	0	100,000	XXX
FEDERAL HOME LOAN BANK OF NEW YORK		0.000	0	0	44,747	XXX
FIRST INDEPENDENCE BANK OF DETROIT		0.008	760	0	100,000	XXX
FIRST NATIONAL BANK & TRUST COMPANY		0.005	910	0	200,000	XXX
INDUSTRIAL BANK NA		0.003	300	0	100,000	XXX
INTERNATIONAL BANK OF CHICAGO		0.005	1,002	0	200,000	XXX
JP MORGAN CHASE BANK		0.020	6,531	0	63,851,197	XXX
JP MORGAN CHASE BANK - LONDON		0.000	19,114	0	22,291,072	XXX
LIBERTY BANK AND TRUST - NEW ORLEANS		0.008	770	0	100,000	XXX
LIBERTY BANK AND TRUST - OPELOUSAS		0.008	770	0	100,000	XXX
LUMBEE GUARANTY BANK		0.004	800	0	200,000	XXX
MECHANICS AND FARMERS BANK		0.002	150	0	100,000	XXX
METROPOLITAN BANK		0.001	1,250	0	100,000	XXX
PACIFIC GLOBAL		0.005	500	0	200,000	XXX
PNC BANK- N A		0.000	0	0	10,663,303	XXX
RBC DEXIA INVESTOR SERVICES TRUST		0.000	0	0	50,045	XXX
STATE BANK OF TEXAS		0.005	450	0	100,000	XXX
THE BANK OF NEW YORK MELLON		0.000	0	0	(3,700,480)	XXX
THE HARBOR BANK OF MARYLAND		0.002	199	0	100,000	XXX
TRI-STATE BANK OF MEMPHIS		0.001	100	0	100,000	XXX
UMB - BANK		0.000	0	0	968,604	XXX
UNITY NATIONAL BANK		0.003	250	0	100,000	XXX
US BANK		0.000	0	0	407,186	XXX
WELLS FARGO - DELAWARE		0.000	0	0	(4,808,267)	XXX
WELLS FARGO - NEW JERSEY		0.000	0	0	(182,568,897)	XXX
WELLS FARGO BANK NA - CHARLOTTE		0.000	0	0	(112,041,219)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO		0.000	0	0	(36,043,307)	XXX
ABN AMRO BANK NV		0.016	168,146	0	0	XXX
AUSTRALIA AND NEW ZEALAND BANK		0.018	841,069	0	0	XXX
BANK OF MONTREAL		0.027	55,164	48,922	25,000,000	XXX
BANK OF NOVA SCOTIA		0.025	330,253	0	0	XXX
BANK OF TOKYO-MITSUBISHI		0.018	31,989	0	0	XXX
BNP PARIBAS SA		0.019	243,744	82,101	50,000,000	XXX
BRANCH BANKING AND TRUST COMPANY		0.017	31,506	13,444	25,000,000	XXX
CALYON		0.018	628,412	0	0	XXX
CANADIAN IMPERIAL BANK OF COMM		0.014	109,740	0	0	XXX
COOPERATIEVE RABOBANK UA		0.014	86,240	0	0	XXX
CREDIT INDUSTRIEL ET COMMERCIAL		0.018	228,752	51,663	25,000,000	XXX
CREDIT SUISSE AG		0.018	658,282	0	0	XXX
DNB BANK ASA		0.014	51,081	0	0	XXX
MIZUHO BANK LTD		0.022	1,102,904	74,198	75,000,000	XXX
MUFG BANK LTD		0.023	786,042	0	0	XXX
NATIXIS SA		0.019	1,389,971	0	0	XXX
NORDEA BANK AB		0.023	485,460	0	0	XXX
NORINCHUKIN BANK		0.021	522,414	0	0	XXX
NORTHERN TR CO		0.017	269,133	0	0	XXX
RABOBANK NEDERLAND NY		0.024	531,485	51,026	24,000,000	XXX
ROYAL BANK OF CANADA		0.020	1,975,053	0	0	XXX
SKANDINAVISKA ENSKILDA BANKEN		0.021	22,867	0	0	XXX
SUMITOMO MITSUI BANKING CORP		0.022	1,024,166	405,400	75,000,000	XXX
SUMITOMO MITSUI TRUST BANK LTD		0.021	1,122,802	0	0	XXX
SVENSKA HANDELSBANKEN AB		0.023	505,729	41,734	20,649,939	XXX
SWEDBANK AB		0.016	70,117	0	0	XXX
TORONTO-DOMINION BANK		0.021	1,261,808	0	0	XXX
US BANK NA		0.014	4,353	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	14,575,628	768,488	(276,228,808)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	14,575,628	768,488	(276,228,808)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	14,575,628	768,488	(276,228,808)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	351,335,227	4. April	176,935,996	7. July	50,263,108	10. October	95,540,007
2. February	239,034,343	5. May	(55,793,552)	8. August	19,554,382	11. November	79,108,857
3. March	195,865,515	6. June	292,379,326	9. September	47,222,409	12. December	(276,228,806)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL TREASURY BILL		12/13/2018	2.500	01/15/2019	99,909,389	0	90,611
	TREASURY BILL TREASURY BILL		12/19/2018	2.500	01/08/2019	199,908,781	0	244,531
	TREASURY BILL TREASURY BILL		12/21/2018	2.500	01/22/2019	99,861,896	0	39,458
	TREASURY BILL TREASURY BILL		12/27/2018	2.500	01/29/2019	49,910,000	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						449,590,066	0	374,601
0599999. Total - U.S. Government Bonds						449,590,066	0	374,601
	PROV OF ALBERTA Corp Foreign		12/03/2018	0.000	01/02/2019	84,196	0	126
	QUEBEC GOVT DISC COML PAPER COMMERCIAL PAPER		12/21/2018	2.540	01/22/2019	24,962,958	0	14,111
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						25,047,154	0	14,237
1099999. Total - All Other Government Bonds						25,047,154	0	14,237
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/11/2018	2.320	01/09/2019	139,927,822	0	180,444
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/18/2018	2.330	01/16/2019	299,706,667	0	254,222
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/20/2018	2.350	01/08/2019	49,977,153	0	39,167
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/20/2018	2.410	01/28/2019	149,738,917	0	0
	FEDERAL HOME LN BANK DISC NT DISCOUNT NOTE		12/20/2018	2.390	01/18/2019	199,774,278	0	146,056
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						839,124,836	0	619,888
3199999. Total - U.S. Special Revenues Bonds						839,124,836	0	619,888
	STIFs - Subsidiary Accounts SSLM ALM		12/04/2018	2.190	03/31/2019	32,090,583	59,026	507,798
	AMEREN CORPORATION COMMERCIAL PAPER	LS	12/31/2018	2.950	02/01/2019	14,961,896	0	1,229
	BNP SA (REPO DEALER) TRI PARTY REPO	RR	12/31/2018	2.950	01/02/2019	57,000,000	4,671	0
	CANADIAN NATURAL RESOURCES LTD COMMERCIAL PAPER	LS	12/31/2018	3.000	01/22/2019	35,939,250	0	750
	CARMX_AUTO ABS FLOATER	LS	11/14/2018	3.099	02/14/2019	3,380,000	8,439	4,867
	CARMX_AUTO ABS FLOATER	LS	11/20/2018	3.099	02/14/2019	3,380,000	8,439	3,149
	CARMX_AUTO ABS FLOATER	LS	11/26/2018	3.099	02/14/2019	6,760,000	16,877	2,290
	CARMX_AUTO ABS FLOATER	LS	12/05/2018	3.099	02/14/2019	9,800,000	22,779	0
	CARMX_AUTO ABS FLOATER	LS	12/12/2018	3.099	02/14/2019	10,476,000	13,528	0
	CARMX_AUTO ABS FLOATER	LS	12/18/2018	3.099	02/14/2019	11,088,000	13,364	0
	CARMX_AUTO ABS FLOATER	LS	12/27/2018	3.099	02/14/2019	13,520,000	5,820	0
	CONSOLIDATED EDISON OF NY COMMERCIAL PAPER		12/20/2018	3.100	01/18/2019	9,985,361	0	10,333
	EI DU PONT DE NEMOURS & CO COMMERCIAL PAPER	LS	12/19/2018	3.100	03/12/2019	16,301,144	0	18,359
	ENTERGY CORP DISCOUNT NOTE	LS	12/04/2018	3.100	03/01/2019	49,745,972	0	111,944
	FLORIDA POWER AND LIGHT CO COMMERCIAL PAPER		12/20/2018	2.900	01/29/2019	12,970,678	0	12,567
	FMC TECHNOLOGIES INC COMMERCIAL PAPER		12/17/2018	3.150	03/15/2019	7,948,900	0	10,500
	FMC TECHNOLOGIES INC COMMERCIAL PAPER		12/20/2018	3.150	03/19/2019	12,415,781	0	13,125
	INTL PAPER CO COMMERCIAL PAPER	LS	12/31/2018	2.900	01/14/2019	8,990,575	0	725
	JOHNSON CONTROLS INTERNATIONAL COMMERCIAL PAPER		12/21/2018	3.150	01/22/2019	26,950,971	0	27,404
	LYONDELLBASELL INVESTMENT LLC COMMERCIAL PAPER	LS	12/19/2018	3.070	03/14/2019	39,158,084	0	43,679
	MCKESSON CORP COMMERCIAL PAPER		12/21/2018	3.100	01/18/2019	18,772,479	0	9,713
	MERRILL LYNCH (REPO DEALER) TRI PARTY REPO FRGN	M	12/10/2018	4.517	03/10/2019	12,835,492	35,432	0
	MONDELEZ INTERNATIONAL INC COMMERCIAL PAPER	LS	12/19/2018	3.100	03/04/2019	16,909,239	0	19,031
	PARKER HANNIFIN CORP COMMERCIAL PAPER		12/20/2018	2.950	03/08/2019	4,972,958	0	4,917
	SPECTRA ENERGY PARTNERS LP COMMERCIAL PAPER		12/21/2018	3.100	01/15/2019	4,993,972	0	3,444
	TELUS CORP COMMERCIAL PAPER		12/20/2018	3.100	03/20/2019	6,357,013	0	6,613
	TORONTO-DOMINION BANK/THE COMMERCIAL PAPER		12/26/2018	2.500	01/02/2019	39,997,222	0	16,667
	TOTAL CAPITAL CANADA LTD COMMERCIAL PAPER		12/19/2018	2.550	01/23/2019	14,976,625	0	13,813
	TRI-PARTY MUFG SECURITIES (CAN TRI PARTY REPO	RR	12/31/2018	3.000	01/02/2019	75,000,000	6,250	0
	TYCO INTERNATIONAL HOLDING SAR COMMERCIAL PAPER		12/21/2018	3.150	01/31/2019	15,958,000	0	15,400
	WAL MART STORES INC COMMERCIAL PAPER		12/19/2018	2.510	01/30/2019	14,969,671	0	13,596
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						608,605,868	194,624	871,914
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						608,605,868	194,624	871,914
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						1,922,367,924	194,624	1,880,640
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						1,922,367,924	194,624	1,880,640
38141W-27-3	Goldman Sachs MMKT		11/20/2018	2.190		35,590,248	66,217	25,647
38141W-27-3	Goldman Sachs MMKT		12/11/2018	2.190		953,805	1,775	0
38141W-27-3	Goldman Sachs MMKT		12/17/2018	2.190		34,932,102	64,993	3,899
38141W-27-3	Goldman Sachs MMKT		12/18/2018	2.190		107,227	200	123
38141W-27-3	Goldman Sachs MMKT		12/20/2018	2.190		95,197,559	191,210	1,111,036
38141W-27-3	Goldman Sachs MMKT		12/24/2018	2.190		4,652,077	8,655	921
38141W-27-3	Goldman Sachs MMKT		12/26/2018	2.190		9,476,128	17,631	8,764
38141W-27-3	Goldman Sachs MMKT		12/27/2018	2.190		3,414,344	6,353	3,363
38141W-27-3	Goldman Sachs MMKT		12/31/2018	2.190		820,927	1,527	0
857492-70-6	STATE STR INSTL INVT TR MMKT		12/31/2018	0.000		7,254,046	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						192,398,464	358,560	1,153,752
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market	LS	12/31/2018	2.602		555,999,937	1,301,803	265,896
8699999. Subtotal - All Other Money Market Mutual Funds						555,999,937	1,301,803	265,896
8899999 - Total Cash Equivalents						2,670,766,324	1,854,988	3,300,289

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	150,392	151,149
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	50,131	50,383
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A. 140	0	0	401,044	403,064
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,812,028	2,435,920	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	410,237	439,973
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	486,107	550,229
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code L.P.R.A. Sec. 313	0	0	1,584,398	1,537,988
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	551,436	554,213
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	30,000	30,000
59. Subtotal	XXX	XXX	1,812,028	2,435,920	3,663,745	3,716,999
DETAILS OF WRITE-INS						
5801. Korea		RSD for a license as a foreign insurance underwriter in the Republic.	0	0	30,000	30,000
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	30,000	30,000

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-AT-0	United States Treasury STRIP				1	48,453,832	96.6100	148,185,477	153,390,000	141,094,032	0	8,335,088	0	0	0.000	6.183	N/A	0	0	06/29/2001	05/15/2020
912803-AY-9	United States Treasury STRIP				1	36,684,500	93.1800	121,127,500	130,000,000	108,940,174	0	6,501,310	0	0	0.000	6.249	N/A	0	0	04/20/2001	11/15/2021
912803-BL-6	United States Treasury STRIP				1	59,010,120	79.5600	222,932,724	280,200,000	167,903,283	0	9,682,206	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP				1	16,538,504	78.8700	48,582,688	61,600,000	37,459,727	0	2,042,285	0	0	0.000	5.686	N/A	0	0	06/30/2004	11/15/2027
912803-DG-5	United States Treasury STRIP				1	62,733,830	55.2000	119,896,572	217,200,000	87,532,203	0	3,815,342	0	0	0.000	4.507	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP				1	9,939,240	54.7700	19,716,480	36,000,000	14,055,076	0	626,624	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP				1	10,228,186	54.0900	15,307,187	28,300,000	12,496,224	0	479,940	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP				1	14,356,080	53.7000	33,829,740	63,000,000	22,141,164	0	1,069,374	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP				1	15,911,251	50.7200	24,799,453	48,890,000	19,580,762	0	776,200	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP				1	35,982,241	47.9800	56,829,941	118,450,000	44,687,071	0	1,769,707	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-EC-3	United States Treasury STRIP				1	3,434,057	47.5700	3,377,257	7,100,000	3,693,543	0	97,721	0	0	0.000	2.699	N/A	0	0	04/12/2016	05/15/2043
912803-ED-1	United States Treasury STRIP				1	170,846,668	47.1700	270,508,480	573,500,000	210,518,250	0	8,396,475	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP				1	79,261,694	46.8000	122,715,491	262,235,000	96,801,237	0	3,800,626	0	0	0.000	4.046	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP				1	12,002,832	46.4200	18,078,643	38,950,000	14,501,457	0	559,257	0	0	0.000	3.972	N/A	0	0	03/07/2014	02/15/2044
912803-EN-9	United States Treasury STRIP				1	22,328,203	44.8100	22,361,188	49,900,000	23,386,482	0	662,441	0	0	0.000	2.894	N/A	0	0	07/21/2017	05/15/2045
912803-EQ-2	United States Treasury STRIP				1	46,875,862	44.1400	45,170,348	102,325,000	49,690,081	0	1,314,951	0	0	0.000	2.700	N/A	0	0	03/23/2017	11/15/2045
912810-EC-8	UNITED STATES TREASURY BOND				1	1,823,723	100.7700	1,461,107	1,450,000	1,453,785	0	(32,646)	0	0	8.875	6.505	FA	48,608	128,688	11/23/1999	02/15/2019
912810-ED-6	UNITED STATES TREASURY BOND				1	20,712,563	103.2800	17,763,644	17,200,000	17,385,495	0	(286,537)	0	0	8.125	6.311	FA	527,860	1,397,500	08/27/1999	08/15/2019
912810-EG-9	UNITED STATES TREASURY BOND				1	81,281,546	109.7200	67,869,699	61,860,000	64,914,711	0	(1,768,549)	0	0	8.750	5.511	FA	2,044,490	5,412,750	10/16/2008	08/15/2020
912810-EL-8	UNITED STATES TREASURY BOND				1	45,649,714	115.1200	41,616,242	36,150,000	38,227,153	0	(648,576)	0	0	8.000	5.794	MN	375,481	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND				1	9,802,344	116.3100	11,631,300	10,000,000	9,947,268	0	11,986	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-EP-9	UNITED STATES TREASURY BOND				1	4,202,112	117.9000	3,623,128	3,073,000	3,764,578	0	(161,555)	0	0	7.125	1.477	FA	82,702	218,951	04/01/2016	02/15/2023
912810-ES-3	UNITED STATES TREASURY BOND				1	11,647,125	126.7300	15,080,513	11,900,000	11,797,918	0	13,107	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND				1	439,739	128.4200	449,463	350,000	385,846	0	(4,788)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1	692,213	127.4200	917,438	720,000	706,730	0	1,232	0	0	6.500	6.805	MN	6,076	46,800	06/27/1997	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND				1	9,901,901	129.1000	10,198,742	7,900,000	9,035,556	0	(113,617)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND				1	4,428,118	128.4900	5,563,704	4,330,000	4,377,836	0	(4,121)	0	0	6.375	6.206	FA	104,264	276,038	11/07/1997	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND				1	18,258,543	123.5400	20,136,857	16,300,000	17,522,202	0	(99,442)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND				1	14,268,135	131.1700	15,543,408	11,850,000	13,427,875	0	(113,483)	0	0	6.125	4.550	FA	274,152	725,813	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1	1,332,156	134.1100	1,575,828	1,175,000	1,273,177	0	(6,178)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND				1	26,413,483	127.0500	30,732,669	24,190,000	25,731,591	0	(93,687)	0	0	5.375	4.700	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY				1	27,472,703	123.2600	38,302,424	31,075,000	28,329,982	0	96,557	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1	2,313,800	127.4500	3,205,342	2,515,000	2,358,712	0	5,042	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY				1	1,116,005	131.2500	1,384,688	1,055,000	1,102,269	0	(1,606)	0	0	5.000	4.635	MN	6,849	52,750	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY				1	368,020	109.3800	382,827	350,000	365,702	0	(549)	0	0	3.500	3.196	FA	4,627	12,250	07/18/2014	02/15/2039
912810-QX-9	UNITED STATES TREASURY TREASURY				1	985,326	95.7300	1,096,074	1,145,000	1,004,497	0	3,763	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QY-7	UNITED STATES TREASURY TREASURY				1	64,258,055	95.6100	60,283,997	63,050,000	64,167,316	0	(33,270)	0	0	2.750	2.649	MN	225,116	1,733,875	09/16/2016	11/15/2042
912810-RB-6	UNITED STATES TREASURY TREASURY				1	72,530,185	97.6200	69,120,549	70,805,000	72,408,000	0	(46,605)	0	0	2.875	2.746	MN	264,296	2,035,644	05/31/2016	05/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY				1	15,995,559	112.9400	16,828,209	14,900,000	15,990,615	0	(4,944)	0	0	3.750	3.315	MN	72,545	115,313	11/16/2018	11/15/2043
912810-RG-5	UNITED STATES TREASURY TREASURY				1	33,149,080	106.5100	33,328,483	31,292,000	32,978,041	0	(43,425)	0	0	3.375	3.068	MN	137,119	1,056,105	11/21/2014	05/15/2044
912810-RJ-9	UNITED STATES TREASURY TREASURY				1	54,576,656	99.8500	47,327,952	47,400,000	54,130,594	0	(189,404)	0	0	3.000	2.271	MN	184,624	1,422,000	08/09/2016	11/15/2044
912810-RK-6	UNITED STATES TREASURY TREASURY				1	129,070,393	90.6200	117,404,688	129,550,000	129,111,355	0	7,473	0	0	2.500	2.515	FA	1,223,332	3,238,750	08/03/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY TREASURY				1	299,958,248	99.8100	278,596,862	279,130,000	298,648,669	0	(525,208)	0	0	3.000	2.625	MN	1,087,219	8,343,900	12/10/2018	05/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY				1	664,850,167	97.4000	625,027,316	641,725,000	663,314,182	0	(583,316)	0	0	2.875	2.692	FA	6,968,732	18,449,594	11/16/2017	08/15/2045
912810-RP-5	UNITED STATES TREASURY TREASURY				1	12,168,750	99.7900	11,975,160	12,000,000	12,162,977	0	(3,951)	0	0	3.000	2.927	MN	46,740	360,000	07/07/2017	11/15/2045
912810-RQ-3	UNITED STATES TREASURY TREASURY				1	4,688,383	90.2800	4,784,893	5,300,000	4,714,154	0	13,601	0	0	2.500	3.106	FA	50,048	132,500	02/01/2017	02/15/2046
912810-RS-9	UNITED STATES TREASURY TREASURY				1	18,951,543	90.1800	19,015,296	21,085,000	19,035,039	0	47,559	0	0	2.500	3.021	MN	68,439	527,125	12/30/2016	05/15/2046
912810-RT-7	UNITED STATES TREASURY TREASURY				1	100,257,162	85.4600	89,956,186	105,255,000	100,515,276	0	118,259	0	0	2.250	2.476	FA	894,525	2,368,238	10/13/2016	08/15/2046
912810-RU-4	UNITED STATES TREASURY TREASURY				1	71,573,336	97.2300	71,464,785	73,500,000	71,584,948	0	11,903	0	0	2.875	3.013	MN	274,356	1,092,500	12/14/2018	11/15/2046
912810-RZ-3	UNITED STATES TREASURY TREASURY				1	105,619,375	94.6200	106,921,730	113,000,000	105,724,496	0	105,121	0	0	2.750	3.088	MN	403,460	3,107,500	04/27/2018	11/15/2047
912810-SA-7	UNITED STATES TREASURY TREASURY				1	63,959,375	99.4600	64,652,250	65,000,000	63,976,149	0	16,774	0	0	3.000	3.082	FA	736,549	975,000	03/23/2018	02/15/2048
912810-SC-3	UNITED STATES TREASURY TREASURY				1	51,095,625	101.9000	51,234,314	50,280,000	51,085,168	0	(10,457)	0	0	3.125	3.042	MN	204,002	785,625	11/08/2018	05/15/2048
912810-SD-1	UNITED STATES TREASURY TREASURY				1	541,251,094	99.5300	550,434,074	553,050,000	541,309,285	0	58,191	0	0	3.000	3.110	FA	6,266,898	0	11/29/2018	08/15/2048
912828-2R-0	UNITED STATES TREASURY TREASURY				1	1,145,802	96.7800	1,156,485	1,195,000	1,149,329	0	3,971	29,721	0	2.250	2.445	FA	10,156	26,888	10/25/2017	08/15/2027
912828-4K-3	UNITED STATES TREASURY TREASURY				1	35,888,801	99.9600	35,877,080	35,890,000	35,888,892	0	92	0	0	2.513	2.019	JAJO	148,772	351,037	07/31/2018	04/30/2020
912828-4X-5	UNITED STATES TREASURY TREASURY				1	7,907,188	101.1200	8,089,680	8,000,000	7,911,111	0	3,924	0	0	2.750	3.007	FA	74,751	0	10/11/2018	08/31/2023
912828-5A-4	UNITED STATES TREASURY TREASURY				1	141,938,959	100.7000	143,258,777	142,270,000	141,948,553	0	9,594	0	0	2.750	2.837	MS	1,167,243	0	12/03/2018	09/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-5B-2	UNITED STATES TREASURY TREASURY				1	5,723,385	100.3800	5,756,506	5,735,000	5,724,301	0	916	0	0	2.750	2.859	MS	40,295	0	10/31/2018	09/30/2020
912828-5H-9	UNITED STATES TREASURY TREASURY				1	6,401,065	99.8500	6,390,336	6,400,000	6,400,991	0	(74)	0	0	2.475	2.390	JAJO	26,511	0	11/19/2018	10/31/2020
912828-5Q-9	UNITED STATES TREASURY TREASURY				1	2,999,766	100.4500	3,013,590	3,000,000	2,999,748	0	(18)	0	0	2.750	2.754	MN	7,253	0	12/11/2018	11/30/2020
912828-C5-7	UNITED STATES TREASURY TREASURY				1	27,884,180	99.4800	27,208,874	27,350,000	27,546,369	0	(84,970)	0	0	2.250	1.921	MS	157,225	615,375	11/25/2014	03/31/2021
912828-F6-2	UNITED STATES TREASURY TREASURY				1	19,977,516	99.0700	19,912,266	20,100,000	20,078,598	0	25,281	0	0	1.500	1.629	AO	51,638	301,500	11/20/2014	10/31/2019
912828-G3-8	UNITED STATES TREASURY TREASURY				1	85,937,988	98.2800	84,616,497	86,100,000	85,999,397	0	15,632	0	0	2.250	2.271	MN	251,521	1,937,250	12/04/2014	11/15/2024
912828-J2-7	UNITED STATES TREASURY TREASURY				1	145,090,277	96.7300	142,242,936	147,050,000	145,687,773	0	205,731	0	0	2.000	2.162	FA	1,110,867	2,941,000	01/14/2016	02/15/2025
912828-LJ-7	UNITED STATES TREASURY TREASURY				1	10,460,605	100.6300	10,314,883	10,250,000	10,265,209	0	(24,237)	0	0	3.625	3.377	FA	140,346	371,563	10/09/2009	08/15/2019
912828-M5-6	UNITED STATES TREASURY TREASURY				1	59,418,547	97.7900	57,746,767	59,050,000	59,314,997	0	(35,481)	0	0	2.250	2.179	MN	172,501	1,328,625	01/11/2016	11/15/2025
912828-R2-8	UNITED STATES TREASURY TREASURY				1	97,285	96.4300	96,426	100,000	98,075	0	420	0	0	1.625	2.092	AO	278	1,625	02/07/2017	04/30/2023
912828-TR-1	UNITED STATES TREASURY TREASURY				1	62,435,004	98.8200	63,538,688	64,300,000	64,007,002	0	387,612	0	0	1.000	1.618	MS	164,283	643,000	11/05/2014	09/30/2019
912828-VB-3	UNITED STATES TREASURY TREASURY				1	45,524,666	96.9000	45,784,305	47,250,000	46,325,267	0	199,233	0	0	1.750	2.222	MN	107,357	826,875	11/05/2014	05/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY				1	20,337,371	99.9700	19,943,816	19,950,000	20,163,882	0	(43,481)	0	0	2.500	2.254	FA	188,387	498,750	11/13/2014	08/15/2023
912828-VZ-0	UNITED STATES TREASURY TREASURY				1	24,912,594	99.1100	25,075,589	25,300,000	24,946,002	0	33,408	0	0	2.000	2.827	MS	129,280	0	10/30/2018	09/30/2020
912828-WE-6	UNITED STATES TREASURY TREASURY				1	23,508,092	101.0900	24,292,888	24,030,000	23,753,072	0	51,962	0	0	2.750	3.003	MN	85,798	660,825	11/25/2013	11/15/2023
912828-WW-6	UNITED STATES TREASURY TREASURY				1	53,039,659	99.4600	52,636,878	52,920,000	52,935,162	0	(26,143)	0	0	1.625	1.575	JJ	359,870	859,950	11/21/2014	07/31/2019
912828-XB-1	UNITED STATES TREASURY TREASURY				1	24,581,055	97.3100	24,328,250	25,000,000	24,705,528	0	42,372	0	0	2.125	2.325	MN	68,974	531,250	12/29/2015	05/15/2025
912828-Y5-3	UNITED STATES TREASURY TREASURY				1	199,935,716	99.9500	199,816,042	199,920,000	199,931,557	0	(4,159)	0	0	2.362	2.019	JAJO	813,083	1,114,198	10/12/2018	07/31/2020
912833-4S-6	UNITED STATES TREASURY STRIP	@			1	3,967,270	69.6000	8,004,115	11,500,000	6,175,492	0	296,828	0	0	0.000	4.987	N/A	0	0	01/06/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP	@			1	10,315,962	68.5000	18,496,080	27,000,000	15,483,573	0	641,495	0	0	0.000	4.277	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	@			1	9,367,080	66.4600	17,279,860	26,000,000	14,079,834	0	596,858	0	0	0.000	4.380	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@			1	28,422,405	65.4500	39,464,541	60,300,000	34,541,081	0	1,291,433	0	0	0.000	3.847	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@			1	25,779,420	64.4000	52,162,380	81,000,000	39,740,367	0	1,825,839	0	0	0.000	4.760	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	@			1	2,224,500	63.4800	4,760,850	7,500,000	3,528,515	0	166,263	0	0	0.000	4.885	N/A	0	0	06/09/2009	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@			1	17,051,994	62.4600	24,142,723	38,650,000	20,767,704	0	784,909	0	0	0.000	3.890	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@			1	11,948,280	61.5600	21,544,950	35,000,000	17,690,137	0	710,286	0	0	0.000	4.141	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@			1	42,835,174	60.7000	75,085,900	123,700,000	58,788,988	0	2,490,967	0	0	0.000	4.378	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@			1	18,551,451	59.6000	27,476,983	46,100,000	23,159,051	0	887,254	0	0	0.000	3.945	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@			1	24,950,080	58.7800	48,490,200	82,500,000	36,867,454	0	1,600,172	0	0	0.000	4.488	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@			1	12,438,690	71.2300	23,504,580	33,000,000	19,021,307	0	862,543	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@			1	6,595,660	70.1400	13,326,600	19,000,000	10,289,027	0	497,648	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP	@			1	9,882,750	66.9800	16,746,000	25,000,000	14,541,997	0	557,046	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@			1	11,441,134	65.9800	23,093,700	35,000,000	17,819,112	0	817,507	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@			1	10,285,503	64.9400	20,456,730	31,500,000	15,789,492	0	715,827	0	0	0.000	4.694	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@			1	7,510,000	63.9200	12,784,600	20,000,000	11,008,035	0	419,390	0	0	0.000	3.922	N/A	0	0	02/26/2009	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	@			1	20,079,346	62.9600	41,347,667	65,675,000	31,049,476	0	1,430,497	0	0	0.000	4.773	N/A	0	0	02/05/2010	11/15/2034
912833-KZ-2	UNITED STATES TREASURY STRIP	@			1	5,399,072	96.5600	10,814,720	11,200,000	10,431,793	0	526,426	0	0	0.000	5.246	N/A	0	0	04/11/2006	05/15/2020
912833-LD-0	UNITED STATES TREASURY STRIP	@			1	5,351,300	94.2300	11,778,875	12,500,000	11,062,623	0	555,236	0	0	0.000	5.216	N/A	0	0	12/02/2004	05/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP	@			1	23,430,800	92.4400	36,974,400	40,000,000	34,982,380	0	1,469,992	0	0	0.000	4.339	N/A	0	0	08/28/2009	02/15/2022
912833-LQ-1	UNITED STATES TREASURY STRIP	@			1	14,991,116	87.6900	22,973,994	26,200,000	21,085,036	0	875,371	0	0	0.000	4.286	N/A	0	0	12/14/2010	02/15/2024
912833-LX-6	UNITED STATES TREASURY STRIP	@			1	9,923,600	83.3800	16,675,800	20,000,000	14,433,035	0	669,105	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@			1	16,889,730	82.8000	27,325,320	33,000,000	24,102,507	0	1,040,153	0	0	0.000	4.460	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@			1	11,514,490	82.1300	18,888,980	23,000,000	16,507,221	0	726,244	0	0	0.000	4.550	N/A	0	0	12/28/2010	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@			1	36,059,252	80.8800	58,634,375	72,500,000	51,346,143	0	2,197,557	0	0	0.000	4.424	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@			1	3,704,670	80.2800	7,225,020	9,000,000	6,185,888	0	279,074	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-WR-7	UNITED STATES TREASURY STRIP	@			1	2,603,888	75.7100	5,072,369	6,700,000	4,261,970	0	190,890	0	0	0.000	4.635	N/A	0	0	03/28/2008	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@			1	36,222,317	62.0200	70,699,380	114,000,000	54,733,642	0	2,395,260	0	0	0.000	4.526	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@			1	35,983,502	61.0400	69,591,300	114,000,000	53,198,821	0	2,348,842	0	0	0.000	4.567	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@			1	22,334,125	74.1000	40,162,200	54,200,000	34,352,504	0	1,439,019	0	0	0.000	4.327	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@			1	44,230,881	74.5500	79,542,716	106,700,000	68,533,744	0	2,858,119	0	0	0.000	4.307	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@			1	63,601,481	72.4500	116,137,350	160,300,000	95,269,843	0	4,249,761	0	0	0.000	4.617	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP	@			1	12,961,930	72.8500	25,132,560	34,500,000	20,135,140	0	951,373	0	0	0.000	4.899	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@			1	2,876,160	71.7300	5,738,560	8,000,000	4,490,906	0	217,655	0	0	0.000	5.030	N/A	0	0	01/11/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP	@			1	3,015,360	70.8400	5,667,440	8,000,000	4,641,987	0	203,819	0	0	0.000	4.541	N/A	0	0	05/21/2009	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@			1	24,214,940	60.0900	48,370,840	80,500,000	35,879,499	0	1,628,027	0	0	0.000	4.699	N/A	0	0	03/08/2011	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP	@			1	21,887,760	59.1300	46,118,280	78,000,000	32,529,382	0	1,553,352	0	0	0.000	4.953	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	@			1	34,184,410	58.3500	68,857,720	118,000,000	51,040,194	0	2,273,106	0	0	0.000	4.609	N/A	0	0	11/15/2010	05/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-Z5-2	UNITED STATES TREASURY STRIP				1	25,452,580	57.6600	48,837,173	84,700,000	36,718,417	0	1,610,767	0	0	0.000	4.537	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP				1	6,388,500	56.8400	14,209,500	25,000,000	9,887,138	0	468,188	0	0	0.000	4.910	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP				1	17,802,330	57.1400	35,313,756	61,800,000	25,906,756	0	1,166,380	0	0	0.000	4.660	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP				1	29,338,807	56.0400	61,806,605	110,300,000	44,234,320	0	2,034,467	0	0	0.000	4.765	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP				1	8,482,051	55.6300	18,635,045	33,500,000	12,938,032	0	611,877	0	0	0.000	4.904	N/A	0	0	05/14/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP				1	15,170,294	54.8900	32,935,200	60,000,000	23,027,713	0	1,069,764	0	0	0.000	4.814	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP				1	2,977,750	55.2000	6,899,875	12,500,000	4,617,342	0	225,698	0	0	0.000	5.075	N/A	0	0	03/30/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP				1	6,194,664	54.3100	14,120,340	26,000,000	9,573,840	0	458,163	0	0	0.000	4.965	N/A	0	0	02/17/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP				1	41,149,153	53.7000	70,886,640	132,000,000	54,254,895	0	2,280,445	0	0	0.000	4.342	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP				1	25,121,304	53.2900	56,790,620	106,575,000	37,954,958	0	1,831,741	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP				1	31,785,361	52.8400	72,133,425	136,500,000	48,012,845	0	2,316,746	0	0	0.000	5.007	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP				1	5,942,500	52.3300	13,082,000	25,000,000	8,765,071	0	419,473	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP				1	37,680,899	50.9600	57,686,720	113,200,000	46,333,878	0	1,833,664	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP				1	62,046,768	49.6100	95,295,047	192,100,000	76,301,092	0	3,018,818	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP				1	14,955,174	49.1200	23,280,510	47,400,000	18,440,303	0	737,756	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP				1	19,724,228	48.3700	30,958,720	64,000,000	24,333,980	0	976,030	0	0	0.000	4.136	N/A	0	0	11/13/2013	08/15/2042
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,292,034,722	XXX	6,734,830,403	8,832,410,000	6,137,076,208	0	112,726,906	29,721	0	XXX	XXX	XXX	29,881,467	75,903,960	XXX	XXX
36178G-FN-9	GNMA POOL NO AA8273			4	1	687,148	101.0700	702,645	695,186	687,524	0	76	0	0	3.500	3.758	MON	2,028	24,332	09/05/2013	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678			4	1	1,289,281	103.0200	1,256,107	1,219,313	1,286,975	0	(511)	0	0	4.000	2.231	MON	4,064	48,772	04/16/2014	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427			4	1	4,016,714	106.4900	4,301,148	4,039,119	4,018,592	0	295	0	0	5.500	5.661	MON	18,513	222,152	05/26/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431			4	1	4,479,367	106.4900	4,796,562	4,504,352	4,481,622	0	350	0	0	5.500	5.655	MON	20,645	247,739	05/26/2004	05/15/2034
36202F-3N-4	GNMA POOL NO 005305			4	1	2,057,472	103.2800	1,967,685	1,905,225	2,049,150	0	(1,591)	0	0	4.000	1.897	MON	6,351	76,209	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			4	1	2,401,427	101.4300	2,317,856	2,285,203	2,393,266	0	(1,448)	0	0	3.500	2.397	MON	6,665	79,982	04/11/2012	03/20/2042
36202F-B4-7	GNMA POOL NO 004559			4	1	11,703	105.6400	11,206	10,607	11,646	0	(13)	0	0	5.000	2.152	MON	44	530	01/01/2013	10/20/2039
36202F-DB-9	GNMA POOL NO 004598			4	1	31,230	105.1100	29,801	28,354	31,049	0	(38)	0	0	4.500	2.084	MON	106	1,276	01/01/2013	12/20/2039
36202F-E6-9	GNMA POOL NO 004657			4	1	17,754	104.8700	16,910	16,124	17,660	0	(20)	0	0	4.500	1.971	MON	60	726	01/01/2013	03/20/2040
36202F-GW-0	GNMA POOL NO 004713			4	1	39,654	104.8700	37,769	36,013	39,449	0	(45)	0	0	4.500	1.976	MON	135	1,621	01/01/2013	06/20/2040
36202F-LP-9	GNMA POOL NO 004834			4	1	53,085	104.8700	50,561	48,211	52,810	0	(61)	0	0	4.500	2.037	MON	181	2,170	01/01/2013	10/20/2040
36202F-X8-4	GNMA POOL NO 005203			4	1	7,507,801	103.1800	7,292,090	7,067,502	7,480,901	0	(4,763)	0	0	4.000	2.424	MON	23,558	282,700	11/03/2011	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632			4	1	2,319	104.2600	2,451	2,351	2,332	0	2	0	0	7.000	7.415	MON	14	165	09/25/2000	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			4	1	7,083	105.8200	7,208	6,811	6,931	0	(23)	0	0	8.000	6.739	MON	45	545	10/07/1998	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			4	1	2,862	104.2600	3,025	2,901	2,878	0	2	0	0	7.000	7.422	MON	17	203	09/25/2000	06/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			4	1	7,084	104.2600	7,488	7,181	7,127	0	6	0	0	7.000	7.391	MON	42	503	09/25/2000	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			4	1	254	105.7600	285	269	262	0	1	0	0	7.500	9.129	MON	2	20	09/27/1994	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689			4	1	18	105.7600	20	19	18	0	0	0	0	7.500	9.179	MON	0	1	05/13/1994	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			4	1	1,111	105.7600	1,229	1,162	1,139	0	4	0	0	7.500	8.664	MON	7	87	05/13/1994	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604			4	1	263	105.7600	279	264	263	0	0	0	0	7.500	7.631	MON	2	20	03/15/1996	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			4	1	312	104.2600	323	310	310	0	0	0	0	7.000	6.797	MON	2	22	12/06/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			4	1	31,028	105.8200	31,566	29,830	30,420	0	(98)	0	0	8.000	6.652	MON	199	2,387	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			4	1	41	105.7600	42	40	40	0	0	0	0	7.500	6.317	MON	0	3	09/24/1998	04/15/2023
36203M-RW-2	GNMA 1 POOL NO 353401			4	1	913	105.0900	922	877	899	0	(2)	0	0	8.000	6.725	MON	6	70	04/08/1999	08/15/2025
36203N-5S-3	GNMA 1 POOL NO 354657			4	1	2,521	104.2600	2,665	2,556	2,535	0	2	0	0	7.000	7.437	MON	15	179	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			4	1	19,405	104.2600	20,102	19,280	19,320	0	(13)	0	0	7.000	6.817	MON	112	1,350	12/06/2000	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			4	1	25	105.8200	25	24	24	0	0	0	0	8.000	6.547	MON	0	2	06/23/1999	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			4	1	9,149	104.2600	9,670	9,275	9,205	0	7	0	0	7.000	7.390	MON	54	649	09/25/2000	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720			4	1	366	106.0200	385	364	364	0	0	0	0	7.000	6.823	MON	2	25	11/14/1997	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736			4	1	3,865	104.2600	4,085	3,918	3,889	0	3	0	0	7.000	7.371	MON	23	274	09/25/2000	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672			4	1	99	105.7600	110	104	101	0	0	0	0	7.500	9.088	MON	1	8	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			4	1	3,958	104.2600	4,183	4,012	3,980	0	3	0	0	7.000	7.424	MON	23	281	09/25/2000	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			4	1	5,004	104.2600	5,289	5,073	5,034	0	4	0	0	7.000	7.398	MON	30	355	09/25/2000	07/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673			4	1	882	104.2600	914	877	878	0	(1)	0	0	7.000	6.823	MON	5	61	12/06/2000	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			4	1	4,600	104.2600	4,862	4,664	4,629	0	3	0	0	7.000	7.366	MON	27	327	09/25/2000	10/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425			4	1	296	103.4900	296	286	290	0	(1)	0	0	8.500	7.652	MON	2	24	04/29/1996	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515			4	1	148	107.8200	160	149	148	0	0	0	0	7.500	7.606	MON	1	11	01/10/1997	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517			4	1	132	107.8200	138	128	130	0	0	0	0	7.500	6.507	MON	1	10	09/24/1998	04/15/2024
36203X-MK-9	GNMA 1 POOL NO 362262			4	1	276	107.8200	288	267	271	0	(1)	0	0	7.500	6.638	MON	2	20	09/24/1998	04/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203Y-LE-2	GNMA 1 POOL NO 363125			4	1	1,058	104.2600	1,118	1,073	1,064	0	1	0	0	7.000	7.434	MON	6	75	09/25/2000	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136			4	1	75	105.7600	78	74	74	0	0	0	0	7.500	7.145	MON	0	6	10/10/1995	08/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327			4	1	2,473	104.2600	2,613	2,507	2,487	0	2	0	0	7.000	7.407	MON	15	175	09/25/2000	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			4	1	240	105.7600	252	238	239	0	0	0	0	7.500	7.397	MON	1	18	06/30/1997	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			4	1	1,625	104.2600	1,718	1,647	1,634	0	1	0	0	7.000	7.432	MON	10	115	09/25/2000	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915			4	1	43	105.0900	44	41	42	0	0	0	0	8.000	6.843	MON	0	3	04/22/1998	12/15/2024
36204F-D7-6	GNMA POOL NO 368326			4	1	194	107.8200	222	206	199	0	1	0	0	7.500	9.368	MON	1	15	09/27/1994	01/15/2024
36204F-VJ-0	GNMA POOL NO 368817			4	1	189	104.2600	199	191	190	0	0	0	0	7.000	7.419	MON	1	13	09/25/2000	10/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347			4	1	3,417	104.2600	3,612	3,464	3,436	0	3	0	0	7.000	7.432	MON	20	243	09/25/2000	10/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457			4	1	333	105.0900	339	322	328	0	(1)	0	0	8.000	6.991	MON	2	26	04/22/1998	09/15/2024
36204J-3B-0	GNMA 1 POOL NO 371694			4	1	183	107.8200	198	184	183	0	0	0	0	7.500	7.638	MON	1	14	01/10/1997	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			4	1	436	105.0900	442	421	428	0	(1)	0	0	8.000	7.020	MON	3	33	04/22/1998	06/15/2024
36204L-VX-6	GNMA 1 POOL NO 373330			4	1	149	107.8200	161	149	149	0	0	0	0	7.500	7.631	MON	1	11	01/10/1997	05/15/2022
36204P-XC-1	GNMA 1 POOL NO 376075			4	1	78	107.8200	85	79	78	0	0	0	0	7.500	7.620	MON	0	6	01/10/1997	05/15/2024
36204U-Q9-5	GNMA POOL NO 380380			4	1	97	105.0900	99	94	96	0	0	0	0	8.000	6.734	MON	1	7	04/22/1998	08/15/2024
36204Y-U5-0	GNMA POOL NO 384104			4	1	343	107.8200	371	344	343	0	0	0	0	7.500	7.630	MON	2	26	01/10/1997	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			4	1	156	107.8200	169	157	157	0	0	0	0	7.500	7.625	MON	1	12	01/10/1997	06/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			4	1	3,767	105.0900	3,803	3,618	3,696	0	(10)	0	0	8.000	7.046	MON	24	290	04/08/1999	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613			4	1	348	107.8200	363	337	342	0	(1)	0	0	7.500	6.580	MON	2	25	09/24/1998	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			4	1	108	107.8200	113	105	107	0	0	0	0	7.500	6.412	MON	1	8	09/24/1998	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			4	1	75	105.0900	76	72	74	0	0	0	0	8.000	6.801	MON	0	5	04/22/1998	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			4	1	303	107.8200	328	304	303	0	0	0	0	7.500	7.632	MON	2	23	01/10/1997	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			4	1	72	107.8200	78	72	72	0	0	0	0	7.500	7.691	MON	0	5	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			4	1	350	107.8200	379	351	350	0	0	0	0	7.500	7.636	MON	2	26	01/10/1997	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948			4	1	1,355	106.0200	1,404	1,325	1,341	0	(2)	0	0	7.000	6.239	MON	8	93	10/29/1998	04/15/2024
36205J-VW-2	GNMA POOL NO 392229			4	1	178	107.8200	186	173	175	0	0	0	0	7.500	6.508	MON	1	13	09/24/1998	06/15/2024
36205K-XF-4	GNMA POOL NO 393178			4	1	735	105.0900	742	707	723	0	(2)	0	0	8.000	6.559	MON	5	57	04/08/1999	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119			4	1	2,359	105.0900	2,396	2,280	2,316	0	(6)	0	0	8.000	7.234	MON	15	182	04/22/1998	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786			4	1	1,613	105.0900	1,629	1,550	1,585	0	(4)	0	0	8.000	6.925	MON	10	124	04/08/1999	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683			4	1	281	105.0900	286	272	277	0	(1)	0	0	8.000	7.034	MON	2	22	04/22/1998	09/15/2024
36205S-TN-5	GNMA 1 POOL NO 399357			4	1	177	105.0900	179	171	175	0	0	0	0	8.000	6.679	MON	1	13	03/10/1998	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			4	1	1,115	105.0900	1,132	1,077	1,096	0	(3)	0	0	8.000	7.095	MON	7	86	04/22/1998	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512			4	1	605	106.0200	637	600	603	0	0	0	0	7.000	6.763	MON	4	42	12/15/1997	10/15/2025
36206C-SB-6	GNMA POOL NO 407414			4	1	2,466	106.0200	2,578	2,432	2,448	0	(3)	0	0	7.000	6.669	MON	14	170	02/04/1998	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540			4	1	1,373	105.0900	1,387	1,319	1,348	0	(4)	0	0	8.000	6.969	MON	9	105	04/08/1999	04/15/2025
36206E-2P-9	GNMA POOL NO 409482			4	1	900	105.0900	908	864	884	0	(2)	0	0	8.000	6.866	MON	6	69	04/08/1999	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			4	1	732	105.0900	739	703	721	0	(2)	0	0	8.000	6.723	MON	5	56	04/08/1999	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755			4	1	183	105.0900	185	176	180	0	0	0	0	8.000	6.473	MON	1	14	04/08/1999	06/15/2025
36206K-FT-3	GNMA POOL NO 413378			4	1	1,302	105.0900	1,314	1,251	1,282	0	(3)	0	0	8.000	6.716	MON	8	100	04/08/1999	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			4	1	197	106.0200	216	204	200	0	0	0	0	7.000	8.061	MON	1	14	08/05/1999	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556			4	1	1,517	105.0900	1,532	1,458	1,490	0	(4)	0	0	8.000	6.986	MON	10	117	04/08/1999	07/15/2025
36206R-ET-9	GNMA POOL NO 418746			4	1	287	105.0900	290	276	283	0	(1)	0	0	8.000	6.558	MON	2	22	04/08/1999	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424			4	1	307	107.8200	331	307	307	0	0	0	0	7.500	7.500	MON	2	23	08/18/2000	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716			4	1	30	104.5600	32	31	30	0	0	0	0	7.500	8.873	MON	0	2	05/18/2000	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191			4	1	1,903	106.1300	2,081	1,961	1,918	0	2	0	0	7.000	7.757	MON	11	137	08/03/1999	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882			4	1	11,254	103.5800	12,173	11,752	11,363	0	17	0	0	6.500	7.807	MON	64	764	08/18/2000	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			4	1	77	106.3700	84	79	77	0	0	0	0	7.000	8.107	MON	0	5	08/03/1999	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964			4	1	770	103.5800	813	785	773	0	1	0	0	6.500	7.122	MON	4	51	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			4	1	20,214	103.5800	20,950	20,225	20,206	0	(2)	0	0	6.500	6.532	MON	110	1,315	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			4	1	1,361	103.5800	1,438	1,388	1,367	0	1	0	0	6.500	7.059	MON	8	90	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			4	1	484	103.5800	531	512	490	0	1	0	0	6.500	8.248	MON	3	33	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			4	1	4,819	106.1300	5,270	4,966	4,851	0	5	0	0	7.000	7.903	MON	29	348	08/03/1999	03/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			4	1	1,587	107.9400	1,645	1,524	1,571	0	(3)	0	0	8.000	6.616	MON	10	122	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			4	1	7,858	103.5800	8,501	8,207	7,928	0	10	0	0	6.500	7.885	MON	44	534	08/18/2000	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			4	1	153	106.1300	167	158	154	0	0	0	0	7.000	8.022	MON	1	11	08/03/1999	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			4	1	241	106.1300	263	248	242	0	0	0	0	7.000	8.113	MON	1	17	08/03/1999	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			4	1	1,541	103.5800	1,598	1,542	1,540	0	0	0	0	6.500	6.547	MON	8	100	04/29/1999	03/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209F-JF-7	GNMA 1 POOL NO 470162			4	1	258	104.5400	278	266	259	0	0	0	0	7.500	8.719	MON	2	20	05/18/2000	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			4	1	682	103.5800	737	711	688	0	1	0	0	6.500	7.733	MON	4	46	08/18/2000	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			4	1	459	103.5800	503	486	464	0	1	0	0	6.500	8.310	MON	3	32	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			4	1	17,757	103.5800	19,209	18,545	17,942	0	29	0	0	6.500	7.702	MON	100	1,205	08/18/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			4	1	12,756	103.5800	13,800	13,322	12,882	0	19	0	0	6.500	7.753	MON	72	866	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			4	1	176	103.5800	192	186	177	0	0	0	0	6.500	8.584	MON	1	12	10/14/1999	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			4	1	317	103.5800	348	336	321	0	1	0	0	6.500	8.330	MON	2	22	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			4	1	354	106.1300	387	365	356	0	0	0	0	7.000	8.084	MON	2	26	08/03/1999	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685			4	1	487	106.1300	532	502	490	0	1	0	0	7.000	7.916	MON	3	35	08/03/1999	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			4	1	424	104.5400	457	437	426	0	0	0	0	7.500	8.714	MON	3	33	05/18/2000	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			4	1	4,756	106.0100	5,325	5,023	4,811	0	8	0	0	6.500	8.369	MON	27	327	07/20/2000	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150			4	1	8,060	103.5800	8,709	8,408	8,138	0	13	0	0	6.500	7.776	MON	46	547	08/18/2000	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302			4	1	1,940	105.5800	1,877	1,778	1,933	0	(1)	0	0	5.000	2.158	MON	7	89	01/01/2013	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239			4	1	4,351	105.5800	4,209	3,987	4,331	0	(4)	0	0	5.000	2.553	MON	17	199	01/01/2013	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320			4	1	11,383	105.5800	11,013	10,431	11,317	0	(15)	0	0	5.000	2.964	MON	43	521	01/01/2013	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291			4	1	408,827	105.2200	394,653	375,079	406,270	0	(545)	0	0	4.500	2.309	MON	1,407	16,879	11/07/2012	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316			4	1	24,319	105.5800	23,528	22,285	24,197	0	(24)	0	0	5.000	2.733	MON	93	1,114	01/01/2013	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323			4	1	3,020	105.5800	2,922	2,767	3,007	0	(2)	0	0	5.000	2.511	MON	12	138	01/01/2013	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			4	1	532,961	104.7700	511,397	488,107	528,406	0	(71)	0	0	4.500	2.932	MON	1,830	21,965	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			4	1	1,838,362	103.0600	1,747,517	1,695,645	1,819,662	0	(3,094)	0	0	4.000	2.893	MON	5,652	67,826	04/17/2012	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917			4	1	1,517,274	104.8700	1,449,691	1,382,312	1,497,366	0	(2,960)	0	0	4.500	3.301	MON	5,184	62,204	04/17/2012	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417			4	1	361	104.5400	382	365	362	0	0	0	0	7.500	7.910	MON	2	27	06/02/2000	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			4	1	4,884	106.0100	5,398	5,092	4,927	0	7	0	0	6.500	7.899	MON	28	331	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			4	1	46,895	106.1300	51,270	48,309	47,199	0	47	0	0	7.000	7.926	MON	282	3,382	08/03/1999	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037			4	1	680	104.5400	734	702	684	0	1	0	0	7.500	8.644	MON	4	52	05/18/2000	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			4	1	2,824	106.1300	3,088	2,910	2,842	0	3	0	0	7.000	7.947	MON	17	204	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			4	1	268	103.5800	293	283	271	0	1	0	0	6.500	8.204	MON	2	18	10/14/1999	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			4	1	3,991	104.5400	4,304	4,117	4,018	0	4	0	0	7.500	8.426	MON	26	309	05/18/2000	05/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			4	1	1,702	106.1300	1,862	1,754	1,714	0	2	0	0	7.000	7.869	MON	10	123	08/03/1999	03/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617			4	1	177	104.5600	191	183	178	0	0	0	0	7.500	8.608	MON	1	13	05/18/2000	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140			4	1	200	103.5800	207	200	200	0	0	0	0	6.500	6.557	MON	1	13	04/29/1999	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			4	1	563	106.1300	616	580	566	0	0	0	0	7.000	7.981	MON	3	41	08/03/1999	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			4	1	2,987	103.5800	3,231	3,119	3,010	0	4	0	0	6.500	8.079	MON	17	203	08/18/2000	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			4	1	327	106.1300	357	337	329	0	0	0	0	7.000	7.927	MON	2	23	08/03/1999	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			4	1	351	106.1300	384	362	353	0	0	0	0	7.000	7.984	MON	2	26	08/03/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			4	1	84	106.1300	91	86	84	0	0	0	0	7.000	8.077	MON	1	6	08/03/1999	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468			4	1	53	106.1300	58	55	53	0	0	0	0	7.000	8.238	MON	0	4	08/03/1999	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			4	1	2,257	103.5800	2,346	2,265	2,258	0	0	0	0	6.500	6.610	MON	12	147	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			4	1	443	103.5800	459	443	443	0	0	0	0	6.500	6.558	MON	2	29	04/22/1999	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			4	1	1,305	103.5800	1,378	1,331	1,311	0	1	0	0	6.500	7.069	MON	7	87	05/21/1999	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			4	1	989	103.5800	1,045	1,009	993	0	1	0	0	6.500	7.096	MON	5	66	05/21/1999	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			4	1	503	106.1300	551	519	507	0	1	0	0	7.000	7.947	MON	3	36	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			4	1	66	104.5400	71	68	66	0	0	0	0	7.500	8.824	MON	0	5	05/18/2000	04/15/2029
36210S-PL-6	GNMA 1 POOL NO 500927			4	1	1,054	103.5800	1,140	1,101	1,061	0	1	0	0	6.500	8.276	MON	6	72	08/18/2000	05/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			4	1	3,930	104.5400	4,238	4,054	3,958	0	4	0	0	7.500	8.392	MON	25	304	05/18/2000	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753			4	1	1,175	104.5400	1,268	1,213	1,183	0	1	0	0	7.500	8.412	MON	8	91	05/18/2000	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			4	1	6,698	104.5400	7,223	6,909	6,743	0	7	0	0	7.500	8.472	MON	43	518	05/18/2000	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			4	1	302	106.1300	330	311	304	0	0	0	0	7.000	7.981	MON	2	22	08/03/1999	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353			4	1	771	103.5800	845	816	781	0	2	0	0	6.500	8.247	MON	4	53	10/14/1999	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			4	1	915	104.5400	986	943	919	0	0	0	0	7.500	8.665	MON	6	71	05/18/2000	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			4	1	821	103.5800	900	869	832	0	2	0	0	6.500	8.117	MON	5	57	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			4	1	312	103.5800	337	325	315	0	0	0	0	6.500	7.793	MON	2	21	08/18/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			4	1	819	104.5600	883	845	823	0	1	0	0	7.500	8.660	MON	5	64	05/18/2000	01/15/2030
36211A-DT-0	GNMA 1 POOL NO 506914			4	1	4	106.1300	4	4	4	0	0	0	0	7.000	8.384	MON	0	0	08/03/1999	05/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867			4	1	3,206	104.5400	3,458	3,308	3,227	0	3	0	0	7.500	8.479	MON	21	248	05/18/2000	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436			4	1	235	104.5400	248	237	235	0	0	0	0	7.500	7.989	MON	1	18	06/02/2000	12/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			4	1	265	106.1300	290	273	266	0	0	0	0	7.000	8.143	MON	2	19	08/03/1999	06/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36211D-U8-1	GNMA 1 POOL NO 510107			4	1	581	104.5400	615	588	582	0	0	0	0	7.500	7.925	MON	4	44	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			4	1	6,204	103.5800	6,712	6,480	6,257	0	9	0	0	6.500	7.937	MON	35	421	08/18/2000	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			4	1	1,663	104.5400	1,794	1,716	1,672	0	2	0	0	7.500	8.602	MON	11	129	05/18/2000	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			4	1	1,124	104.5600	1,190	1,138	1,126	0	0	0	0	7.500	7.892	MON	7	86	06/02/2000	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397			4	1	929	104.5400	983	940	931	0	0	0	0	7.500	7.921	MON	6	70	06/02/2000	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591			4	1	3,047	104.5400	3,223	3,083	3,055	0	1	0	0	7.500	7.838	MON	19	231	06/02/2000	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101			4	1	918	104.5400	989	947	924	0	1	0	0	7.500	8.382	MON	6	71	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			4	1	1,946	104.5400	2,099	2,008	1,958	0	2	0	0	7.500	8.505	MON	13	150	05/18/2000	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			4	1	712	104.5400	768	735	717	0	1	0	0	7.500	8.453	MON	5	55	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			4	1	5,069	104.5400	5,467	5,229	5,092	0	4	0	0	7.500	8.759	MON	33	392	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			4	1	1,242	104.5600	1,314	1,257	1,244	0	0	0	0	7.500	7.895	MON	8	94	06/02/2000	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873			4	1	293	104.5400	310	296	293	0	0	0	0	7.500	7.939	MON	2	22	06/02/2000	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935			4	1	109	104.5400	116	111	110	0	0	0	0	7.500	7.996	MON	1	8	06/02/2000	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			4	1	2,348	104.5600	2,532	2,422	2,361	0	2	0	0	7.500	8.498	MON	15	182	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			4	1	2,680	104.5600	2,836	2,713	2,686	0	1	0	0	7.500	7.875	MON	17	203	06/02/2000	01/15/2030
362156-HA-2	GNMA POOL NO 155125			4	1	38	103.4900	38	36	37	0	0	0	0	8.500	7.365	MON	0	3	03/15/1996	12/15/2019
362165-M2-5	GNMA 1 POOL NO 184077			4	1	131	105.7600	137	130	130	0	0	0	0	7.500	7.312	MON	1	10	06/30/1997	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712			4	1	544	103.5800	584	564	548	0	1	0	0	6.500	7.625	MON	3	36	07/14/1999	06/15/2029
36217S-EX-5	GNMA POOL NO 201850			4	1	1,730	107.8200	1,872	1,736	1,731	0	0	0	0	7.500	7.637	MON	11	130	01/10/1997	06/15/2024
36218Y-PX-9	GNMA 1 POOL NO 236338			4	1	355	103.4900	347	336	341	0	(2)	0	0	8.500	6.704	MON	2	29	01/31/1994	07/15/2021
36219R-F8-9	GNMA 1 POOL NO 256791			4	1	1,247	103.5800	1,348	1,301	1,262	0	2	0	0	6.500	7.570	MON	7	85	08/18/2000	03/15/2029
362205-BH-8	GNMA POOL NO 297140			4	1	4,044	105.8200	4,208	3,976	3,996	0	(7)	0	0	8.000	7.565	MON	27	318	08/18/2000	08/15/2022
36220V-NB-1	GNMA POOL NO 289386			4	1	11,931	103.9000	12,850	12,368	12,268	0	50	0	0	9.000	10.211	MON	93	1,113	09/13/1990	12/15/2019
36223C-BV-9	GNMA POOL NO 303452			4	1	3,165	103.4900	3,139	3,033	3,069	0	(13)	0	0	8.500	7.421	MON	21	258	03/15/1996	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038			4	1	1,748	103.4900	1,738	1,679	1,698	0	(7)	0	0	8.500	7.331	MON	11	144	03/15/1996	07/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			4	1	1,031	103.4900	1,043	1,008	1,013	0	(3)	0	0	8.500	7.928	MON	7	86	04/15/1994	10/15/2021
36223G-RR-2	GNMA POOL NO 307496			4	1	157	103.4900	156	151	153	0	(1)	0	0	8.500	7.302	MON	1	13	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			4	1	1,421	103.4900	1,414	1,366	1,381	0	(6)	0	0	8.500	7.248	MON	10	116	11/17/1995	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107			4	1	179	103.4900	178	172	174	0	(1)	0	0	8.500	7.239	MON	1	15	03/15/1996	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			4	1	4,693	105.8200	4,884	4,615	4,630	0	(8)	0	0	8.000	7.640	MON	31	369	08/18/2000	01/15/2022
36223K-3W-8	GNMA POOL NO 310513			4	1	593	103.4900	590	571	576	0	(3)	0	0	8.500	7.335	MON	4	49	11/17/1995	06/15/2021
36223M-SF-4	GNMA POOL NO 312018			4	1	689	103.4900	686	663	670	0	(3)	0	0	8.500	7.335	MON	5	56	06/14/1995	07/15/2021
36223M-TE-6	GNMA POOL NO 312049			4	1	114	103.4900	113	110	111	0	0	0	0	8.500	7.230	MON	1	9	06/14/1995	08/15/2021
36223R-BN-4	GNMA POOL NO 315145			4	1	21	105.7600	21	20	20	0	0	0	0	7.500	6.554	MON	0	2	02/06/1996	03/15/2022
36223R-EE-1	GNMA POOL NO 315233			4	1	380	104.2600	391	375	377	0	0	0	0	7.000	6.714	MON	2	26	01/26/1998	09/15/2022
36223S-DM-2	GNMA POOL NO 316108			4	1	645	105.8200	671	634	637	0	(1)	0	0	8.000	7.493	MON	4	51	08/18/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			4	1	354	105.7600	370	350	351	0	0	0	0	7.500	7.133	MON	2	26	08/21/1997	04/15/2022
36223S-HP-1	GNMA POOL NO 316238			4	1	7,100	105.8200	7,388	6,981	7,012	0	(13)	0	0	8.000	7.512	MON	47	559	08/18/2000	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761			4	1	473	105.7600	495	468	469	0	(1)	0	0	7.500	7.255	MON	3	35	08/21/1997	12/15/2021
36223U-7G-7	GNMA POOL NO 318695			4	1	3,809	105.7600	3,974	3,758	3,768	0	(5)	0	0	7.500	7.198	MON	23	282	02/19/1997	03/15/2022
36223U-VL-9	GNMA POOL NO 318419			4	1	2,916	105.8200	3,034	2,867	2,880	0	(5)	0	0	8.000	7.579	MON	19	229	08/18/2000	06/15/2022
36223U-XK-9	GNMA POOL NO 318482			4	1	6,214	105.7600	6,483	6,130	6,146	0	(9)	0	0	7.500	7.210	MON	38	460	02/19/1997	04/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			4	1	2,539	105.7600	2,649	2,505	2,512	0	(4)	0	0	7.500	7.175	MON	16	188	02/19/1997	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			4	1	7,885	105.8200	8,204	7,752	7,792	0	(15)	0	0	8.000	7.514	MON	52	620	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			4	1	369	104.2600	380	364	366	0	0	0	0	7.000	6.670	MON	2	25	01/26/1998	10/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			4	1	5,385	105.8200	5,603	5,295	5,324	0	(10)	0	0	8.000	7.488	MON	35	424	08/18/2000	07/15/2022
36224A-4U-2	GNMA POOL NO 323135			4	1	5,531	105.8200	5,755	5,438	5,467	0	(9)	0	0	8.000	7.501	MON	36	435	08/18/2000	06/15/2022
36224A-F9-7	GNMA POOL NO 322492			4	1	9,309	105.7600	9,713	9,184	9,209	0	(12)	0	0	7.500	7.248	MON	57	689	02/19/1997	08/15/2022
36224A-VP-3	GNMA POOL NO 322922			4	1	1,977	104.2600	2,035	1,952	1,958	0	(2)	0	0	7.000	6.728	MON	11	137	01/26/1998	12/15/2022
36224B-LT-4	GNMA POOL NO 323538			4	1	561	104.2600	577	554	556	0	(1)	0	0	7.000	6.703	MON	3	39	01/26/1998	11/15/2022
36224B-VB-2	GNMA POOL NO 323810			4	1	4,420	105.8200	4,599	4,346	4,362	0	(9)	0	0	8.000	7.631	MON	29	348	08/18/2000	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			4	1	901	105.7600	942	891	893	0	(1)	0	0	7.500	7.184	MON	6	67	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			4	1	13,028	105.8200	13,554	12,808	12,872	0	(24)	0	0	8.000	7.533	MON	85	1,025	08/18/2000	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			4	1	530	105.8200	552	521	524	0	(1)	0	0	8.000	7.431	MON	3	42	08/18/2000	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417			4	1	1,134	103.4900	1,147	1,108	1,117	0	(3)	0	0	8.500	7.876	MON	8	94	04/15/1994	12/15/2022
36224F-P8-7	GNMA POOL NO 327247			4	1	1,317	105.7600	1,373	1,299	1,303	0	(2)	0	0	7.500	7.226	MON	8	97	02/19/1997	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			4	1	221	104.2600	228	219	220	0	0	0	0	7.000	6.645	MON	1	16	01/26/1998	10/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224K-EY-1	GNMA 1 POOL NO 330551			4	1	259	104.2600	267	256	257	0	0	0	0	7.000	6.657	MON	1	18	01/26/1998	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909			4	1	401	104.2600	413	396	397	0	0	0	0	7.000	6.675	MON	2	28	01/26/1998	12/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491			4	1	1,287	104.2600	1,334	1,279	1,281	0	(1)	0	0	7.000	6.855	MON	7	90	12/06/2000	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734			4	1	82,395	105.7600	88,179	83,376	82,797	0	61	0	0	7.500	7.906	MON	521	6,253	07/23/1996	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			4	1	306	105.7600	314	297	300	0	(1)	0	0	7.500	6.636	MON	2	22	09/24/1998	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003			4	1	526	104.2600	542	520	521	0	(1)	0	0	7.000	6.742	MON	3	36	01/26/1998	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			4	1	6,105	105.8200	6,174	5,835	5,945	0	(21)	0	0	8.000	6.888	MON	39	467	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			4	1	415	104.2600	428	410	412	0	0	0	0	7.000	6.678	MON	2	28	01/26/1998	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			4	1	228	107.8200	247	229	229	0	0	0	0	7.500	7.645	MON	1	17	01/10/1997	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596			4	1	250	104.2600	291	279	267	0	2	0	0	7.000	9.937	MON	2	20	11/03/1994	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451			4	1	21	105.7600	22	21	21	0	0	0	0	7.500	6.969	MON	0	2	10/10/1995	05/15/2023
36224T-QM-5	GNMA 1 POOL NO 338060			4	1	386	105.7600	409	387	386	0	0	0	0	7.500	7.633	MON	2	29	03/15/1996	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186			4	1	469	104.2600	483	463	465	0	(1)	0	0	7.000	6.667	MON	3	32	01/26/1998	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515			4	1	96	104.2600	107	103	100	0	1	0	0	7.000	9.041	MON	1	7	07/21/1994	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			4	1	340	105.7600	361	341	340	0	0	0	0	7.500	7.626	MON	2	26	03/15/1996	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			4	1	108	105.0900	109	104	106	0	0	0	0	8.000	6.857	MON	1	8	03/26/1998	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777			4	1	1,178	111.8300	1,358	1,214	1,186	0	1	0	0	7.000	8.026	MON	7	85	08/03/1999	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060			4	1	5,581	105.0900	5,662	5,387	5,502	0	(13)	0	0	8.000	6.844	MON	36	431	09/09/1998	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097			4	1	471	105.0900	475	452	463	0	(1)	0	0	8.000	6.703	MON	3	36	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			4	1	583	106.0200	604	569	577	0	(1)	0	0	7.000	6.336	MON	3	40	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115			4	1	104,006	113.2800	114,880	101,412	102,976	0	(170)	0	0	8.500	7.648	MON	718	8,620	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			4	1	142	106.0200	148	139	141	0	0	0	0	7.000	6.551	MON	1	10	08/21/1998	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168			4	1	158	104.9100	167	159	158	0	0	0	0	6.500	6.619	MON	1	10	04/05/1999	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228			4	1	165	105.8200	169	160	162	0	0	0	0	8.000	6.957	MON	1	13	02/18/1997	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			4	1	558	105.0900	564	536	547	0	(2)	0	0	8.000	6.729	MON	4	43	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			4	1	372	104.9100	389	371	371	0	0	0	0	6.500	6.440	MON	2	24	01/14/1998	12/15/2023
36225B-FV-5	GNMA POOL NO 781080			4	1	728	104.5400	785	751	732	0	1	0	0	7.500	8.662	MON	5	56	05/18/2000	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835			4	1	500,024	103.6700	495,076	477,537	496,541	0	(561)	0	0	3.375	2.400	MON	1,343	14,525	11/07/2012	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532			4	1	173,807	107.8900	165,252	153,169	172,172	0	(380)	0	0	6.000	2.739	MON	766	9,190	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			4	1	96,987	106.1900	91,669	86,323	96,337	0	(140)	0	0	5.500	1.599	MON	396	4,748	04/17/2012	08/15/2038
38376M-4W-4	GINNIE MAE II CMO			4	1	2,066,985	90.2400	2,033,036	2,252,789	2,068,599	0	1,294	0	0	3.000	3.630	MON	5,632	66,498	12/01/2018	06/20/2047
38376M-EN-3	GINNIE MAE II CMO			4	1	3,606,843	88.0800	3,489,558	3,961,952	3,607,485	0	145	0	0	3.000	3.624	MON	9,905	116,949	12/01/2018	02/20/2047
38376U-S8-3	GINNIE MAE I CMO			4	1	3,326,152	92.7400	3,167,442	3,415,269	3,330,656	0	2,721	0	0	3.000	3.184	MON	8,538	102,458	06/20/2017	05/16/2047
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO			4	1	2,089,605	100.8300	2,035,717	2,018,959	2,088,406	0	(803)	0	0	3.500	3.240	MON	5,889	69,342	12/01/2018	05/16/2042
38378H-H3-3	GINNIE MAE II CMO			4	1	3,536,939	88.7300	3,500,554	3,945,000	3,557,093	0	12,451	0	0	2.500	3.152	MON	8,219	98,625	05/22/2017	10/20/2042
38379E-2J-0	GINNIE MAE I CMO			4	1	6,308,578	89.0500	6,009,510	6,748,274	6,312,134	0	2,210	0	0	3.000	3.478	MON	16,871	199,196	12/01/2018	09/16/2044
38379G-VN-4	GINNIE MAE I CMO			4	1	1,270,460	95.7100	1,383,913	1,445,947	1,270,666	0	206	0	0	3.500	4.443	MON	4,217	4,205	12/01/2018	10/16/2044
38379H-8G-3	GINNIE MAE II CMO			4	1	2,311,232	106.8800	2,430,710	2,274,290	2,311,160	0	(72)	0	0	4.000	3.895	MON	7,581	22,592	12/01/2018	01/20/2045
38380A-2F-3	GINNIE MAE II CMO			4	1	3,379,566	91.0200	3,424,833	3,762,913	3,398,509	0	10,065	0	0	3.000	3.644	MON	9,407	112,887	01/27/2017	10/20/2046
38380A-ZA-8	GINNIE MAE II CMO			4	1	1,865,705	87.2800	1,882,419	2,156,884	1,880,736	0	7,927	0	0	2.750	3.604	MON	4,943	59,314	01/24/2017	09/20/2046
38380C-GB-3	GINNIE MAE II CMO			4	1	4,479,626	108.0200	4,448,126	4,117,836	4,484,576	0	3,057	0	0	4.000	3.423	MON	13,726	161,199	12/01/2018	01/20/2047
38380V-LK-5	GINNIE MAE II CMO			4	1	782,584	94.9600	794,033	836,148	782,354	0	(230)	0	0	3.500	3.925	MON	2,439	12,088	12/01/2018	03/20/2048
38380W-J4-2	GINNIE MAE II CMO			4	1	1,109,139	104.5500	1,210,034	1,157,372	1,109,056	0	(82)	0	0	4.000	4.322	MON	3,858	7,677	12/01/2018	05/20/2048
38380W-UM-9	GINNIE MAE II CMO			4	1	6,108,002	90.5200	6,438,256	7,112,666	6,109,386	0	1,384	0	0	3.000	4.004	MON	17,782	0	12/11/2018	04/20/2048
38380Y-GV-1	GINNIE MAE I CMO			4	1	12,823,416	99.3100	13,816,894	13,912,806	12,822,485	0	(932)	0	0	3.500	4.101	MON	40,579	161,139	12/01/2018	08/20/2048
38380Y-U8-6	GINNIE MAE I CMO			4	1	1,617,598	96.2200	1,748,850	1,817,490	1,617,631	0	33	0	0	3.500	4.370	MON	5,301	10,556	12/01/2018	09/20/2048
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			4	1	899,680	97.0000	1,265,905	1,305,057	1,177,938	0	17,802	0	0	7.430	11.415	MON	8,080	96,967	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1	29,276	97.0000	29,584	30,499	30,099	0	47	0	0	7.430	7.916	MON	189	2,270	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			4	1	187,316	97.0000	202,375	208,634	203,865	0	888	0	0	7.430	8.560	MON	1,292	18,606	12/15/1987	10/25/2022
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1	59,686	97.0000	68,520	70,639	68,549	0	489	0	0	7.430	9.187	MON	437	7,408	05/23/1986	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			4	1	30,702	97.0000	34,944	36,024	34,722	0	228	0	0	7.430	9.109	MON	223	2,676	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			4	1	77,156	97.0000	81,899	84,432	81,954	0	390	0	0	7.430	8.683	MON	523	6,370	05/14/1986	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO			4	1	26,161	97.0000	39,637	40,863	36,501	0	695	0	0	7.430	12.371	MON	253	5,464	05/31/1985	12/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			4	1	280,337	97.0000	330,750	340,979	324,587	0	2,548	0	0	7.430	9.461	MON	2,111	25,367	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						86,654,866	XXX	88,267,365	90,286,543	86,996,305	0	46,698	0	0	XXX	XXX	XXX	281,329	2,608,331	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-EL-3	United States Treasury STRIP	.@			1	22,980,840	45.0900	24,121,010	53,500,000	24,142,444	0	724,185	0	0	0.000	3.069	N/A	0	0	05/18/2017	02/15/2045
912803-EP-4	United States Treasury STRIP	.@			1	2,809,560	44.4100	2,886,455	6,500,000	2,932,111	0	86,380	0	0	0.000	3.013	N/A	0	0	07/26/2017	08/15/2045
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						25,790,400	XXX	27,007,465	60,000,000	27,074,555	0	810,565	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government Bonds						5,404,479,988	XXX	6,850,105,233	8,982,696,543	6,251,147,068	0	113,584,169	29,721	0	XXX	XXX	XXX	30,162,796	78,512,291	XXX	XXX
013051-DS-3	PROVINCE OF ALBERTA DISCOUNT NOTE				1FE	1,087,370	99.9500	973,269	973,788	1,037,910	0	(1,528)	0	(93,549)	3.300	2.952	JD	2,737	33,451	09/12/2016	12/01/2046
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN				1FE	230,050	95.6300	203,046	212,330	217,463	0	(107)	0	(16,277)	3.050	2.926	JD	550	5,682	07/20/2018	12/01/2048
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN				1FE	1,214,203	112.4700	1,194,047	1,061,649	1,148,580	0	(1,387)	0	(64,236)	2.750	2.366	JD	2,486	25,021	12/19/2018	12/01/2048
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN				1FE	897,667	131.8900	869,115	658,954	842,274	0	(5,330)	0	(50,062)	4.000	2.390	JD	2,245	27,438	03/06/2018	06/01/2041
13509P-GL-1	CANADIAN HOUSING TRUST DISCOUNT NOTE				1FE	337,889	101.1800	333,366	329,477	324,349	0	96	0	(13,635)	2.650	2.843	MS	2,583	0	10/19/2018	03/15/2028
13521J-AB-7	CANADA POST CORP CORP FOREIGN				1FE	639,790	124.5500	547,169	439,303	454,944	0	(614)	0	(40,848)	4.360	4.109	JJ	8,796	20,505	04/21/2011	07/16/2040
44810Z-AY-6	HYDRO ONE INC CORP FRGN				1FE	504,785	123.1700	450,922	366,086	405,890	0	(886)	0	(33,487)	5.490	4.672	JJ	9,230	17,213	08/28/2018	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP			2	1FE	195,773	110.8900	162,380	146,434	155,425	0	(264)	0	(13,964)	4.590	4.184	AO	1,551	7,145	06/09/2014	10/09/2043
448810-AC-5	HYDRO ONE INC CORP FOREIGN				1FE	481,561	135.7900	507,036	373,408	405,445	0	(2,261)	0	(36,331)	7.350	6.291	JD	2,187	28,675	10/16/2009	06/03/2030
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	5,440,680	135.1300	5,743,195	4,250,000	4,786,669	0	(56,938)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	39,054,229	143.7600	47,267,630	32,880,000	36,613,165	0	(241,042)	0	0	8.625	7.054	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	3,646,320	144.6200	5,784,640	4,000,000	3,769,640	0	11,725	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,965,840	153.7600	3,075,140	2,000,000	1,976,950	0	1,075	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	19,225,960	156.6900	29,771,860	19,000,000	19,151,948	0	(6,933)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	38,637,592	113.0700	40,197,807	35,550,000	36,109,169	0	(240,422)	0	0	9.400	8.548	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	9,563,093	115.1400	10,417,958	9,048,000	9,181,671	0	(37,810)	0	0	8.400	7.841	JJ	350,459	760,032	07/21/2004	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	43,566,792	124.2100	46,579,875	37,500,000	39,861,941	0	(345,843)	0	0	8.050	6.663	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	4,907,750	107.5700	5,378,600	5,000,000	4,988,054	0	7,653	0	0	9.250	9.434	AO	115,625	462,500	12/06/1990	04/01/2020
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE				1FE	624,924	112.3500	534,682	475,912	537,931	0	(1,642)	0	(48,375)	4.050	3.309	MS	6,283	20,129	06/04/2015	09/05/2045
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	15,993,217	108.9700	14,978,064	13,745,000	14,052,123	0	(206,428)	0	0	9.750	7.982	MN	171,240	1,340,138	07/21/2004	05/15/2020
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	11,943,781	117.5800	13,442,578	11,433,000	11,578,241	0	(37,246)	0	0	8.750	8.298	MN	166,731	1,000,388	07/21/2004	05/01/2022
642869-AA-9	NEW BRUNSWICK PROV CANADA CORP FOREIGN				1FE	251,829	121.7600	222,868	183,043	222,906	0	(1,298)	0	(20,053)	4.800	3.403	JD	700	9,180	06/11/2015	06/03/2041
651333-DK-9	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	2,497,620	102.3600	2,047,280	2,000,000	2,017,868	0	(41,901)	0	0	9.000	6.745	JD	15,000	180,000	11/03/1998	06/01/2019
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	34,057,479	109.1000	30,369,377	27,835,000	28,632,178	0	(517,561)	0	0	9.875	7.690	JD	229,059	2,748,706	07/21/2004	06/01/2020
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	17,072,673	112.3200	16,527,501	14,714,000	15,150,599	0	(203,526)	0	0	10.000	8.285	JD	122,617	1,471,400	07/21/2004	12/01/2020
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	13,428,919	115.2600	12,497,317	10,843,000	11,424,343	0	(184,085)	0	0	9.000	6.847	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	7,164,103	119.5100	7,880,621	6,594,000	6,759,814	0	(36,384)	0	0	8.650	7.866	AO	109,323	570,381	02/04/1997	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	10,000,000	117.5800	11,758,300	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN		A	2	3FE	3,050,000	94.5000	2,835,000	3,000,000	3,018,208	0	(6,496)	0	0	5.250	4.995	FA	65,625	157,500	07/19/2013	08/01/2023
669827-DF-1	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	12,718,251	100.5200	10,683,159	10,628,000	10,644,410	0	(216,724)	0	0	9.500	7.345	FA	420,692	1,009,660	07/21/2004	02/01/2019
669827-DG-9	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	11,184,587	102.9900	10,299,100	10,000,000	10,057,979	0	(109,612)	0	0	8.875	7.756	JJ	443,750	887,500	03/21/1997	07/01/2019
669827-DH-7	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	5,283,854	104.4500	4,618,867	4,422,000	4,484,066	0	(67,599)	0	0	8.250	6.553	MN	46,615	364,815	07/07/1998	11/15/2019
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	10,975,517	113.5900	11,542,813	10,162,000	10,341,593	0	(68,093)	0	0	9.125	8.266	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	853,680	117.2900	879,698	750,000	777,497	0	(7,266)	0	0	8.750	7.452	AO	16,406	65,625	08/10/2000	04/01/2022
683234-8D-3	ONTARIO (PROVINCE OF) GOVT FOREIGN		A		1FE	9,984,120	100.8900	10,088,700	10,000,000	9,998,051	0	1,830	0	0	4.000	4.019	AO	93,333	400,000	09/30/2009	10/07/2019
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN			4	1FE	1,238,748	123.1600	1,131,659	918,875	955,156	0	(1,209)	0	(85,843)	4.650	4.372	JD	3,522	44,478	09/17/2010	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN				1FE	587,797	147.5000	539,989	366,086	439,070	0	(2,251)	0	(39,180)	6.200	4.761	JD	1,871	23,627	05/19/2010	12/02/2041
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN				1FE	978,299	104.9900	849,430	809,050	836,714	0	(778)	0	(75,392)	3.500	3.293	JD	2,334	29,477	11/15/2016	06/02/2043
68323A-CC-6	ONTARIO (PROVINCE OF) DISCOUNT NOTE				1FE	858,495	104.3600	840,518	805,389	843,609	0	(927)	0	(76,051)	3.450	3.183	JD	2,290	28,924	11/15/2016	06/02/2045
68323A-CY-8	ONTARIO (PROVINCE OF) DISCOUNT NOTE				1FE	1,080,811	94.3800	1,015,788	1,076,292	1,051,433	0	546	0	(94,650)	2.900	3.022	JD	2,572	32,491	06/05/2017	12/02/2046
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN				1FE	2,857,038	92.6800	2,520,935	2,720,018	2,623,643	0	2,081	0	(269,751)	2.800	2.981	JD	6,260	79,280	01/26/2018	06/02/2048
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	2,823,438	118.4800	3,376,737	2,850,000	2,840,700	0	1,634	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	22,725,033	138.7600	31,254,789	22,525,000	22,616,910	0	(9,544)	0	0	7.500	7.426	MS	497,427	1,689,375	07/21/2004	09/15/2029
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	11,182,852	111.8200	11,583,537	10,359,000	10,512,522	0	(69,703)	0	0	9.375	8.532	JD	43,163	971,156	07/21/2004	12/15/2020
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	19,017,638	112.3700	19,014,297	16,921,000	17,313,756	0	(167,503)	0	0	9.125	7.899	FA	583,304	1,544,041	07/21/2004	02/15/2021
803854-KA-5	SASKATCHEWAN PROV CDA GOVT FOREIGN				1FE	151,997	90.4700	139,108	153,756	143,996	0	130	0	(8,131)	2.750	3.091	JD	348	2,173	06/04/2018	12/02/2046
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN			2	1FE	125,005	105.7600	116,157	109,826	118,952	0	(137)	0	(5,915)	4.080	3.577	MS	1,314	2,347	05/29/2018	09/16/2044
89119Z-AJ-2	TORONTO HYDRO CORP Corp FOREIGN			2	1FE	59,274	97.0600	56,854	58,574	56,600	0	141	0	(2,815)	2.520	3.015	JD	28	773	05/29/2018	08/25/2026
89119Z-AK-9	TORONTO HYDRO CORP DISCOUNT NOTE			2	1FE	118,040	95.6200	105,019	109,826	109,739	0	(6)	0	(9,884)	3.485	3.487	FA	1,321	3,209	11/09/2017	02/28/2048
00386S-AB-8	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1FE	1,809,500	119.0700	1,786,020	1,500,000	1,805,138	0	(4,362)	0	0	6.500	4.789	AO	17,333	48,750	08/08/2018	10/27/2036
00386S-AM-4	ABU DHABI NATIONAL ENERG GOVT FOREIGN		D		1FE	5,934,000	97.9600	5,877,840	6,000,000	5,939,008	0	5,008	0	0	3.875	4.087	MN	35,521	116,250	08/01/2018	05/06/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1FE	4,659,105	99.1500	4,635,216	4,675,000	4,666,731	0	3,120	0	0	3.625	3.700	JD	4,237	169,469	06/14/2016	06/22/2021
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG		D		1FE	2,406,000	99.1400	2,379,480	2,400,000	2,405,728	0	(272)	0	0	4.375	4.330	AO	19,833	52,500	09/20/2018	04/23/2025
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA GOVT FOREI		D	4	1FE	9,675,212	101.7500	9,925,810	9,755,000	9,685,237	0	2,549	0	0	4.950	5.013	JJ	203,880	482,873	11/29/2016	07/29/2035
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		D		4FE	4,571,534	95.7900	4,360,270	4,552,000	4,568,068	0	(1,920)	0	0	8.250	8.177	MS	106,403	375,540	12/15/2010	09/19/2027
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	15,118,225	96.0000	13,701,120	14,272,000	15,040,481	0	(18,840)	0	0	5.625	5.208	JJ	388,020	802,800	04/01/2016	01/07/2041
105756-BW-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D		3FE	10,944,068	87.3500	9,730,028	11,139,000	10,955,851	0	3,295	0	0	5.000	5.115	JJ	238,251	556,950	04/27/2015	01/27/2045
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN		D	4	3FE	2,024,000	99.2500	1,985,000	2,000,000	2,013,196	0	(2,530)	0	0	5.333	5.162	FA	40,294	106,660	07/01/2014	02/15/2028
14976C-AA-2	CAYMAN ISLANDS (GOVERNMENT OF) GOVT FORE		D		1FE	10,147,500	102.5500	10,255,300	10,000,000	10,016,238	0	(17,876)	0	0	5.950	5.754	MN	61,153	595,000	11/23/2009	11/24/2019
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	9,840,100	101.0900	9,603,360	9,500,000	9,592,949	0	(56,576)	0	0	3.875	3.236	FA	149,295	368,125	05/21/2014	08/05/2020
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	26,331,385	91.5800	27,895,881	30,462,000	26,666,566	0	86,702	0	0	3.625	4.477	AO	187,109	1,104,248	04/01/2016	10/30/2042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN		D		1FE	37,207,110	93.2500	34,838,200	37,360,000	37,201,413	0	(4,336)	0	0	3.860	3.883	JD	40,058	1,220,725	09/28/2018	06/21/2047
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	1,413,983	115.4000	2,709,569	2,348,000	1,697,307	0	40,583	0	0	8.375	14.230	FA	74,288	196,645	07/21/2004	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	345,298	109.6000	392,368	358,000	356,004	0	1,426	0	0	11.750	12.249	FA	14,723	42,065	07/21/2004	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	384,337	148.5800	497,760	335,000	372,824	0	(1,307)	0	0	10.375	8.947	JJ	14,771	34,756	07/21/2004	01/28/2033
195325-BK-0	REPUBLIC OF COLOMBIA CORP FOREIGN		D		2FE	7,372,500	120.9500	6,652,250	5,500,000	7,312,422	0	(57,277)	0	0	7.375	4.706	MS	116,054	405,625	01/29/2018	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D		2FE	8,488,800	108.0000	7,905,600	7,320,000	8,410,833	0	(26,767)	0	0	6.125	5.000	JJ	203,003	448,350	02/17/2017	01/18/2041
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	49,808,698	103.1000	50,089,073	48,583,000	49,773,935	0	(20,541)	0	0	5.625	5.436	FA	948,887	2,437,481	06/05/2018	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	90,512,655	95.2000	85,860,880	90,190,000	90,526,456	0	(8,669)	0	0	5.000	4.971	JD	200,422	4,335,750	08/06/2018	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	5,687,500	100.0000	5,500,000	5,500,000	5,669,813	0	(17,687)	0	0	4.500	3.979	JJ	105,188	123,750	03/01/2018	01/28/2026
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		D	2	2FE	39,577,955	95.5000	37,054,000	38,800,000	39,500,746	0	(73,311)	0	0	3.875	3.615	AO	275,642	1,503,500	01/18/2018	04/25/2027
200447-AB-6	COMISION FED DE ELECTRIC CORP FOREIGN		D		2FE	9,218,400	100.6200	9,056,250	9,000,000	9,198,862	0	(19,538)	0	0	4.875	3.901	MN	42,656	219,375	10/02/2018	05/26/2021
21987B-AK-4	CODELCO INC CORP FOREIGN		D		1FE	14,234,215	108.9500	15,797,315	14,500,000	14,299,400	0	6,943	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
21987B-AL-2	CODELCO INC GOVT FOREIGN		D		1FE	3,518,700	115.7200	3,471,570	3,000,000	3,511,536	0	(7,164)	0	0	6.150	4.723	AO	34,338	92,250	08/08/2018	10/24/2036
21987B-AM-0	CODELCO INC GOVT FOREIGN		D		1FE	4,815,138	100.1400	4,255,738	4,250,000	4,257,089	0	(182,697)	0	0	7.500	3.098	JJ	146,979	318,750	01/07/2016	01/15/2019
21987B-AP-3	CODELCO INC GOVT FOREIGN		D		1FE	5,100,855	100.9500	5,124,171	5,076,000	5,099,247	0	(1,608)	0	0	3.875	3.702	MN	31,690	98,348	10/24/2018	11/03/2021
21987B-AQ-1	CODELCO INC GOVT FOREIGN		D		1FE	25,945,940	97.2800	25,099,272	25,800,000	25,857,440	0	(15,290)	0	0	3.000	2.933	JJ	352,600	774,000	10/05/2012	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN		D		1FE	6,763,136	92.4300	6,555,348	7,092,000	6,798,732	0	6,855	0	0	4.250	4.538	JJ	137,309	301,410	04/27/2015	07/17/2042
21987B-AS-7	CODELCO INC GOVT FOREIGN		D		1FE	22,723,300	102.3000	22,711,044	22,200,000	22,686,432	0	(36,868)	0	0	4.500	3.975	FA	382,950	382,500	11/14/2018	08/13/2023
21987B-AT-5	CODELCO INC GOVT FOREIGN		D		1FE	20,406,519	111.5400	18,885,106	16,932,000	20,299,557	0	(74,920)	0	0	5.625	4.311	AO	193,131	952,425	09/19/2017	10/18/2043
21987B-AU-2	CODELCO INC GOVT FOREIGN		D		1FE	861,020	100.8700	833,178	826,000	858,728	0	(650)	0	0	4.875	4.611	MN	6,376	40,268	04/27/2015	11/04/2044
21987B-AV-0	CODELCO INC GOVT FOREIGN		D		1FE	4,295,594	101.2700	4,253,256	4,200,000	4,291,403	0	(4,191)	0	0	4.500	4.124	MS	55,125	94,500	09/07/2018	09/16/2025
21987B-AW-8	CODELCO INC GOVT FOREIGN		D	2	1FE	16,501,873	95.2400	15,951,863	16,750,000	16,514,981	0	13,108	0	0	3.625	3.814	FA	252,995	528,344	06/18/2018	08/01/2027
21987B-AX-6	CODELCO INC GOVT FOREIGN		D	2	1FE	23,919,231	96.4300	22,761,357	23,605,000	23,909,810	0	(8,125)	0	0	4.500	4.416	FA	442,594	714,488	10/18/2018	08/01/2047
268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	27,409,468	116.4900	29,325,351	25,175,000	27,064,890	0	(46,968)	0	0	6.950	6.283	JJ	753,327	1,749,663	04/27/2015	01/26/2039
268317-AD-6	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	21,904,080	101.4600	22,320,320	22,000,000	21,986,765	0	11,127	0	0	4.600	4.655	JJ	432,911	1,012,000	01/21/2010	01/27/2020
268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	54,617,324	100.8600	55,571,105	55,100,000	54,686,666	0	9,943	0	0	5.600	5.661	JJ	1,319,951	3,085,600	01/21/2010	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,030,145	89.9300	829,136	922,000	1,022,380	0	(2,239)	0	0	4.875	4.170	JJ	19,852	44,948	04/27/2015	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	989,176	97.5600	811,732	832,000	988,987	0	(68)	0	0	6.000	5.040	JJ	22,048	49,920	04/27/2015	01/22/2114
279158-AE-9	ECOPETROL SA GOVT FOREIGN		D		2FE	1,278,375	110.1200	1,156,313	1,050,000	1,262,567	0	(3,792)	0	0	7.375	5.819	MS	22,156	77,438	05/19/2014	09/18/2043
279158-AJ-8	ECOPETROL SA CORP FOREIGN		D		2FE	6,688,851	94.4200	6,156,314	6,520,000	6,677,807	0	(2,678)	0	0	5.875	5.694	MN	35,113	383,050	04/01/2016	05/28/2045
279158-AK-5	ECOPETROL SA GOVT FOREIGN		D		2FE	12,123,500	95.0000	11,400,000	12,000,000	12,108,541	0	(14,959)	0	0	4.125	3.955	JJ	226,875	247,500	01/18/2018	01/16/2025
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		D		4FE	10,630,700	102.8800	10,925,325	10,620,000	10,621,757	0	(618)	0	0	7.750	7.742	JJ	358,941	823,050	07/21/2004	01/24/2023
29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN		D		1FE	47,848,552	95.7500	46,845,688	48,925,000	47,855,004	0	7,107	0	0	4.125	4.257	AO	448,479	1,591,838	10/09/2018	10/11/2047
29446M-AB-8	EQUINOR ASA GOVT FOREIGN		D	2	1FE	14,762,605	99.8300	14,754,431	14,780,000	14,762,661	0	56	0	0	3.625	3.639	MS	165,197	0	12/19/2018	09/10/2028
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		D		2FE	30,226,910	123.4800	35,285,267	28,575,000	29,848,485	0	(46,944)	0	0	8.625	8.091	AO	431,304	2,464,594	11/18/2010	04/28/2034
445545-AE-6	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2FE	10,687,500	105.5300	10,553,400	10,000,000	10,618,581	0	(68,919)	0	0	6.375	3.483	MS	162,917	318,750	09/26/2018	03/29/2021
445545-AF-3	REPUBLIC OF HUNGARY GOVT FOREIGN		D		2FE	44,746,045	139.9800	42,554,528	30,400,000	44,202,995	0	(362,536)	0	0	7.625	4.397	MS	592,378	2,318,000	12/19/2017	03/29/2041
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	24,006,353	134.5000	25,937,939	19,285,000	23,294,627	0	(135,808)	0	0	8.500	6.427	AO	359,719	1,639,225	02/23/2015	10/12/2035
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	2,426,135	115.7500	2,439,968	2,108,000	2,390,115	0	(9,113)	0	0	6.625	5.446	FA	51,983	139,655	07/29/2014	02/17/2037
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,544,898	128.4600	4,657,815	3,626,000	4,526,746	0	(29,454)	0	0	7.750	5.494	JJ	128,018	182,203	01/29/2018	01/17/2038
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,190,000	102.1500	4,085,960	4,000,000	4,089,236	0	(35,771)	0	0	4.875	3.868	MN	30,333	195,000	01/26/2016	05/05/2021
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	10,922,750	100.3700	11,441,724	11,400,000	10,960,819	0	9,216	0	0	5.250	5.548	JJ	272,650	598,500	06/25/2014	01/17/2042
455780-BK-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,972,350	98.9900	4,949,650	5,000,000	4,974,119	0	1,769	0	0	3.750	3.917	AO	34,375	93,750	09/26/2018	04/25/2022
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	16,277,063	118.9300	15,972,702	13,430,000	16,101,827	0	(50,414)	0	0	6.750	5.304	JJ	418,009	906,525	05/02/2016	01/15/2044
455780-BT-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,220,000	98.3900	4,919,650	5,000,000	5,192,871	0	(27,129)	0	0	4.125	3.413	JJ	95,104	103,125	01/12/2018	01/15/2025
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	19,075,010	98.3200	17,991,828	18,300,000	19,063,689	0	(11,321)	0	0	5.125	4.839	JJ	432,465	507,375	08/29/2018	01/15/2045
455780-BV-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	4,285,250	101.3100	4,052,360	4,000,000	4,256,164	0	(29,086)	0	0	4.750	3.704	JJ	91,306	95,000	02/27/2018	01/08/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	46,029,469	109.2700	49,634,081	45,425,000	46,029,914	0	(5,152)	0	0	5.950	5.848	JJ	1,298,840	2,494,538	08/06/2018	01/08/2046
455780-BX-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	6,337,500	98.8800	5,932,860	6,000,000	6,303,217	0	(32,060)	0	0	4.350	3.618	JJ	125,425	261,000	11/30/2017	01/08/2027
455780-BY-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	6,103,750	100.1100	6,006,840	6,000,000	6,103,058	0	(692)	0	0	5.250	5.134	JJ	151,375	157,500	05/04/2018	01/08/2047
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,943,050	95.0200	5,677,445	5,975,000	5,934,448	0	(8,586)	0	0	3.850	3.934	JJ	104,156	133,788	12/10/2018	07/18/2027
455780-CB-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	8,448,860	93.7600	7,547,922	8,050,000	8,440,851	0	(6,704)	0	0	4.750	4.448	JJ	173,131	374,063	01/22/2018	07/18/2047
455780-CD-6	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	9,947,000	92.5600	9,255,500	10,000,000	9,951,856	0	4,808	0	0	3.500	3.563	JJ	165,278	204,167	12/20/2017	01/11/2028
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	11,628,879	91.1600	10,766,232	11,810,000	11,631,267	0	2,569	0	0	4.350	4.441	JJ	242,597	299,679	05/04/2018	01/11/2048
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		D		1FE	4,527,768	122.3800	4,632,197	3,785,000	4,101,884	0	(37,908)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		D		1FE	9,782,477	118.2000	11,674,910	9,877,000	9,790,591	0	1,847	0	0	4.375	4.433	JJ	188,452	432,119	01/16/2014	01/24/2044
465077-AL-9	ISRAEL ELECTRIC CORP LTD GOVT FOREIGN		D		2FE	1,724,149	95.5000	1,661,665	1,740,000	1,725,158	0	1,009	0	0	4.250	4.359	FA	28,142	37,386	02/07/2018	08/14/2028
465138-7N-9	AID-ISRAEL GOVT FOREIGN		D		1FE	43,601,769	103.3100	45,223,077	43,775,000	43,633,545	0	5,186	0	0	4.500	4.520	JJ	826,253	1,685,025	10/02/2018	01/30/2043
465139-KZ-5	AID-ISRAEL CRP FRGN ZERO COUPON	@	D		1FE	9,998,013	83.6200	18,771,792	22,450,000	16,386,712	0	821,347	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN		D		1FE	2,616,082	97.9500	2,644,596	2,700,000	2,620,173	0	4,091	0	0	3.250	3.636	JJ	39,975	43,875	06/13/2018	01/17/2028
46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN		D		1FE	5,958,550	97.6400	6,073,084	6,220,000	5,959,867	0	1,317	0	0	4.125	4.381	JJ	116,884	0	10/09/2018	01/17/2048
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		D		2FE	54,756,061	108.6900	70,592,856	64,950,000	61,000,826	0	644,569	0	0	6.875	8.445	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
486661-AH-4	KAZAKHSTAN (REPUBLIC OF) GOVT FOREIGN		D		2FE	12,629,194	119.7300	12,206,270	10,195,000	12,618,764	0	(10,431)	0	0	6.500	4.891	JJ	294,522	0	10/02/2018	07/21/2045
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	3,516,604	99.0000	3,524,329	3,560,000	3,542,235	0	4,431	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022
500630-CH-9	KOREA DEVELOPMENT BANK GOVT FOREIGN		D		1FE	10,090,370	98.7800	9,878,100	10,000,000	10,038,256	0	(18,192)	0	0	2.500	2.306	JJ	116,667	250,000	01/22/2016	01/13/2021
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		D		1FE	267,141	182.9600	2,722,489	1,488,000	1,233,317	0	20	0	0	7.950	9.589	AO	29,574	118,296	11/22/1999	04/01/2096
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		D		1FE	514,633	113.4800	504,999	445,000	491,579	0	(6,112)	0	0	5.625	3.823	MN	4,102	25,031	03/13/2015	11/03/2025
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1FE	8,580,282	101.3800	7,344,619	7,245,000	7,351,717	0	(362,881)	0	0	7.125	2.015	AO	107,543	516,206	10/21/2015	04/16/2019
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1FE	20,237,476	105.2000	21,355,803	20,300,000	20,242,341	0	1,250	0	0	4.125	4.143	JD	48,847	837,375	06/03/2014	06/10/2044
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		D		1FE	5,835,179	98.3400	5,831,325	5,930,000	5,891,043	0	9,680	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN		D		1FE	4,972,300	101.8800	5,094,050	5,000,000	4,984,484	0	2,690	0	0	4.000	4.068	JJ	87,778	200,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP GOVT FOREIGN		D		1FE	5,500,858	101.5800	5,148,176	5,068,000	5,199,469	0	(68,925)	0	0	4.250	2.789	MN	35,300	215,390	05/22/2014	11/02/2020
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN		D		1FE	9,856,700	131.0800	10,486,320	8,000,000	9,682,472	0	(39,606)	0	0	6.250	4.740	JJ	223,611	500,000	03/05/2014	01/20/2042
501499-AB-3	KUWAIT STATE OF (GOVERNMENT) GOVT FOREIG		D		1FE	6,267,500	99.4300	6,164,908	6,200,000	6,257,166	0	(5,982)	0	0	3.500	3.370	MS	60,881	217,000	05/02/2017	03/20/2027
518417-AC-4	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	52,532,614	99.2700	51,309,168	51,687,000	51,896,307	0	(198,710)	0	0	2.750	2.349	JJ	667,265	1,421,393	04/05/2016	01/12/2020
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	43,988,943	104.5500	38,056,200	36,400,000	38,305,713	0	(1,671,064)	0	0	7.375	2.562	FA	1,043,972	2,684,500	01/13/2016	02/11/2020
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	14,575,000	105.7700	13,220,875	12,500,000	13,460,836	0	(422,178)	0	0	6.125	2.493	MS	238,194	765,625	06/07/2016	03/09/2021
536878-AG-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	1,179,850	108.9900	1,089,860	1,000,000	1,121,168	0	(37,343)	0	0	6.625	2.515	FA	27,604	66,250	05/26/2017	02/01/2022
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		D		2FE	123,233	119.6200	149,531	125,000	123,503	0	34	0	0	7.875	7.999	JD	82	9,844	06/21/2007	06/29/2037
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2FE	10,684,421	88.0000	10,462,439	11,889,000	10,714,672	0	14,957	0	0	5.500	6.252	AO	110,799	980,735	04/05/2018	10/31/2046
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN		D	2	2FE	2,617,160	87.8800	2,527,314	2,876,000	2,619,686	0	2,526	0	0	5.500	6.167	JJ	66,348	159,050	04/04/2018	07/31/2047
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,542,806	142.0000	1,759,380	1,239,000	1,403,940	0	(15,347)	0	0	11.500	8.981	MN	18,206	142,485	07/21/2004	05/15/2026
593048-BN-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	5,993,218	104.1900	5,317,756	5,104,000	5,208,566	0	(98,920)	0	0	8.125	5.978	JD	1,152	414,700	09/18/2008	12/30/2019
60283M-AA-1	MINERA Y METALURGICA DEL BOLEO GOVT FORE		D		1FE	5,130,000	99.9000	4,994,900	5,000,000	5,016,750	0	(47,632)	0	0	2.875	1.903	MN	21,563	143,750	07/29/2016	05/07/2019
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		D	4	1FE	1,096,250	108.5800	1,085,780	1,000,000	1,071,276	0	(5,928)	0	0	6.067	5.088	JD	169	60,670	05/16/2014	12/31/2033
656531-AC-4	NORSK HYDRO A S DEBENTURES		D		1FE	20,611,934	118.2600	23,257,408	19,667,000	20,116,756	0	(93,576)	0	0	7.750	7.101	JD	67,742	1,524,193	01/01/2013	06/15/2023
656531-AD-2	NORSK HYDRO A S CORP FOREIGN		D		1FE	13,429,655	119.2400	13,265,895	11,125,000	12,162,764	0	(121,401)	0	0	7.150	5.500	MN	101,639	795,438	03/23/2004	11/15/2025
656531-AM-2	NORSK HYDRO A S DEBENTURES		D		1FE	3,823,930	123.7800	5,013,131	4,050,000	3,918,891	0	10,125	0	0	7.250	7.765	MS	79,931	293,625	07/21/2004	09/23/2027
698299-AD-6	Republic of Panama GOVT FOREIGN		D		2FE	932,743	132.5000	1,546,275	1,167,000	1,012,729	0	9,915	0	0	8.875	11.286	MS	26,180	103,571	07/21/2004	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		D		2FE	3,841,431	139.5000	4,980,150	3,570,000	3,808,815	0	(15,063)	0	0	9.375	8.293	AO	83,672	317,297	04/03/2018	04/01/2029
698299-AM-6	Republic of Panama GOVT FOREIGN		D		2FE	206,500	110.0000	220,000	200,000	200,936	0	(638)	0	0	10.750	10.355	MN	2,747	21,500	04/30/2001	05/15/2020
698299-AS-3	Republic of Panama GOVT FOREIGN		D		2FE	11,228,667	123.2500	12,777,328	10,367,000	10,674,382	0	(61,906)	0	0	9.375	8.488	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		D	4	2FE	9,508,000	122.0000	9,516,000	7,800,000	9,323,719	0	(64,260)	0	0	6.700	4.890	JJ	225,008	522,600	03/17/2016	01/26/2036
698299-BB-9	Republic of Panama GOVT FOREIGN		D	4	2FE	34,582,388	92.8500	34,898,048	37,585,000	34,692,753	0	35,429	0	0	4.300	4.758	AO	278,338	1,616,155	12/21/2017	04/29/2053
698299-BD-5	Republic of Panama GOVT FOREIGN		D	2	2FE	2,882,600	100.8500	2,823,828	2,800,000	2,872,894	0	(9,706)	0	0	4.000	3.470	MS	30,800	112,000	03/12/2018	09/22/2024
698299-BG-8	Republic of Panama GOVT FOREIGN		D	4	2FE	12,925,000	97.1200	11,655,000	12,000,000	12,905,395	0	(17,944)	0	0	4.500	4.041	MN	69,000	540,000	12/19/2017	05/15/2047
698299-BH-6	Republic of Panama GOVT FOREIGN		D	2	2FE	13,474,283	95.7500	12,892,738	13,465,000	13,473,335	0	(948)	0	0	4.500	4.496	AO	126,234	302,963	04/11/2018	04/16/2050
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		D		1FE	106,200	206.9100	165,527	80,000	106,117	0	(10)	0	0	9.000	6.775	JJ	3,320	7,200	04/29/2005	01/15/2096
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		D		2FE	3,292,800	147.2500	3,092,250	2,100,000	3,226,533	0	(54,691)	0	0	8.750	3.949	MN	20,417	183,750	10/11/2017	11/21/2033
715638-AU-6	REPUBLIC OF PERU CORP SINKING FUND FRGN		D	4	2FE	1,832,188	126.2500	1,735,938	1,375,000	1,775,037	0	(16,390)	0	0	6.550	4.122	MS	26,769	90,063	04/27/2015	03/14/2037
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN		D		2FE	67,936,875	117.4000	72,083,600	61,400,000	67,785,142	0	(89,085)	0	0	5.625	4.959	MN	412,531	3,453,750	12/05/2017	11/18/2050
715638-BU-5	REPUBLIC OF PERU GOVT FOREIGN		D		2FE	3,846,500	103.2500	3,613,750	3,500,000	3,812,639	0	(31,314)	0	0	4.125	2.947	FA	50,531	144,375	11/29/2017	08/25/2027
71568Q-AA-5	PERUSAHAAN LISTRIK NEGARA PT CORP FOREIG		D		2FE	3,918,750	103.1200	3,867,188	3,750,000	3,906,600	0	(12,151)	0	0	5.500	3.956	MN	22,344	103,125	10/03/2018	11/22/2021
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	1,362,545	82.8000	991,116	1,197,000	1,350,827	0	(3,424)	0	0	6.500	5.496	JD	6,268	77,805	04/27/2015	06/02/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716540-BB-7	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	10,137,000	97.3500	9,735,000	10,000,000	10,127,575	0	(9,425)	0	0	4.875	4.424	JJ	212,604	0	09/27/2018	01/24/2022
716540-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	7,592,953	75.8200	6,857,738	9,045,000	7,643,528	0	20,084	0	0	5.500	6.785	JD	5,527	497,475	06/17/2016	06/27/2044
716540-BR-2	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	4,919,161	80.5000	3,505,775	4,355,000	4,888,240	0	(9,073)	0	0	6.375	5.486	JJ	121,849	277,631	04/27/2015	01/23/2045
716540-BV-3	PETROLEOS MEXICANOS PEMEX CORP For		D		2FE	11,057,870	87.4000	9,745,100	11,150,000	11,068,128	0	10,258	0	0	4.250	4.389	JJ	218,509	343,188	03/08/2018	01/15/2025
716540-BW-1	PETROLEOS MEXICANOS PEMEX Corp For		D		2FE	9,173,750	86.2000	8,189,000	9,500,000	9,203,467	0	29,717	0	0	4.500	5.030	JJ	187,625	213,750	02/21/2018	01/23/2026
716540-CB-6	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	2,072,440	97.2000	1,944,000	2,000,000	2,070,989	0	(1,451)	0	0	6.875	6.279	FA	56,146	0	10/24/2018	08/04/2026
716540-CC-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	29,022,063	82.6900	25,046,498	30,290,000	29,018,249	0	(1,471)	0	0	6.750	7.081	MS	567,938	1,182,938	11/27/2018	09/21/2047
716540-CE-0	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	5,120,000	97.9500	4,897,500	5,000,000	5,112,584	0	(7,416)	0	0	5.375	4.608	MS	80,625	0	10/09/2018	03/13/2022
716540-CG-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	6,738,905	94.0000	5,978,400	6,360,000	6,713,249	0	(25,656)	0	0	6.500	5.643	MS	124,020	206,700	07/13/2018	03/13/2027
716540-CK-6	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	229,675	87.2500	218,125	250,000	229,723	0	48	0	0	5.350	6.545	FA	5,164	0	12/21/2018	02/12/2028
716540-CL-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	12,036,000	80.0000	10,400,000	13,000,000	12,036,480	0	480	0	0	6.350	6.946	FA	318,735	0	12/21/2018	02/12/2048
716540-CP-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		D		2FE	279,900	93.2500	279,750	300,000	279,935	0	35	0	0	6.500	7.457	JJ	3,683	0	12/21/2018	01/23/2029
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	5,555,458	100.2900	6,533,698	6,515,000	6,508,448	0	121,164	0	0	9.875	11.930	JJ	296,659	643,356	07/21/2004	01/15/2019
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	2,290,517	129.1700	3,304,194	2,558,000	2,423,057	0	15,892	0	0	9.500	10.735	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	2,863,492	138.2000	4,291,172	3,105,000	2,953,110	0	13,376	0	0	10.625	11.677	MS	96,223	329,906	03/07/2007	03/16/2025
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	643,711	147.0600	755,914	514,000	617,115	0	(7,559)	0	0	9.500	6.655	FA	20,210	48,830	03/13/2015	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	646,727	134.8100	787,314	584,000	628,659	0	(2,339)	0	0	7.750	6.808	JJ	20,996	45,260	09/18/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	237,956	122.9700	301,284	245,000	239,853	0	242	0	0	6.375	6.618	JJ	7,202	15,619	09/09/2008	01/15/2032
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		D		2FE	165,353	125.3800	175,532	140,000	159,823	0	(803)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		D		2FE	607,396	100.8800	608,294	603,000	604,002	0	(467)	0	0	4.000	3.914	JJ	11,122	24,120	09/28/2010	01/15/2021
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN		D		1FE	55,868,768	101.9600	50,674,617	49,700,000	50,354,103	0	(1,192,985)	0	0	6.375	3.879	JJ	1,460,973	3,168,375	12/15/2015	07/15/2019
731011-AU-6	REPUBLIC OF POLAND CORP FOR		D		1FE	13,616,400	97.9000	13,706,140	14,000,000	13,633,744	0	12,450	0	0	3.250	3.661	AO	107,431	195,000	11/14/2018	04/06/2026
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2FE	1,964,625	104.8900	1,992,872	1,900,000	1,964,276	0	(349)	0	0	6.530	6.068	MN	15,853	0	12/10/2018	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE		D		2FE	752,813	102.5000	768,773	750,000	752,785	0	(28)	0	0	6.757	6.727	MN	6,475	0	12/10/2018	11/15/2048
74727P-AG-6	STATE OF QATAR GOVT FOREIGN		D		1FE	3,648,750	100.9200	3,027,480	3,000,000	3,037,841	0	(137,939)	0	0	6.550	1.865	AO	44,758	196,500	05/29/2014	04/09/2019
74727P-AK-7	STATE OF QATAR GOVT FOREIGN		D		1FE	4,540,000	102.0200	4,080,840	4,000,000	4,118,524	0	(109,933)	0	0	5.250	2.382	JJ	93,917	210,000	01/07/2015	01/20/2020
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		D		1FE	21,589,106	124.7900	21,001,484	16,830,000	21,226,614	0	(122,181)	0	0	6.400	4.470	JJ	481,712	1,045,120	08/08/2018	01/20/2040
74727P-AR-2	STATE OF QATAR GOVT FOREIGN		D		1FE	14,736,113	117.3800	14,837,211	12,640,000	14,544,967	0	(45,252)	0	0	5.750	4.675	JJ	325,041	726,800	06/03/2014	01/20/2042
74727P-AT-8	STATE OF QATAR GOVT FOREIGN		D		1FE	6,938,700	97.6400	6,834,730	7,000,000	6,969,252	0	12,137	0	0	2.375	2.563	JD	13,392	166,250	06/08/2016	06/02/2021
74727P-AU-5	STATE OF QATAR GOVT FOREIGN		D		1FE	2,016,250	96.5700	1,931,400	2,000,000	2,013,611	0	(1,609)	0	0	3.250	3.146	JD	5,236	65,000	05/02/2017	06/02/2026
74727P-AV-3	STATE OF QATAR GOVT FOREIGN		D		1FE	40,172,500	101.9200	39,239,200	38,500,000	40,127,513	0	(30,638)	0	0	4.625	4.358	JD	143,439	1,780,625	09/29/2017	06/02/2046
74727P-AW-1	STATE OF QATAR GOVT FOREIGN		D		1FE	12,050,000	101.1300	12,135,960	12,000,000	12,045,957	0	(4,043)	0	0	3.875	3.777	AO	87,833	232,500	08/23/2018	04/23/2023
74727P-AX-9	STATE OF QATAR GOVT FOREIGN		D		1FE	6,036,000	104.3800	6,262,500	6,000,000	6,034,276	0	(1,724)	0	0	4.500	4.424	AO	51,000	135,000	06/13/2018	04/23/2028
74727P-AY-7	STATE OF QATAR GOVT FOREIGN		D		1FE	3,796,200	105.0200	3,885,925	3,700,000	3,795,611	0	(589)	0	0	5.103	4.935	AO	35,664	94,406	07/31/2018	04/23/2048
74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN		D		1FE	5,240,000	103.3500	5,167,600	5,000,000	5,216,989	0	(23,011)	0	0	5.000	4.257	AO	50,000	250,000	02/22/2018	10/19/2025
74735K-2A-9	OOREDOO INTERNATIONAL FI GOVT FOREIGN		D		1FE	1,959,000	96.5000	1,930,000	2,000,000	1,962,391	0	3,391	0	0	3.250	3.744	FA	23,472	32,500	08/01/2018	02/21/2023
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D	4	2FE	3,935,500	89.2500	4,016,250	4,500,000	3,976,294	0	9,861	0	0	4.125	4.925	MN	21,141	185,625	06/30/2014	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D	4	2FE	118,470,221	98.1500	113,615,986	115,757,500	118,461,421	0	(42,848)	0	0	5.100	4.945	JD	213,187	5,903,633	06/05/2018	06/18/2050
760942-BB-7	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D	4	2FE	20,555,750	100.0400	19,006,840	19,000,000	20,383,907	0	(165,073)	0	0	4.375	3.248	AO	147,778	831,250	12/20/2017	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		D	4	2FE	18,007,490	95.1000	17,479,564	18,380,000	18,008,923	0	1,433	0	0	4.975	5.098	AO	180,341	457,203	07/05/2018	04/20/2055
77586R-AA-8	ROMANIA GOVT FOREIGN		D		2FE	10,945,000	107.4500	10,745,100	10,000,000	10,876,483	0	(68,517)	0	0	6.750	3.728	FA	270,000	0	09/26/2018	02/07/2022
77586R-AC-4	ROMANIA GOVT FOREIGN		D		2FE	82,132,748	110.8100	76,848,122	69,350,000	81,425,269	0	(241,179)	0	0	6.125	4.907	JJ	1,876,062	4,217,063	05/16/2018	01/22/2044
77586R-AF-7	ROMANIA GOVT FOREIGN		D		2FE	33,565,220	96.2500	32,773,125	34,050,000	33,569,192	0	3,972	0	0	5.125	5.219	JD	77,558	872,531	08/29/2018	06/15/2048
77586T-AE-6	ROMANIA GOVT FOREIGN		D		2FE	22,853,799	110.8100	20,611,032	18,600,000	22,714,808	0	(86,552)	0	0	6.125	4.621	JJ	503,169	1,139,250	12/19/2017	01/22/2044
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		D		2FE	1,063,383	158.0700	2,004,302	1,268,000	1,014,601	0	(5,070)	0	0	12.750	15.426	JD	3,144	161,670	02/28/2002	06/24/2028
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		D	4	2FE	3,656,087	109.1000	6,901,735	6,325,831	4,996,992	0	122,816	0	0	7.500	16.848	MS	119,927	474,437	06/25/2013	03/31/2030
80413T-AA-7	Saudi Arabia GOVT FOREIGN		D		1FE	16,147,155	96.2600	15,737,693	16,350,000	16,231,097	0	39,952	0	0	2.375	2.644	AO	70,112	388,313	11/16/2016	10/26/2021
80413T-AC-3	Saudi Arabia GOVT FOREIGN		D		1FE	37,009,425	90.3400	34,053,286	37,695,000	37,031,542	0	11,495	0	0	4.500	4.612	AO	306,272	1,696,275	12/21/2016	10/26/2046
80413T-AD-1	Saudi Arabia GOVT FOREIGN		D		1FE	12,543,592	96.1200	12,496,250	13,000,000	12,584,698	0	41,106	0	0	2.875	3.707	MS	121,469	186,875	08/23/2018	03/04/2023
80413T-AE-9	Saudi Arabia GOVT FOREIGN		D		1FE	6,786,260	94.5700	6,761,827	7,150,000	6,807,367	0	21,107	0	0	3.625	4.261	MS	84,236	192,276	06/13/2018	03/04/2028
80413T-AF-6	Saudi Arabia GOVT FOREIGN		D		1FE	9,125,815	91.2500	8,304,023	9,100,000	9,124,733	0	(429)	0	0	4.625	4.607	AO	101,711	420,875	10/23/2017	10/04/2047
80413T-AG-4	Saudi Arabia GOVT FOREIGN		D		1FE	7,111,846	99.1200	7,086,866	7,150,000	7,114,495	0	2,649	0	0	4.000	4.089	AO	58,789	138,000	11/29/2018	04/17/2025
80413T-AH-2	Saudi Arabia GOVT FOREIGN		D		1FE	1,583,280	99.3500	1,589,648	1,600,000	1,583,345	0	65	0	0	4.500	4.618	AO	14,800	9,000	11/29/2018	04/17/2030
80413T-AJ-8	Saudi Arabia GOVT FOREIGN		D		1FE	3,653,750	96.2600	3,561,657	3,700,000	3,654,015	0	265	0	0	5.000	5.080	AO	38,028	92,500	07/31/2018	04/17/2049
82929R-AC-0	SING TELECOMMUNICATIONS 144A		D		1FE	191,400	132.5600	218,724	165,000	183,616	0	(926)	0	0	7.375	6.099	JD	1,014	12,169	10/05/2007	12/01/2031
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1FE	6,612,914	119.9400	6,924,425	5,773,000	6,535,719	0	(18,252)	0	0	6.300	5.274	MN	49,503	363,699	05/15/2014	11/12/2040
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE		D		1FE	2,495,650	99.9200	2,498,075	2,500,000	2,499,543	0	842	0	0	3.250	3.288	AO	13,993	81,250	04/22/2014	04/29/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	36,711,396	98.2700	36,487,651	37,130,000	36,922,576	0	42,831	0	0	3.125	3.262	MN	125,701	1,160,313	03/11/2014	05/22/2023
856899-AC-3	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	1,002,500	101.4000	1,013,960	1,000,000	1,002,344	0	(54)	0	0	4.375	4.359	MN	4,740	43,750	09/16/2015	05/22/2043
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	1,007,830	99.9000	998,970	1,000,000	1,000,572	0	(1,723)	0	0	2.750	2.575	MN	4,125	27,500	07/21/2014	05/07/2019
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	28,884,406	101.8800	29,030,136	28,495,000	28,841,728	0	(27,855)	0	0	4.125	3.870	MN	176,313	752,709	08/21/2018	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	32,663,411	108.4000	34,015,920	31,380,000	32,572,479	0	(25,303)	0	0	4.850	4.592	MN	228,290	1,521,930	11/16/2017	05/07/2044
857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	5,023,050	92.8100	5,104,770	5,500,000	5,030,753	0	7,703	0	0	2.875	4.233	MN	18,887	79,063	11/14/2018	05/18/2026
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	7,723,580	97.5300	7,802,160	8,000,000	7,737,289	0	13,709	0	0	2.750	3.805	MN	34,833	110,000	10/19/2018	05/04/2022
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	12,568,556	96.3300	12,233,783	12,700,000	12,563,593	0	(4,279)	0	0	3.500	3.646	MN	70,379	304,500	12/10/2018	05/04/2027
857006-AK-6	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	5,450,774	95.5500	5,016,428	5,250,000	5,446,530	0	(3,824)	0	0	4.000	3.783	MN	33,250	210,000	11/28/2017	05/04/2047
857006-AL-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	10,562,551	100.7800	10,662,630	10,580,000	10,562,708	0	157	0	0	3.750	3.790	MN	65,023	138,375	11/01/2018	05/02/2023
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	5,232,023	101.7900	5,313,542	5,220,000	5,231,501	0	(522)	0	0	4.250	4.221	MN	36,359	110,925	07/17/2018	05/02/2028
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	22,673,495	104.2600	20,644,074	19,800,000	20,871,064	0	(445,492)	0	0	5.125	2.686	AO	197,313	1,014,750	09/14/2016	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	60,271,875	105.1700	54,740,465	52,050,000	55,107,946	0	(888,790)	0	0	5.000	3.072	MS	708,458	2,602,500	10/05/2012	03/23/2022
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	22,942,630	102.3000	23,529,000	23,000,000	23,000,797	0	11,037	0	0	4.000	3.998	JJ	406,333	680,000	10/29/2018	01/22/2024
85771P-AC-6	EQUINOR ASA CORP FOREIGN		D		1FE	37,763,442	110.0800	41,526,926	37,725,000	37,758,420	0	(1,072)	0	0	5.100	5.092	FA	716,146	1,923,975	04/27/2015	08/17/2040
85771P-AE-2	EQUINOR ASA CORP FOREIGN		D		1FE	2,681,437	99.2000	2,653,680	2,675,000	2,680,884	0	(158)	0	0	4.250	4.235	MN	12,000	113,688	04/27/2015	11/23/2041
85771P-AG-7	EQUINOR ASA GOVT FOREIGN		D		1FE	8,948,914	97.1600	9,424,714	9,700,000	9,343,054	0	80,918	0	0	2.450	3.432	JJ	108,263	237,650	10/07/2013	01/17/2023
85771P-AL-6	EQUINOR ASA GOVT FOREIGN		D		1FE	8,330,752	95.4300	7,949,486	8,330,000	8,330,730	0	(33)	0	0	3.950	3.949	MN	42,043	329,035	04/27/2015	05/15/2043
85771P-AN-2	EQUINOR ASA GOVT FOREIGN		D		1FE	7,673,594	101.8600	7,452,443	7,316,000	7,586,623	0	(47,892)	0	0	3.700	2.923	MS	90,231	270,692	02/24/2017	03/01/2024
85771P-AQ-5	EQUINOR ASA GOVT FOREIGN		D		1FE	16,294,825	107.6200	16,977,213	15,775,000	16,272,633	0	(7,102)	0	0	4.800	4.581	MN	111,477	685,200	09/07/2018	11/08/2043
85771P-AX-0	EQUINOR ASA GOVT FOREIGN		D		1FE	11,227,500	99.5800	10,953,910	11,000,000	11,177,803	0	(27,462)	0	0	3.250	2.947	MN	50,646	357,500	02/24/2017	11/10/2024
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		D		2FE	47,353,522	77.1400	35,520,668	46,050,000	47,195,325	0	(29,589)	0	0	4.375	4.204	MS	520,461	2,014,688	05/21/2013	03/28/2042
87164K-AH-7	SYNGENTA FINANCE AG GOVT FOREIGN		D	2	2FE	16,987,491	96.3700	16,353,534	16,969,000	16,984,198	0	(3,293)	0	0	4.441	4.416	AO	140,252	376,797	04/24/2018	04/24/2023
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN		D		1FE	4,212,667	100.9600	3,821,222	3,785,000	3,852,630	0	(81,388)	0	0	4.300	2.079	AO	29,838	162,755	05/23/2014	10/25/2019
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		D		1FE	2,677,929	119.1300	3,932,448	3,301,000	2,965,953	0	33,300	0	0	7.500	9.550	MN	41,263	247,575	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		D		1FE	1,325,474	118.8700	2,052,918	1,727,000	1,325,790	0	14	0	0	7.500	9.770	JJ	59,725	129,525	08/01/2005	01/15/2096
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	686,526	134.0700	1,112,823	830,000	714,732	0	4,098	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	439,600	99.9900	399,972	400,000	414,205	0	(5,942)	0	0	5.625	3.955	MS	5,688	22,500	05/29/2014	03/30/2021
900123-CB-4	REPUBLIC OF TURKEY GOVT FOREIGN		D		3FE	1,532,653	74.1400	1,164,045	1,570,000	1,535,046	0	720	0	0	4.875	5.034	AO	15,945	76,538	04/27/2015	04/16/2043
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	9,133,770	129.1400	12,087,130	9,360,000	9,193,133	0	6,687	0	0	8.300	8.527	FA	293,488	776,880	07/21/2004	08/15/2031
910860-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,109,003	113.9300	1,298,836	1,140,000	1,129,560	0	2,251	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
910860-AV-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	1,519,455	105.8500	1,289,253	1,218,000	1,492,409	0	(7,809)	0	0	6.050	4.397	JJ	34,798	73,689	04/27/2015	01/11/2040
910860-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	9,084,570	94.0000	7,794,480	8,292,000	9,082,873	0	(349)	0	0	5.750	5.245	AO	104,629	476,790	09/20/2016	10/12/2110
910860-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	8,262,445	90.9000	7,293,816	8,024,000	8,240,158	0	(5,780)	0	0	4.750	4.564	MS	119,636	345,515	08/06/2018	03/08/2044
910860-BE-7	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	13,749,767	101.0500	12,656,513	12,525,000	13,703,532	0	(19,498)	0	0	5.550	4.903	JJ	308,950	428,738	08/08/2018	01/21/2045
910860-BF-4	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	713,790	88.5500	613,652	693,000	712,532	0	(369)	0	0	4.600	4.420	JJ	13,991	31,878	04/27/2015	01/23/2046
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		D		2FE	4,901,392	131.4300	4,741,512	3,607,633	4,678,894	0	(53,384)	0	0	7.875	4.881	JJ	131,002	284,101	06/02/2014	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6FE	77,000	23.2500	81,375	350,000	77,000	1,750	0	0	0	9.250	42.040	MS	0	0	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		D		6FE	12,035	23.5700	11,785	50,000	11,785	(250)	0	8,715	0	13.625	32.887	FA	0	0	12/01/1999	08/15/2018
G8185T-AA-7	SINOCHEM OVERSEAS CAP CORP FOREIGN		D		1FE	4,913,655	101.5000	4,922,813	4,850,000	4,908,316	0	(5,339)	0	0	4.500	3.823	MN	29,706	109,125	10/30/2018	11/12/2020
G8449V-AB-2	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	2,971,950	98.2400	2,947,320	3,000,000	2,983,103	0	3,509	0	0	3.125	3.263	MN	10,156	93,750	11/04/2015	05/22/2023
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		D		1FE	8,182,317	100.8700	8,372,369	8,300,000	8,194,012	0	2,138	0	0	4.375	4.459	MN	39,339	363,125	08/04/2015	05/22/2043
G8449W-AB-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	8,564,336	99.8800	8,389,886	8,400,000	8,418,275	0	(52,230)	0	0	2.750	2.115	MN	34,650	231,000	05/25/2016	05/07/2019
G8449W-AD-6	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	225,998	108.5100	217,018	200,000	224,083	0	(534)	0	0	4.850	4.083	MN	1,455	9,700	03/13/2015	05/07/2044
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE		D		1FE	994,990	100.7600	1,007,570	1,000,000	995,092	0	102	0	0	3.750	3.873	MN	6,146	0	11/14/2018	05/02/2023
J26150-M8-5	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	49,777,847	103.0800	47,915,549	46,484,072	47,914,616	0	(1,162,008)	0	1,265,084	2.400	(0.124)	MS	314,818	1,119,400	11/22/2016	03/20/2020
J26150-M9-3	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	182,409,801	103.4300	176,288,427	170,441,599	176,286,315	0	(3,927,831)	0	4,649,472	2.200	(0.126)	JD	123,278	3,710,421	11/22/2016	06/22/2020
J26150-N2-7	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	99,031,396	104.0200	95,762,343	92,056,692	95,737,391	0	(2,116,801)	0	2,524,796	2.200	(0.120)	MS	571,508	2,032,113	11/22/2016	09/21/2020
J26150-N3-5	JAPAN TREASURY DISC BILL GOVT FOREIGN		B		1FE	114,560,632	105.2100	110,281,766	104,817,026	110,206,248	0	(2,707,540)	0	2,910,265	2.500	(0.107)	JD	86,151	2,592,966	11/22/2016	12/21/2020
J2661G-2D-1	JAPAN GOVERNMENT GOVT FOREIGN		B		1FE	194,044,848	105.0000	193,324,209	184,113,385	193,196,705	0	(3,906,915)	0	3,058,772	2.100	(0.116)	MS	1,091,061	3,879,489	01/10/2018	03/22/2021
J2661G-5E-6	JAPAN GOVERNMENT GOVT FOREIGN		B		1FE	105,839,874	105.3200	105,595,689	100,259,764	105,486,409	0	(2,023,571)	0	1,670,105	2.000	(0.107)	JD	65,924	1,984,182	01/10/2018	06/21/2021
M6320U-AE-9	Saudi Arabia GOVT FOREIGN		D		1FE	4,818,750	96.1300	4,806,500	5,000,000	4,833,325	0	14,575	0	0	2.875	3.744	MS	46,719	71,875	08/03/2018	03/04/2023
M8489S-AF-4	QATAR (STATE OF) GOVT FOREIGN		D		1FE	3,013,500	101.2100	3,036,330	3,000,000	3,012,438	0	(1,062)	0	0	3.875	3.769	AO	21,958	58,125	08/03/2018	04/23/2023
P3143N-AJ-3	CODELCO INC GOVT FOREIGN		D		1FE	12,758,840	99.9800	10,997,800	11,000,000	11,020,243	0	(520,711)	0	0	7.500	2.671	JJ	380,417	825,000	01/06/2016	01/15/2019
P3143N-AN-4	CODELCO INC GOVT FOREIGN		D		1FE	1,029,400	100.8500	1,008,510	1,000,000	1,013,956	0	(4,622)	0	0	3.875	3.354	MN	6,243	38,750	07/02/2015	11/03/2021
P3143N-AP-9	CODELCO INC GOVT FOREIGN		D		1FE	1,013,590	97.0200	970,225	1,000,000	1,009,598	0	(2,548)	0	0	3.000	2.714	JJ	13,667	30,000	05/26/2017	07/17/2022
P3143N-AS-3	CODELCO INC GOVT FOREIGN		D		1FE	13,454,896	111.7500	12,515,888	11,200,000	13,392,892	0	(48,604)	0	0	5.625	4.329	AO	127,750	630,000	09/20/2017	10/18/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P3143N-AU-8	CODELCO INC GOVT FOREIGN		D		1FE	2,017,100	100.8800	2,320,263	2,300,000	2,030,555	0	4,460	0	0	4.875	5.751	MN	17,753	112,125	10/06/2015	11/04/2044
P3143N-AW-4	CODELCO INC GOVT FOREIGN		D		1FE	7,127,044	101.2900	6,836,940	6,750,000	7,079,181	0	(39,793)	0	0	4.500	3.672	MS	88,594	303,750	03/01/2013	09/16/2025
P3143N-AY-0	CODELCO INC GOVT FOREIGN		D	2	1FE	4,002,560	95.2900	3,954,369	4,150,000	4,013,720	0	11,160	0	0	3.625	4.082	FA	62,682	75,219	02/21/2018	08/01/2027
000000-00-0	Republic of Seychelles Blue Government B		D	4	3Z	5,000,000	95.9500	4,797,633	5,000,000	5,000,000	0	0	0	0	6.500	6.498	AO	72,222	0	10/11/2018	10/11/2028
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		B		2FE	14,543,464	123.3700	11,987,474	9,716,775	11,171,221	0	(292,902)	0	(537,247)	5.375	2.335	APR	353,431	552,887	01/01/2013	04/29/2024
X4818A-AA-3	Latvia GOVT FOREIGN		D		1FE	0	104.4000	0	0	0	0	0	0	0	5.250	0.000	JD	0	(26,250)	01/01/2018	06/16/2021
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	13,896,000	104.6100	12,030,610	11,500,000	12,096,202	0	(522,547)	0	0	7.375	2.607	FA	329,826	848,125	06/25/2015	02/11/2020
X5048H-DW-6	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	12,228,600	105.9100	10,961,271	10,350,000	11,274,317	0	(409,641)	0	0	6.125	1.937	MS	197,225	633,938	08/25/2016	03/09/2021
X7327K-BU-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		D		1FE	3,589,470	109.1400	3,274,110	3,000,000	3,291,666	0	(88,512)	0	0	6.625	3.283	FA	82,813	198,750	06/26/2015	02/01/2022
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		D		2FE	6,381,348	158.6500	10,691,491	6,739,000	6,280,731	0	(7,635)	0	0	12.750	13.574	JD	16,707	859,223	04/02/2002	06/24/2028
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	7,598,750	99.3200	7,449,000	7,500,000	7,522,677	0	(21,523)	0	0	2.750	2.451	JJ	96,823	206,250	06/25/2015	01/12/2020
Y1670Y-AC-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2FE	14,755,309	97.6900	14,902,090	15,254,000	14,785,609	0	30,300	0	0	3.500	4.444	JJ	240,251	0	10/09/2018	07/19/2022
Y1670Y-AF-2	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2FE	4,990,250	100.1000	5,004,800	5,000,000	4,991,007	0	757	0	0	4.125	4.209	MS	61,302	0	10/02/2018	03/14/2021
Y1670Y-AL-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN		D		2FE	197,820	101.8000	203,594	200,000	197,929	0	109	0	0	5.125	5.267	MS	3,047	5,125	05/04/2018	03/14/2028
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	257,234	128.5600	257,126	200,000	253,182	0	(1,555)	0	0	7.750	5.482	JJ	7,061	15,500	04/01/2016	01/17/2038
Y20721-BK-4	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	2,585,000	119.2000	2,383,900	2,000,000	2,565,519	0	(11,499)	0	0	6.750	4.798	JJ	62,250	135,000	04/03/2017	01/15/2044
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	34,469,775	98.3600	34,525,413	35,100,000	34,518,630	0	9,179	0	0	5.125	5.234	JJ	829,481	1,593,875	08/27/2018	01/15/2045
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	13,781,500	98.8800	12,853,880	13,000,000	13,701,862	0	(74,296)	0	0	4.350	3.570	JJ	271,754	554,625	01/09/2018	01/08/2027
Y20721-BR-9	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	6,708,313	100.1800	6,160,824	6,150,000	6,697,514	0	(9,507)	0	0	5.250	4.674	JJ	155,159	322,875	12/01/2017	01/08/2047
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		D		1FE	7,344,428	101.5300	6,965,027	6,860,000	7,002,288	0	(64,650)	0	0	3.875	2.854	FA	103,376	265,825	03/24/2014	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	8,667,767	103.0900	8,055,218	7,814,000	8,140,384	0	(116,093)	0	0	4.500	2.866	MS	110,373	351,630	09/27/2016	09/08/2021
Y7996P-AH-1	SINGTEL GROUP TREASURY P CORP FOREIGN		D		1FE	1,497,375	97.9400	1,469,040	1,500,000	1,498,190	0	246	0	0	3.250	3.271	JD	135	48,750	10/07/2015	06/30/2025
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		D		1FE	14,433,666	98.6000	14,603,401	14,810,000	14,642,588	0	41,936	0	0	2.700	3.024	MS	118,850	399,870	05/19/2014	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		D		1FE	797,558	121.1900	969,548	800,000	798,781	0	127	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,139,447,305	XXX	4,122,302,241	3,948,673,353	4,066,966,725	1,500	(27,697,123)	8,715	14,442,818	XXX	XXX	XXX	51,303,203	176,159,907	XXX	XXX
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN		D		2FE	5,940,750	92.3500	5,541,240	6,000,000	5,951,387	0	710	0	0	4.625	4.675	AO	58,583	277,500	10/11/2017	04/15/2043
706451-BD-2	PETROLEOS MEXICANOS CORP FRGN		D		2FE	7,042,049	111.4800	7,686,684	6,895,000	6,986,386	0	(6,680)	0	0	9.500	9.269	MS	192,868	655,025	03/15/2006	09/15/2027
706451-BG-5	PETROLEOS MEXICANOS CORPORATE FOREIGN		D		2FE	9,885,000	87.3000	8,730,000	10,000,000	9,893,052	0	3,458	0	0	6.625	6.733	JD	29,444	662,500	06/16/2016	06/15/2035
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						22,867,799	XXX	21,957,924	22,895,000	22,830,825	0	(2,512)	0	0	XXX	XXX	XXX	280,895	1,595,025	XXX	XXX
1099999. Total - All Other Government Bonds						4,162,315,104	XXX	4,144,260,165	3,971,568,353	4,089,797,550	1,500	(27,699,635)	8,715	14,442,818	XXX	XXX	XXX	51,584,098	177,754,932	XXX	XXX
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	21,629,752	136.3000	20,271,366	14,872,500	20,543,159	0	(264,069)	0	0	7.500	4.105	AO	278,859	1,115,438	04/27/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1FE	32,072,242	143.3500	31,443,603	21,935,000	30,776,920	0	(264,749)	0	0	7.550	4.492	AO	414,023	1,656,093	04/27/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST CORPORATE MUNI FRGN			4	1FE	1,560,529	136.9000	1,427,151	1,042,500	1,500,072	0	(17,284)	0	0	7.300	3.887	AO	19,026	76,103	04/27/2015	10/01/2039
13063B-BU-5	CALIFORNIA ST CORP MUNI			4	1FE	6,935,485	137.6200	6,760,828	4,912,500	6,794,416	0	(67,567)	0	0	7.350	4.287	MN	60,178	361,069	12/09/2016	11/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN			4	1FE	2,363,609	142.6900	2,151,052	1,507,500	2,273,157	0	(25,860)	0	0	7.625	3.885	MS	38,316	114,947	04/27/2015	03/01/2040
13063B-FV-9	CALIFORNIA ST CORP MUNI			2	1FE	1,363,888	105.3500	1,356,343	1,287,500	1,363,888	0	(200,841)	0	0	7.950	2.782	MS	34,119	102,356	04/27/2015	03/01/2036
13063B-JC-7	CALIFORNIA ST CORP MUNI				1FE	23,475,982	145.4500	23,573,160	16,207,500	22,919,326	0	(176,431)	0	0	7.600	4.578	MN	205,295	1,231,770	09/16/2015	11/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN			4	1FE	8,107,820	113.3400	9,180,135	8,100,000	8,104,746	0	(386)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN			4	1FE	29,755,000	104.5900	31,120,755	29,755,000	29,755,000	0	0	0	0	4.503	4.503	MN	223,311	1,339,868	11/04/2009	11/01/2025
45506D-YZ-2	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1FE	10,130,325	103.1000	10,330,520	10,020,000	10,130,325	0	(21,953)	0	0	4.000	3.828	FA	167,000	400,800	12/20/2016	08/01/2046
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN			4	1FE	40,238,160	120.4000	43,697,728	36,295,000	39,508,255	0	(133,723)	0	0	5.456	4.663	JJ	990,128	1,980,255	04/27/2015	12/01/2039
57582R-EG-7	MASSACHUSETTS ST CORPORATE MUNI			2	1FE	1,301,304	103.0000	1,235,988	1,200,000	1,274,086	0	(10,198)	0	0	4.000	2.949	JJ	24,000	48,000	04/01/2016	07/01/2037
57582R-JN-7	MASSACHUSETTS ST CORPORATE MUNI TAXABLE			4	1FE	2,250,000	91.7500	2,064,443	2,250,000	2,250,000	0	0	0	0	3.277	3.277	JD	6,144	73,733	06/29/2016	06/01/2046
64990C-5B-3	NY ST DORM AUTH CORPORATE MUNI			2	1FE	1,563,762	102.5400	1,538,040	1,500,000	1,563,762	0	(6,407)	0	0	4.000	3.420	JJ	30,000	31,833	12/13/2017	07/01/2047
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1FE	23,107,033	115.9700	24,110,163	20,790,000	22,797,516	0	(58,853)	0	0	4.910	4.212	JD	85,066	1,020,789	04/27/2015	06/01/2040
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN			4	1FE	4,000,000	121.1000	4,843,960	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN			4	1FE	42,015,333	122.6200	47,688,474	38,890,000	41,507,945	0	(94,255)	0	0	5.517	4.936	AO	536,390	2,145,561	04/27/2015	04/01/2039
882722-VP-3	TEXAS ST CORPORATE MUNI FRGN			4	1FE	213,057	108.8500	201,371	185,000	207,392	0	(1,608)	0	0	4.631	3.336	AO	2,142	8,567	04/27/2015	04/01/2033
882723-E4-7	TEXAS STATE OF CORPORATE MUNI			2	1FE	7,469,900	101.9700	7,453,934	7,310,000	7,469,900	0	(54,357)	0	0	4.000	3.612	MN	37,362	292,400	04/01/2016	05/15/2045
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			2	1FE	9,772,363	102.0000	9,690,285	9,500,000	9,772,363	0	(133,272)	0	0	4.000	3.446	AO	95,000	380,000	01/05/2015	10/01/2044
882723-ZL-6	TEXAS STATE OF CORPORATE MUNI			2	1FE	315,822	104.7500	303,784	290,000	309,068	0	(2,522)	0	0	4.000	2.919	AO	2,900	11,600	04/01/2016	10/01/2036
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F			4	1FE	18,250,000	105.0700	19,175,823	18,250,000	18,250,000	0	0	0	0	4.554	4.554	JJ	415,553	831,105	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN			4	1FE	12,307,706	119.0400	14,523,368	12,200,000	12,282,976	0	(3,215)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI			4	1FE	6,056,210	112.1100	6,726,780	6,000,000	6,039,207	0	(2,663)	0	0	5.090	5.010	FA	127,250	305,400	08/19/2011	08/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						306,255,282	XXX	320,869,054	268,300,000	301,393,479	0	(1,540,213)	0	0	XXX	XXX	XXX	4,198,396	14,867,841	XXX	XXX
30291#-AA-9	State of Maine Credit Tenant Lease			4	1	18,592,162	95.3000	17,718,700	18,592,162	18,592,162	0	0	0	0	4.248	4.285	MON	35,102	363,931	12/17/2018	05/15/2049
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						18,592,162	XXX	17,718,700	18,592,162	18,592,162	0	0	0	0	XXX	XXX	XXX	35,102	363,931	XXX	XXX
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	24,375,675	103.5700	25,106,095	24,240,000	24,375,675	0	(59,829)	0	0	4.000	3.956	MN	161,600	969,600	04/01/2016	11/01/2038
13077C-X4-1	CALIFORNIA ST UNIV REV CORPORATE MUNI			2	1FE	2,563,893	103.1300	2,671,119	2,590,000	2,565,682	0	624	0	0	4.000	4.063	MN	17,267	103,600	07/16/2015	11/01/2043
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						26,939,568	XXX	27,777,214	26,830,000	26,941,357	0	(59,205)	0	0	XXX	XXX	XXX	178,867	1,073,200	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						351,787,012	XXX	366,364,968	313,722,162	346,926,998	0	(1,599,418)	0	0	XXX	XXX	XXX	4,412,365	16,304,972	XXX	XXX
014393-YM-8	ALDINE TX CORPORATE MUNI			2	1FE	12,857,754	102.1400	12,717,053	12,450,000	12,857,754	0	(14,863)	0	0	4.000	3.576	FA	207,500	0	08/27/2018	02/15/2048
052403-FA-5	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1FE	6,606,107	103.2100	6,904,749	6,690,000	6,614,532	0	2,435	0	0	4.000	4.083	FA	111,500	267,600	05/20/2015	08/01/2040
052403-FB-3	AUSTIN TEX CMNTY COLLEGE DIST CORPORATE			2	1FE	8,036,526	101.9700	8,279,883	8,120,000	8,042,759	0	1,770	0	0	4.000	4.061	FA	135,333	324,800	06/09/2015	08/01/2045
228130-FU-9	CROWLEY TEX INDPT SCH DIST CORPORATE MUN			2	1FE	9,186,339	102.6400	9,237,780	9,000,000	9,186,339	0	(4,191)	0	0	4.000	3.738	FA	87,000	0	09/06/2018	08/01/2048
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI			4	1FE	47,659,142	120.7900	55,915,543	46,290,000	47,451,771	0	(31,852)	0	0	5.621	5.413	FA	982,963	2,601,961	04/27/2015	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE			4	1FE	5,806,720	120.3800	6,982,272	5,800,000	5,804,585	0	(258)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
253363-WH-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	257,232	104.3700	250,488	240,000	251,670	0	(2,081)	0	0	4.000	2.969	FA	3,627	9,600	04/01/2016	02/15/2037
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	12,748,989	101.4300	12,830,895	12,650,000	12,748,989	0	(56,681)	0	0	4.000	3.830	FA	191,156	506,000	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			2	1FE	5,034,493	101.2900	5,064,500	5,000,000	5,034,493	0	(20,487)	0	0	4.000	3.849	FA	75,556	200,000	07/28/2014	02/15/2044
262061-PR-9	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1FE	1,022,789	103.7400	1,037,450	1,000,000	1,022,789	0	(6,921)	0	0	4.000	3.510	FA	15,111	40,000	12/19/2016	02/15/2039
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			2	1FE	8,050,473	101.2900	8,103,200	8,000,000	8,050,473	0	(29,547)	0	0	4.000	3.862	FA	120,889	320,000	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	3,441,324	104.7100	3,512,953	3,355,000	3,404,820	0	(8,707)	0	0	4.000	3.679	FA	50,698	134,200	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	4,538,247	104.4700	4,633,067	4,435,000	4,494,651	0	(10,418)	0	0	4.000	3.709	FA	67,018	177,400	06/19/2014	08/15/2037
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	5,113,440	101.9000	5,120,375	5,025,000	5,076,250	0	(8,939)	0	0	4.000	3.778	FA	75,933	201,000	06/19/2014	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	2,025,380	101.8000	2,036,080	2,000,000	2,014,861	0	(2,591)	0	0	4.000	3.838	FA	30,222	80,000	07/15/2014	08/15/2041
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	14,670,310	101.6200	14,770,031	14,535,000	14,670,310	0	(81,669)	0	0	4.000	3.798	FA	219,640	581,400	07/24/2014	08/15/2044
442403-MN-8	HOUSTON TEX INDPT SCH DIST CORPORATE MUN			2	1FE	1,544,987	102.5100	1,537,605	1,500,000	1,544,987	0	(6,553)	0	0	4.000	3.570	FA	22,667	60,000	05/11/2017	02/15/2042
487694-NF-4	KELLER TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	4,358,419	102.4500	4,180,042	4,080,000	4,265,812	0	(24,804)	0	0	4.000	3.230	FA	61,653	163,200	01/08/2015	08/15/2039
487694-NG-2	KELLER TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	3,225,860	101.9200	3,083,080	3,025,000	3,159,095	0	(17,887)	0	0	4.000	3.250	FA	45,711	121,000	01/08/2015	08/15/2040
511074-TW-6	LAKE TRAVIS TEX INDPT SCH DIST CORPORATE			2	1FE	6,927,323	101.9400	6,881,153	6,750,000	6,915,198	0	(12,125)	0	0	4.000	3.646	FA	201,000	0	03/06/2018	02/15/2048
513174-US-9	LAMAR TX CONS INDPT SCH DIST CORPORATE M			2	1FE	10,000,000	101.5200	10,151,600	10,000,000	10,000,000	0	0	0	0	4.000	3.997	FA	151,111	400,000	06/18/2015	02/15/2048
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE			2	1FE	4,480,948	103.1900	4,540,184	4,400,000	4,480,948	0	(34,144)	0	0	4.000	3.650	JD	14,667	176,000	12/12/2014	06/01/2039
521841-GY-6	LEANDER TEX INDPT SCH DIST CORPORATE MUN			2	1FE	11,316,200	111.7900	11,179,100	10,000,000	10,909,676	0	(120,374)	0	0	5.000	3.451	FA	188,889	500,000	06/04/2015	08/15/2039
525555-AB-4	STANFORD UNIVERSITY DEBENTURES				1FE	68,899,837	118.1300	90,532,469	76,638,000	73,815,882	0	433,506	0	0	6.875	7.760	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG CORP MUNI			4	1FE	368,063	143.6200	359,043	250,000	360,599	0	(2,143)	0	0	6.750	4.067	FA	7,031	16,875	04/27/2015	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG CORPORATE			4	1FE	339,490	132.4200	331,053	250,000	327,983	0	(3,302)	0	0	6.680	4.054	FA	6,958	16,700	04/27/2015	08/01/2036
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	39,431,300	115.0600	44,871,450	39,000,000	39,264,939	0	(21,937)	0	0	5.755	5.657	JJ	1,122,225	2,244,450	10/02/2009	07/01/2029
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	1,609,979	118.6700	1,507,096	1,270,000	1,555,689	0	(15,511)	0	0	5.750	3.669	JJ	36,513	73,025	04/27/2015	07/01/2034
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST CORPORATE			4	1FE	3,078,309	129.0000	2,850,966	2,210,000	2,935,483	0	(40,787)	0	0	6.758	3.660	JJ	74,676	149,352	04/27/2015	07/01/2034
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	16,461,888	101.4500	16,505,427	16,270,000	16,461,888	0	(84,263)	0	0	4.000	3.763	FA	271,167	650,800	12/19/2016	08/01/2044
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea			4	5GI	3,116,438	100.1200	4,459,442	4,454,241	3,414,648	0	46,065	0	0	5.000	9.378	FMAN	37,119	222,712	09/30/2014	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev			4	5GI	5,274,799	99.3600	5,237,383	5,271,000	5,274,629	0	(169)	0	0	4.500	4.514	FMAN	39,533	118,598	06/01/2018	02/01/2033
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN			4	1FE	29,000,000	113.1500	32,814,370	29,000,000	29,000,000	0	0	0	0	5.206	5.206	AO	377,435	1,509,740	09/30/2009	10/01/2031
64966H-YV-6	NEW YORK N Y CORP MUNI			4	1FE	195,899	123.5300	185,292	150,000	190,912	0	(1,425)	0	0	5.846	3.825	JD	731	8,769	04/27/2015	06/01/2040
64966J-AR-7	NEW YORK N Y CORPORATE MUNI FRGN			4	1FE	2,183,480	126.9900	2,063,523	1,625,000	2,109,187	0	(21,222)	0	0	6.271	3.796	JD	8,492	101,904	04/27/2015	12/01/2037
64966L-LH-2	NEW YORK N Y CORP MUNI			2	1FE	32,000,000	105.5900	33,788,480	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	1,360,000	03/06/2014	03/01/2035
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN			4	1FE	34,000,000	112.8100	38,355,400	34,000,000	34,000,000	0	0	0	0	5.269	5.269	JJ	895,730	1,791,460	10/07/2009	07/01/2034
944097-VA-9	WAXAHACHIE TEX INDPT SCH DIST CORPORATE			2	1FE	2,000,000	101.5200	2,030,320	2,000,000	2,000,000	0	0	0	0	4.000	3.997	FA	30,222	80,000	07/08/2015	08/15/2045
98816P-BW-1	YSLETA TEX INDPT SCH DIST CORPORATE MUNI			2	1FE	6,887,547	101.9700	6,883,110	6,750,000	6,887,547	0	(26,202)	0	0	4.000	3.688	FA	102,000	270,000	01/19/2017	08/15/2047
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						433,756,031	XXX	481,723,907	435,483,241	437,602,148	0	(228,277)	0	0	XXX	XXX	XXX	8,745,744	21,075,921	XXX	XXX
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			4	1FE	821,430	134.4600	806,742	600,000	808,036	0	(12,523)	0	0	7.550	4.009	MN	5,788	45,300	12/05/2017	05/15/2040
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE			4	1FE	6,103,760	120.3800	7,222,860	6,000,000	6,091,476	0	(3,514)	0	0	5.720	5.572	JD	28,600	343,200	04/27/2015	12/01/2038
56682H-CC-1	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1FE	2,335,480	112.0100	2,240,180	2,000,000	2,273,368	0	(29,733)	0	0	5.000	3.061	JJ	50,000	100,000	10/13/2016	01/01/2038
56682H-CK-3	MARICOPA CNTY ARIZ INDL DEV AU CORPORATE			2	1FE	1,106,005	102.3500	1,074,717	1,050,000	1,106,005	0	(5,452)	0	0	4.000	3.634	JJ	21,000	29,517	12/05/2017	01/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						10,366,675	XXX	11,344,499	9,650,000	10,278,885	0	(51,222)	0	0	XXX	XXX	XXX	105,388	518,017	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						444,122,706	XXX	493,068,406	445,133,241	447,881,033	0	(279,499)	0	0	XXX	XXX	XXX	8,851,132	21,593,938	XXX	XXX
13032U-QR-2	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	3,806,579	102.7800	3,700,080	3,600,000	3,806,579	0	(19,863)	0	0	4.000	3.251	MN	18,400	126,800	12/20/2017	11/15/2040
167593-AN-2	CHICAGO ILL O HARE INTL ARPT CORPORATE M			4	1FE	517,074	127.7500	491,841	385,000	504,001	0	(3,760)	0	0	6.395	4.115	JJ	12,310	24,621	04/27/2015	01/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH CORP MUNI			4	1FE	530,426	122.5300	542,803	443,000	519,119	0	(3,263)	0	0	6.200	4.640	JD	2,289	27,466	01/29/2016	12/01/2040
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI			4	1FE	27,000,000	123.1200	33,241,590	27,000,000	27,000,000	0	0	0	0	6.218	6.217	JD	139,905	1,678,860	11/04/2009	06/01/2039
240091-KV-9	DAYTON TX INDPT SCH DIST CORPORATE MUNI			2	1FE	7,607,857	101.8400	7,699,482	7,560,000	7,607,857	0	(17,804)	0	0	4.000	3.877	FA	114,240	302,400	09/15/2015	02/15/2040
313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES	@			1FE	16,607,746	97.9200	53,110,723	54,240,000	51,649,003	0	3,172,204	0	0	0.000	6.440	N/A	0	0	02/06/2001	10/09/2019
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	@			1FE	6,996,421	69.2200	22,880,340	33,055,000	16,690,484	0	973,361	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
31771E-AP-6	FINANCING CORP PRINCIPAL FICO DEBENTURES	@			1FE	9,507,085	99.5200	41,847,740	42,050,000	41,514,183	0	2,769,860	0	0	0.000	7.040	N/A	0	0	09/10/1997	03/07/2019
349460-4Y-8	FORT WORTH TEX INDPT SCH DIST CORPORATE			2	1FE	253,892	102.0600	244,956	240,000	253,892	0	(4,388)	0	0	4.000	2.957	FA	3,627	9,600	04/01/2016	02/15/2040
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	10,731,474	100.5400	10,772,861	10,715,000	10,731,474	0	(16)	0	0	4.000	3.978	MN	78,577	0	12/20/2018	05/15/2047
46613P-2M-7	JEA CORPORATE MUNI			2	1FE	1,268,778	102.2800	1,304,019	1,275,000	1,269,353	0	167	0	0	4.000	4.031	AO	12,750	51,000	06/26/2014	10/01/2040
46613P-3W-4	JEA CORPORATE MUNI			2	1FE	4,673,486	103.8100	4,567,684	4,400,000	4,673,486	0	(27,166)	0	0	4.000	3.181	AO	44,000	136,889	12/14/2017	10/01/2039
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			4	1FE	8,780,280	123.9400	10,757,558	8,680,000	8,769,238	0	(3,164)	0	0	5.716	5.619	JJ	248,074	496,149	04/27/2015	07/01/2039
57584F-EC-0	MASSACHUSETTS ST DEV FIN AGY CORPORATE M			2	1FE	2,000,000	102.1800	2,043,700	2,000,000	2,000,000	0	0	0	0	4.000	3.999	MN	13,333	80,000	08/26/2015	05/01/2045
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS			4	2FE	45,625,157	120.8900	54,739,898	45,280,000	45,451,488	0	(15,241)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	617,760	128.1900	576,864	450,000	604,921	0	(3,668)	0	0	5.882	3.752	JD	1,176	26,469	04/27/2015	06/15/2044
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			4	1FE	619,408	117.1400	568,105	485,000	603,469	0	(4,537)	0	0	5.389	3.559	MS	7,696	26,137	04/27/2015	03/15/2040
659155-HG-3	NORTH EAST INDPT SCH DIST TEX CORPORATE			2	1FE	262,678	104.6500	251,158	240,000	256,618	0	(2,266)	0	0	4.000	2.839	FA	4,000	9,600	04/01/2016	08/01/2036
663903-FN-7	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1FE	5,431,357	110.2300	5,511,500	5,000,000	5,431,357	0	(208,849)	0	0	5.000	3.370	MN	31,944	250,000	03/03/2015	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec			4	1FE	1,495,498	97.3200	1,455,481	1,495,498	1,495,498	0	0	0	0	3.440	3.454	MJSD	4,287	51,445	10/04/2012	09/01/2027
67884X-BR-7	OKLAHOMA DEV FIN AUTH HOSP REV CORPORATE			2	1FE	2,202,367	101.6300	2,134,146	2,100,000	2,195,493	0	(10,372)	0	0	4.000	3.329	FA	31,733	84,000	04/01/2016	08/15/2038
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	5,484,808	102.7700	5,523,726	5,375,000	5,484,808	0	(49,631)	0	0	4.000	3.593	FA	89,583	215,000	12/17/2014	02/01/2039
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI			4	1FE	3,627,060	122.8100	3,684,210	3,000,000	3,534,508	0	(17,364)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
735371-PE-0	PORT OF SEATTLE CORPORATE MUNI			2	1FE	1,599,172	103.8900	1,553,200	1,495,000	1,566,976	0	(12,058)	0	0	4.000	3.029	JD	4,983	59,800	04/01/2016	06/01/2038
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	8,446,447	80.0400	16,284,925	20,347,000	13,776,740	0	694,491	0	0	0.000	5.240	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	730,090	74.5500	1,533,514	2,057,000	1,225,940	0	64,742	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	5,287,389	73.1300	11,902,396	16,275,000	9,794,805	0	483,111	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	7,028,290	70.5800	13,410,200	19,000,000	11,038,790	0	529,879	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	5,097,341	77.9700	10,038,766	12,875,000	8,378,689	0	423,189	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	9,631,320	70.0300	19,871,695	28,378,000	15,765,889	0	799,771	0	0	0.000	5.274	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@			1FE	37,164,220	70.5000	138,187,840	196,000,000	101,564,706	0	5,865,495	0	0	0.000	6.039	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@			1FE	77,878,168	69.9000	306,873,998	439,050,000	223,201,450	0	12,974,341	0	0	0.000	6.080	N/A	0	0	07/14/2009	04/15/2030
771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE MUNI			2	1FE	10,007,600	102.4300	10,243,300	10,000,000	10,006,974	0	(626)	0	0	4.000	3.990	MN	83,333	0	09/19/2018	11/15/2048
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI			4	1FE	6,779,346	120.4700	8,282,175	6,875,000	6,796,684	0	2,654	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE			4	1FE	11,308,230	115.1700	12,093,270	10,500,000	11,188,491	0	(20,833)	0	0	4.839	4.349	JJ	254,048	508,095	06/14/2012	01/01/2041
796253-T9-3	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	5,745,629	128.1100	5,861,124	4,575,000	5,618,681	0	(39,513)	0	0	5.985	4.148	FA	114,089	273,814	12/19/2016	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	7,100,000	124.2600	8,822,247	7,100,000	7,100,000	0	0	0	0	5.718	5.718	FA	169,158	405,978	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			4	1FE	30,000,000	126.3800	37,914,000	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT CORP MUNI			4	1FE	325,233	123.6700	309,173	250,000	315,137	0	(2,882)	0	0	6.000	3.819	MN	2,500	15,000	04/27/2015	11/01/2040
798025-MM-1	SAN JACINTO TEX JR COLLEGE DIS CORPORATE			2	1FE	5,120,904	101.9200	5,096,100	5,000,000	5,120,904	0	(32,795)	0	0	4.000	3.609	FA	75,556	200,000	03/22/2016	02/15/2046
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE			4	1FE	20,988,870	117.8500	24,748,500	21,000,000	20,992,583	0	92	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
864784-DU-4	SUFFOLK CNTY N Y WTR AUTH CORPORATE MUNI			2	1FE	2,737,306	102.5400	2,666,092	2,600,000	2,684,403	0	(14,003)	0	0	4.000	3.339	JD	8,667	104,000	01/06/2015	06/01/2040
880591-EB-4	Tenn Valley Authority CORPORATE				1FE	18,740,080	122.6600	23,304,640	19,000,000	18,769,762	0	3,494	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE				1FE	11,949,240	127.9500	15,354,240	12,000,000	11,958,508	0	1,155	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE				1FE	20,337,990	125.2400	24,421,215	19,500,000	20,198,683	0	(19,324)	0	0	5.250	4.969	MS	301,438	1,023,750	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1FE	14,803,950	121.2800	18,192,000	15,000,000	14,813,116	0	1,423	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
880591-ES-7	Tenn Valley Authority CORPORATE				1FE	18,260,972	113.7800	21,350,254	18,765,000	18,269,657	0	3,189	0	0	4.250	4.383	MS	234,823	797,513	09/21/2015	09/15/2065
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	2,039,340	102.0600	2,081,258	2,039,340	2,039,340	0	0	0	0	4.900	4.900	MN	12,769	99,928	12/22/2011	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	495,326	100.1800	496,215	495,326	495,326	0	0	0	0	4.320	4.319	MN	2,734	21,398	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,173,813	99.6100	1,169,264	1,173,813	1,173,813	0	0	0	0	4.320	4.320	MN	6,479	50,709	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	594,643	99.5900	592,202	594,643	594,643	0	0	0	0	4.320	4.319	MN	3,282	25,689	10/22/2012	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	250,000	101.5600	253,900	250,000	250,000	0	0	0	0	4.830	4.830	MN	1,543	12,075	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	2,155,000	101.6200	2,189,968	2,155,000	2,155,000	0	0	0	0	4.830	4.830	MN	13,300	104,087	12/12/2013	11/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,485,000	101.6300	1,509,176	1,485,000	1,485,000	0	0	0	0	4.830	4.830	MN	9,165	71,726	12/12/2013	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,740,000	102.2300	3,823,378	3,740,000	3,740,000	0	0	0	0	4.950	4.950	MN	23,656	185,130	01/09/2014	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,140,000	97.9500	1,116,632	1,140,000	1,140,000	0	0	0	0	4.350	4.350	MN	6,337	49,590	10/01/2015	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	565,000	98.6400	557,342	565,000	565,000	0	0	0	0	4.350	4.350	MN	3,140	24,578	10/01/2015	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,100,000	98.6600	1,085,298	1,100,000	1,100,000	0	0	0	0	4.350	4.350	MN	6,114	47,850	10/01/2015	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	520,000	100.0700	520,375	520,000	520,000	0	0	0	0	4.350	4.350	MN	2,890	22,620	10/01/2015	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	1,295,000	100.0700	1,295,924	1,295,000	1,295,000	0	0	0	0	4.350	4.350	MN	7,198	56,333	10/01/2015	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se			4	1FE	5,330,000	100.8900	5,377,524	5,330,000	5,330,000	0	0	0	0	4.610	4.610	MN	31,397	245,713	03/15/2012	11/15/2026
91412G-DZ-5	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	1,451,801	124.4300	1,406,036	1,130,000	1,415,616	0	(10,358)	0	0	5.946	3.992	MN	8,585	67,190	04/27/2015	05/15/2045
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN			4	1FE	15,534,383	121.2700	18,736,679	15,450,000	15,521,730	0	(2,488)	0	0	5.262	5.221	JJ	406,490	812,979	04/27/2015	07/01/2039
940157-M5-6	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	3,597,475	103.6300	3,627,190	3,500,000	3,578,936	0	(9,124)	0	0	4.000	3.650	JD	11,667	140,000	12/07/2016	06/01/2040
940157-YT-1	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	5,394,750	103.9400	5,197,200	5,000,000	5,243,052	0	(40,731)	0	0	4.000	3.020	JD	16,667	200,000	02/06/2015	06/01/2036
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	4,647,330	102.4400	4,609,935	4,500,000	4,589,953	0	(14,811)	0	0	4.000	3.590	JD	15,000	180,000	11/18/2014	06/01/2041
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU			2	1FE	4,640,040	102.3900	4,607,685	4,500,000	4,585,527	0	(14,074)	0	0	4.000	3.610	JD	15,000	180,000	11/18/2014	06/01/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						559,863,879	XXX	1,066,218,510	1,232,673,620	869,012,333	0	28,137,646	0	0	XXX	XXX	XXX	5,947,265	18,695,000	XXX	XXX
31283G-DA-2	FHLMC GOLD POOL NO G00097			4	1	129	107.4600	134	125	127	0	0	0	0	7.500	6.488	MON	1	9	10/05/1998	02/01/2023
3128F4-4A-6	FHLMC POOL NO D65317			4	1	1,899	108.0500	1,998	1,849	1,878	0	(3)	0	0	7.500	6.748	MON	12	139	04/05/1999	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448			4	1	108	108.0500	114	105	107	0	0	0	0	7.500	6.633	MON	1	8	04/05/1999	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079			4	1	183,349	105.1300	180,073	171,283	182,222	0	(189)	0	0	3.783	1.495	MON	540	6,123	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			4	1	338,792	104.6900	328,963	314,231	337,123	0	(232)	0	0	4.316	1.303	MON	1,130	12,758	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			4	1	1,090,863	105.1900	1,087,245	1,033,630	1,084,256	0	(1,037)	0	0	4.466	3.078	MON	3,847	37,850	11/07/2012	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941			4	1	42,901	107.5300	46,982	43,693	42,960	0	7	0	0	5.500	6.190	MON	200	2,403	03/21/2006	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			4	1	2,694,624	108.1600	2,947,150	2,724,853	2,696,747	0	297	0	0	6.000	6.382	MON	13,624	163,491	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			4	1	791,635	108.1600	865,824	800,516	792,205	0	76	0	0	6.000	6.418	MON	4,003	48,031	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314			4	1	675,256	108.1600	729,730	674,688	675,357	0	(31)	0	0	6.000	5.938	MON	3,373	40,481	04/01/2016	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602			4	1	1,130,690	108.1600	1,236,751	1,143,465	1,131,783	0	147	0	0	6.000	6.333	MON	5,717	68,608	06/01/2006	05/01/2036
3128L0-XH-0	FHLMC POOL NO A68780			4	1	235,034	109.2100	232,123	212,549	232,870	0	(515)	0	0	6.000	3.770	MON	1,063	12,753	05/23/2012	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818			4	1	616,793	105.5200	639,343	605,893	615,579	0	(181)	0	0	5.000	4.424	MON	2,525	30,295	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918			4	1	4,880,553	107.2000	5,338,455	4,980,156	4,890,618	0	1,388	0	0	5.500	6.105	MON	22,826	273,909	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123			4	1	676,462	107.2000	738,810	689,224	677,481	0	134	0	0	5.500	6.162	MON	3,159	37,907	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162			4	1	752,592	107.5300	756,086	703,152	748,533	0	(657)	0	0	5.500	3.180	MON	3,223	38,673	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194			4	1	127,286	107.2000	140,891	131,435	127,613	0	42	0	0	5.500	6.639	MON	602	7,229	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			4	1	3,223,155	108.1600	3,525,213	3,259,313	3,225,728	0	294	0	0	6.000	6.385	MON	16,297	195,559	06/01/2006	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263			4	1	150,919	104.3200	145,676	139,639	143,861	0	(1,409)	0	0	5.500	2.597	MON	640	7,680	05/23/2012	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072			4	1	5,434,566	105.5200	5,537,533	5,247,817	5,419,798	0	(2,620)	0	0	5.000	3.845	MON	21,866	262,391	04/28/2009	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601			4	1	369,705	109.2100	386,915	354,288	368,270	0	(204)	0	0	6.000	4.728	MON	1,771	21,257	01/13/2009	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220			4	1	617,482	106.9000	673,099	629,682	618,154	0	84	0	0	5.500	6.291	MON	2,886	34,633	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641			4	1	137,435	109.2100	143,833	131,704	136,976	0	(66)	0	0	6.000	4.629	MON	659	7,902	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709			4	1	239,570	109.4900	251,358	229,580	238,712	0	(129)	0	0	6.000	4.775	MON	1,148	13,775	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			4	1	11,499,697	104.6200	11,276,635	10,778,702	11,445,513	0	(9,907)	0	0	4.500	3.065	MON	40,420	485,042	05/23/2012	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685			4	1	6,504,767	102.7700	6,486,532	6,311,683	6,487,902	0	(3,134)	0	0	4.000	3.314	MON	21,039	252,467	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			4	1	4,294,090	104.5800	4,346,054	4,155,780	4,283,341	0	(1,684)	0	0	4.500	3.736	MON	15,584	187,010	05/12/2011	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001			4	1	1,737,664	100.5400	1,750,404	1,740,929	1,737,722	0	13	0	0	3.500	3.535	MON	5,078	60,932	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			4	1	5,323,067	100.5400	5,262,414	5,233,927	5,315,264	0	(1,397)	0	0	3.500	3.241	MON	15,266	183,187	10/21/2013	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459			4	1	2,127,590	100.6300	2,045,066	2,032,325	2,122,207	0	(1,412)	0	0	3.500	2.721	MON	5,928	71,131	05/01/2015	08/01/2043
3128MJ-AQ-3	FHLMC POOL NO G08014			4	1	72,930	105.8900	82,270	77,694	73,452	0	81	0	0	5.000	6.847	MON	324	3,885	09/27/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061			4	1	5,982,139	107.2000	6,542,873	6,103,737	5,995,037	0	1,719	0	0	5.500	6.093	MON	27,975	335,706	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095			4	1	2,481,572	107.2000	2,714,398	2,532,217	2,486,489	0	658	0	0	5.500	6.118	MON	11,606	139,272	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116			4	1	877,179	107.5300	979,565	910,985	880,077	0	383	0	0	5.500	6.810	MON	4,175	50,104	06/15/2006	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488			4	1	626,001	100.5400	604,927	601,653	623,928	0	(395)	0	0	3.500	2.766	MON	1,755	21,058	05/15/2012	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671			4	1	8,078,857	100.2900	7,765,435	7,743,120	8,067,465	0	(4,045)	0	0	3.500	2.685	MON	22,584	271,009	10/21/2015	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702			4	1	4,554,952	100.0600	4,328,647	4,326,214	4,548,366	0	(2,591)	0	0	3.500	2.583	MON	12,618	151,417	07/22/2016	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732			4	1	80,552,727	97.6800	78,216,334	80,076,719	80,531,037	0	(8,504)	0	0	3.000	2.931	MON	200,192	2,402,302	11/15/2016	11/01/2046
3128MJ-YM-6	FHLMC POOL NO G08715			4	1	9,834,280	97.6800	9,272,572	9,493,121	9,819,047	0	(5,362)	0	0	3.000	2.562	MON	23,733	284,794	07/15/2016	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721			4	1	8,236,907	97.6800	7,750,071	7,934,408	8,223,737	0	(4,745)	0	0	3.000	2.537	MON	19,836	238,032	09/02/2016	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726			4	1	10,287,078	97.6800	9,700,970	9,931,709	10,271,996	0	(5,553)	0	0	3.000	2.566	MON	24,829	297,951	10/07/2016	10/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-ZB-9	FHLMC POOL NO G08737			4	1	4,927,597	97.6800	4,831,234	4,946,145	4,928,097	0	199	0	0	3.000	3.050	MON	12,365	148,384	11/30/2016	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741			4	1	5,655,373	97.6800	5,517,619	5,648,857	5,654,952	0	(219)	0	0	3.000	2.991	MON	14,122	169,466	11/10/2017	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747			4	1	24,571,666	97.6800	23,931,627	24,500,843	24,569,236	0	(1,861)	0	0	3.000	2.971	MON	61,252	735,026	11/09/2017	02/01/2047
3128MM-DQ-3	FHLMC POOL NO G18110			4	1	58,156	104.3200	61,122	58,589	58,379	0	27	0	0	5.500	5.718	MON	269	3,223	04/01/2016	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050			4	1	151,699	104.9900	148,768	141,697	150,681	0	(172)	0	0	3.546	1.490	MON	419	4,968	11/07/2012	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129			4	1	114,037	102.8500	108,468	105,464	107,437	0	(1,272)	0	0	5.500	3.141	MON	483	5,801	05/23/2012	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647			4	1	54,450	102.8500	51,791	50,356	51,605	0	(545)	0	0	5.500	2.482	MON	231	2,770	05/23/2012	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068			4	1	63,803	104.3200	61,586	59,034	60,540	0	(628)	0	0	5.500	2.511	MON	271	3,247	05/23/2012	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413			4	1	173,904	104.2400	168,135	161,297	165,450	0	(1,707)	0	0	5.000	2.227	MON	672	8,065	05/23/2012	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256			4	1	14,939	102.8500	14,210	13,816	14,120	0	(140)	0	0	5.500	2.073	MON	63	760	05/23/2012	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257			4	1	38,714	102.8500	36,824	35,804	36,458	0	(404)	0	0	5.500	2.759	MON	164	1,969	05/23/2012	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316			4	1	15,481	102.8500	14,725	14,317	14,616	0	(141)	0	0	5.500	2.283	MON	66	787	05/23/2012	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468			4	1	245,970	104.0600	236,958	227,717	236,332	0	(1,936)	0	0	5.500	2.770	MON	1,044	12,524	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			4	1	78,551	104.6700	76,317	72,914	75,904	0	(603)	0	0	5.000	2.343	MON	304	3,646	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			4	1	81,235	104.6700	78,925	75,405	78,679	0	(598)	0	0	5.000	2.114	MON	314	3,770	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			4	1	865,524	104.6700	840,911	803,416	834,320	0	(5,741)	0	0	5.000	2.761	MON	3,348	40,171	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			4	1	580,719	104.6700	564,205	539,048	560,760	0	(3,954)	0	0	5.000	2.563	MON	2,246	26,952	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			4	1	436,392	103.6100	424,571	409,784	426,089	0	(1,922)	0	0	4.500	2.550	MON	1,537	18,440	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			4	1	471,038	103.6100	458,278	442,318	461,216	0	(2,102)	0	0	4.500	2.149	MON	1,659	19,904	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			4	1	1,289,585	103.6100	1,254,652	1,210,955	1,261,043	0	(5,563)	0	0	4.500	2.325	MON	4,541	54,493	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			4	1	464,342	103.6100	451,764	436,030	453,424	0	(2,442)	0	0	4.500	2.538	MON	1,635	19,621	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			4	1	213,500	103.6100	207,716	200,482	209,192	0	(658)	0	0	4.500	2.097	MON	752	9,022	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			4	1	615,829	102.4400	598,168	583,891	604,484	0	(2,437)	0	0	4.000	2.282	MON	1,946	23,356	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			4	1	510,266	102.4400	495,633	483,803	500,869	0	(1,574)	0	0	4.000	2.313	MON	1,613	19,352	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			4	1	835,663	102.4400	811,698	792,324	819,068	0	(2,603)	0	0	4.000	2.563	MON	2,641	31,693	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955			4	1	1,180,095	102.4400	1,173,739	1,145,724	1,167,732	0	(2,363)	0	0	4.000	3.151	MON	3,819	45,829	12/21/2010	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174			4	1	112,526	104.5600	109,556	104,783	111,997	0	(58)	0	0	4.484	1.348	MON	392	4,029	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			4	1FE	10,848	104.9200	11,601	11,057	10,994	0	7	0	0	9.000	9.414	MON	83	995	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			4	1FE	1,502	100.5300	1,538	1,530	1,521	0	3	0	0	3.505	4.153	MON	2	46	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144			4	1	286,642	108.9800	305,608	280,420	286,233	0	(43)	0	0	6.500	5.434	MON	1,519	18,227	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			4	1	821,137	106.9000	806,623	754,594	816,616	0	(975)	0	0	5.500	3.198	MON	3,459	41,503	05/23/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785			4	1	18,676	105.7000	19,934	18,859	18,704	0	4	0	0	6.500	6.838	MON	102	1,226	06/23/1999	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			4	1	97	107.4600	102	95	96	0	0	0	0	7.500	6.470	MON	1	7	10/05/1998	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			4	1	1,785	107.4600	1,866	1,737	1,757	0	(4)	0	0	7.500	6.621	MON	11	130	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			4	1	154	107.4600	171	159	157	0	0	0	0	7.500	8.614	MON	1	12	08/08/1994	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351			4	1	375	107.4100	389	362	369	0	(1)	0	0	8.000	6.887	MON	2	29	01/14/1998	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676			4	1	3,319	108.4400	3,764	3,472	3,348	0	5	0	0	6.500	8.084	MON	19	226	08/18/2000	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A			4	1	269,958	107.1500	299,315	279,350	271,076	0	168	0	0	5.500	6.472	MON	1,280	15,364	03/26/2004	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258			4	1	4,668	109.7300	5,144	4,688	4,670	0	0	0	0	6.000	6.139	MON	23	281	10/02/2001	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839			4	1	5,594,304	105.8900	6,171,646	5,828,348	5,625,574	0	4,082	0	0	5.000	6.129	MON	24,285	291,417	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS			4	1	317,033	107.1500	351,509	328,062	318,260	0	182	0	0	5.500	6.503	MON	1,504	18,044	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000			4	1	6,216,655	100.5400	5,911,940	5,879,937	6,189,491	0	(5,210)	0	0	3.500	2.434	MON	17,150	205,798	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			4	1	3,603,772	98.0400	3,624,865	3,697,361	3,610,856	0	1,526	0	0	3.000	3.365	MON	9,243	110,921	05/02/2014	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032			4	1	3,295,973	100.6300	3,153,071	3,133,426	3,285,294	0	(2,663)	0	0	3.500	2.689	MON	9,139	109,670	01/15/2015	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			4	1	160	108.4400	173	159	160	0	0	0	0	6.500	6.354	MON	1	10	06/23/1999	08/01/2028
312939-C5-8	FHLMC POOL NO A90992			4	1	962,515	104.6200	943,845	902,168	958,510	0	(1,020)	0	0	4.500	2.852	MON	3,383	40,598	05/23/2012	02/01/2040
31293T-F7-7	FHLMC GOLD POOL NO C29190			4	1	284	105.7000	296	280	283	0	0	0	0	6.500	5.865	MON	2	18	10/02/2001	07/01/2029
312940-4X-4	FHLMC POOL NO A92638			4	1	3,691,457	104.6200	3,758,625	3,592,658	3,681,445	0	(1,401)	0	0	4.500	3.946	MON	13,472	161,670	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			4	1	491,119	104.6200	512,605	489,970	490,943	0	(25)	0	0	4.500	4.449	MON	1,837	22,049	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159			4	1	1,776,463	104.6200	1,820,414	1,740,031	1,773,358	0	(534)	0	0	4.500	3.984	MON	6,525	78,302	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093			4	1	4,548,616	104.6200	4,460,386	4,263,432	4,529,198	0	(3,822)	0	0	4.500	2.942	MON	15,988	191,854	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			4	1	2,676,708	104.6200	2,624,788	2,508,887	2,664,689	0	(2,136)	0	0	4.500	3.003	MON	9,408	112,900	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			4	1	3,326,484	104.6200	3,244,017	3,100,774	3,306,157	0	(4,181)	0	0	4.500	3.152	MON	11,628	139,535	11/07/2012	09/01/2040
312946-AR-7	FHLMC POOL NO A97216			4	1	1,775,032	102.8200	1,751,909	1,703,945	1,770,494	0	(750)	0	0	4.000	2.828	MON	5,680	68,158	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			4	1	1,965,622	104.5800	2,027,425	1,938,663	1,963,176	0	(359)	0	0	4.500	4.208	MON	7,270	87,240	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			4	1	49,109	105.5000	46,459	44,035	48,093	0	(216)	0	0	6.000	3.037	MON	220	2,642	05/23/2012	10/01/2029
31294K-ZS-7	FHLMC POOL NO E01653			4	1	10,903	100.9100	10,295	10,202	10,254	0	(127)	0	0	4.500	1.681	MON	38	459	05/23/2012	06/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
312965-QS-8	FHLMC POOL NO B13165			4	1	3,095	100.9100	2,922	2,896	2,903	0	(36)	0	0	4.500	1.832	MON	11	130	05/23/2012	04/01/2019
31296X-SN-6	FHLMC POOL NO. A12425			4	1	104,016	107.1500	115,327	107,635	104,371	0	68	0	0	5.500	6.616	MON	493	5,920	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			4	1	168,899	105.8900	190,530	179,932	170,135	0	238	0	0	5.000	6.885	MON	750	8,997	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366			4	1	841,193	105.8900	928,006	876,386	844,931	0	535	0	0	5.000	6.365	MON	3,652	43,819	05/26/2004	05/01/2034
312970-2A-3	FHLMC POOL NO B17969			4	1	27,934	102.8500	26,570	25,834	26,189	0	(319)	0	0	5.500	2.867	MON	118	1,421	05/23/2012	03/01/2020
312970-CX-2	FHLMC POOL NO B17286			4	1	38,167	100.9100	36,016	35,691	36,051	0	(419)	0	0	4.500	1.792	MON	134	1,606	11/07/2012	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497			4	1	27,256	100.9100	25,719	25,487	25,782	0	(312)	0	0	4.500	1.676	MON	96	1,147	11/07/2012	12/01/2019
312971-LX-0	FHLMC POOL NO B18442			4	1	100,926	102.0300	95,459	93,559	95,164	0	(1,071)	0	0	5.000	2.102	MON	390	4,678	05/23/2012	05/01/2020
312972-R2-0	FHLMC POOL NO B19505			4	1	42,904	102.0300	40,580	39,772	40,509	0	(460)	0	0	5.000	2.218	MON	166	1,989	05/23/2012	07/01/2020
312972-R3-8	FHLMC POOL NO B19506			4	1	81,236	102.0300	76,836	75,306	76,785	0	(805)	0	0	5.000	2.018	MON	314	3,765	05/23/2012	07/01/2020
312972-R4-6	FHLMC POOL NO B19507			4	1	24,244	102.0300	22,931	22,475	22,970	0	(254)	0	0	5.000	1.566	MON	94	1,124	05/23/2012	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612			4	1	121,580	105.8900	118,784	112,177	120,300	0	(271)	0	0	5.000	3.286	MON	467	5,609	01/01/2013	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5			4	1	182,939	108.4500	180,823	166,736	179,073	0	(770)	0	0	5.500	3.433	MON	764	9,170	05/23/2012	11/01/2029
31298T-R3-8	FHLMC GOLD POOL NO C56806			4	1	283	103.5400	289	279	283	0	0	0	0	6.500	5.840	MON	2	18	10/02/2001	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744			4	1	4,107	103.5400	4,188	4,045	4,098	0	(2)	0	0	6.500	5.922	MON	22	263	10/02/2001	09/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312			4	1	2,851	109.7300	3,142	2,863	2,852	0	0	0	0	6.000	6.150	MON	14	172	10/02/2001	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			4	1	6,795	109.7300	7,487	6,824	6,798	0	0	0	0	6.000	6.123	MON	34	409	10/02/2001	11/01/2031
3132GR-L6-6	FHLMC POOL NO Q06349			4	1	1,754,932	100.5400	1,716,737	1,707,444	1,751,496	0	(801)	0	0	3.500	3.044	MON	4,980	59,761	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437			4	1	13,992,719	100.5400	13,832,881	13,758,000	13,973,263	0	(3,828)	0	0	3.500	3.223	MON	40,128	481,530	11/13/2013	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216			4	1	3,018,903	100.5400	2,884,784	2,869,168	3,010,137	0	(2,254)	0	0	3.500	2.566	MON	8,368	100,421	01/13/2015	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			4	1	1,146,629	100.6300	1,124,304	1,117,300	1,144,625	0	(388)	0	0	3.500	3.080	MON	3,259	39,106	08/22/2014	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645			4	1	2,470,916	97.6800	2,422,595	2,480,216	2,471,140	0	87	0	0	3.000	3.053	MON	6,201	74,406	12/02/2016	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932			4	1	10,643,240	100.2900	10,202,945	10,173,625	10,620,811	0	(6,103)	0	0	3.500	2.806	MON	29,673	356,077	10/20/2015	10/01/2045
3132QL-XG-3	FHLMC POOL NO Q30678			4	1	10,686,969	100.4700	10,228,540	10,181,095	10,660,136	0	(8,064)	0	0	3.500	2.669	MON	29,695	356,338	01/06/2015	01/01/2045
3132Q0-F9-8	FHLMC POOL NO Q33791			4	1	1,293,140	100.2900	1,269,105	1,265,458	1,291,445	0	(275)	0	0	3.500	3.214	MON	3,691	44,291	06/26/2015	06/01/2045
3132Q0-KB-7	FHLMC POOL NO Q33889			4	1	1,705,921	100.2900	1,665,555	1,660,769	1,702,752	0	(800)	0	0	3.500	3.193	MON	4,844	58,127	06/23/2015	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656			4	1	2,817,437	100.2900	2,700,249	2,692,489	2,811,605	0	(1,416)	0	0	3.500	2.777	MON	7,853	94,237	10/13/2015	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871			4	1	661,012	100.2900	641,178	639,335	659,863	0	(280)	0	0	3.500	3.004	MON	1,865	22,377	07/28/2015	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121			4	1	1,030,603	100.2900	994,418	991,561	1,028,927	0	(226)	0	0	3.500	2.826	MON	2,892	34,705	09/28/2015	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021			4	1	8,298,830	98.0500	8,025,670	8,185,066	8,293,290	0	(1,030)	0	0	3.000	2.802	MON	20,463	245,552	10/27/2015	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663			4	1	38,522,282	97.6800	37,460,495	38,351,498	38,516,319	0	(3,656)	0	0	3.000	2.949	MON	95,879	1,150,545	08/08/2017	11/01/2046
31335A-ES-3	FHLMC POOL NO G60145			4	1	1,557,902	100.2900	1,504,334	1,500,011	1,555,671	0	(634)	0	0	3.500	2.866	MON	4,375	52,500	08/26/2015	08/01/2045
31335G-AL-9	FHLMC GOLD POOL NO C80011			4	1	30	107.4600	34	31	31	0	0	0	0	7.500	8.292	MON	0	3	04/12/1995	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204			4	1	4,951	108.0500	5,190	4,803	4,883	0	(11)	0	0	7.500	6.517	MON	30	360	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			4	1	202	107.4100	214	199	201	0	0	0	0	8.000	7.566	MON	1	16	08/18/2000	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272			4	1	947	108.0500	998	924	937	0	(2)	0	0	7.500	6.643	MON	6	69	03/29/1999	12/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373			4	1	1,102	108.0500	1,164	1,077	1,094	0	(1)	0	0	7.500	6.690	MON	7	81	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			4	1	57	100.8600	57	57	57	0	0	0	0	6.500	6.387	MON	0	4	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			4	1	126	108.0500	132	123	125	0	0	0	0	7.500	6.579	MON	1	9	03/29/1999	09/01/2026
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D			4	1FE	93	99.7900	97	97	96	0	0	0	0	9.500	10.183	MON	0	9	01/20/1989	02/15/2020
31349U-HL-5	FHLMC POOL NO 782935			4	1	645,821	105.8000	637,982	603,007	640,588	0	(838)	0	0	3.662	1.914	MON	1,840	21,467	11/07/2012	12/01/2034
31356D-L9-5	FHLMC GOLD POOL NO D51252			4	1	2,022	104.2800	2,114	2,027	2,022	0	0	0	0	7.000	7.090	MON	12	142	03/01/1994	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635			4	1	365	104.2800	381	366	365	0	0	0	0	7.000	7.091	MON	2	26	03/01/1994	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			4	1	355	108.0500	393	363	358	0	1	0	0	7.500	8.241	MON	2	27	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			4	1	1,224	108.0500	1,355	1,254	1,238	0	2	0	0	7.500	8.110	MON	8	94	04/12/1995	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			4	1	6,438	108.0500	6,977	6,457	6,439	0	0	0	0	7.500	7.615	MON	40	484	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			4	1	154	108.0500	161	149	152	0	0	0	0	7.500	6.618	MON	1	11	10/05/1998	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			4	1FE	34	100.0000	1	1	34	0	0	0	0	1,178.100	12.677	MON	1	13	06/26/1992	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			4	1FE	34,824	105.5800	37,759	35,763	35,435	0	33	0	0	9.000	9.483	MON	268	3,219	07/19/1991	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			4	1FE	64,208	112.0900	64,661	57,687	64,165	0	(324)	0	0	7.000	3.722	MON	337	4,038	01/01/2013	03/25/2031
313614-3X-5	FNMA POOL NO 050314			4	1	30	102.7200	29	28	29	0	0	0	0	10.000	6.908	MON	0	3	01/28/1993	06/01/2020
31362T-JH-7	FNMA POOL NO 070464			4	1	29	102.7200	28	27	27	0	0	0	0	10.000	7.129	MON	0	3	04/29/1996	01/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			4	1FE	19,500	84.0000	20,834	24,803	17,684	0	167	0	0	0.000	9.793	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			4,6	1FE	4,258	22.8600	5,671	0	6,873	0	(515)	0	0	7.500	(8.174)	MON	155	1,860	04/27/2001	11/25/2029
31365D-6P-5	FNMA POOL NO 125178			4	1	195	110.2000	220	199	196	0	0	0	0	8.000	8.817	MON	1	16	03/15/1995	01/01/2023
31365D-JE-6	FNMA POOL NO 124561			4	1	463	106.1300	479	451	456	0	(1)	0	0	7.500	6.534	MON	3	34	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			4	1	104	110.2000	117	106	105	0	0	0	0	8.000	8.691	MON	1	8	07/12/1994	11/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31368G-BX-2	FNMA POOL NO 189154			4	1	1,782	106.1300	1,843	1,737	1,752	0	(5)	0	0	7.500	6.714	MON	11	130	02/05/1999	11/01/2022
31368H-EB-5	FNMA POOL NO 190130			4	1	332	101.5400	352	347	339	0	1	0	0	6.000	7.148	MON	2	21	05/26/1999	11/01/2023
31368H-GL-1	FNMA POOL NO 190203			4	1	50	110.2000	54	49	50	0	0	0	0	8.000	7.072	MON	0	4	07/07/1999	02/01/2023
31368H-HN-6	FNMA POOL NO 190237			4	1	348	110.2000	374	340	343	0	(1)	0	0	8.000	7.136	MON	2	27	03/21/1996	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367			4	1	146,183	107.4800	146,521	136,321	145,263	0	(145)	0	0	5.500	3.228	MON	625	7,498	08/13/2010	01/01/2036
31368K-AT-3	FNMA POOL NO 191818			4	1	1,666	103.7000	1,823	1,758	1,714	0	6	0	0	7.000	8.420	MON	10	123	03/29/1995	12/01/2022
31368X-XD-5	FNMA POOL NO 203276			4	1	195	110.2000	222	201	197	0	0	0	0	8.000	8.992	MON	1	16	01/18/1995	02/01/2023
3136AN-QW-0	FANNIE MAE CMO			4	1FE	2,046,742	91.4600	2,239,593	2,448,778	2,047,430	0	688	0	0	3.000	4.340	MON	6,122	12,198	12/01/2018	05/25/2045
3136AS-XX-9	FANNIE MAE CMO			4	1FE	6,530,203	92.8100	6,404,040	6,900,000	6,552,232	0	13,472	0	0	3.000	3.387	MON	17,250	207,000	05/10/2017	07/25/2046
3136AT-2Q-6	FANNIE MAE CMO			4	1FE	6,234,036	86.2900	6,147,863	7,124,612	6,299,911	0	34,363	0	0	2.500	3.403	MON	14,843	178,115	01/18/2017	10/25/2046
3136AT-V3-5	FANNIE MAE CMO			4	1FE	2,600,077	85.9300	2,564,443	2,984,306	2,627,489	0	15,435	0	0	2.500	3.469	MON	6,217	74,608	03/22/2017	10/25/2046
3136AU-SW-2	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1FE	2,123,831	85.8800	2,135,734	2,486,739	2,148,328	0	13,119	0	0	2.500	3.535	MON	5,181	62,169	02/03/2017	12/25/2046
3136AU-T8-4	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1FE	2,461,151	81.8600	2,423,655	2,960,783	2,478,538	0	13,977	0	0	2.500	3.586	MON	6,168	74,020	10/03/2017	01/25/2047
3136AU-WH-0	FEDERAL NATL MTG ASSN GTD REMI CMO			4	1FE	2,463,521	85.8900	2,456,001	2,859,364	2,493,697	0	15,826	0	0	2.500	3.534	MON	5,957	71,484	01/20/2017	12/25/2046
3136AV-6C-8	FANNIE MAE CMO			4	1FE	3,273,188	92.0400	3,175,366	3,450,000	3,285,862	0	7,020	0	0	3.000	3.388	MON	8,625	103,500	03/29/2017	04/25/2047
3136AV-FJ-3	FANNIE MAE CMO			4	1FE	3,326,562	92.4300	3,375,403	3,651,801	3,344,841	0	10,246	0	0	3.000	3.606	MON	9,130	109,554	03/06/2017	02/25/2047
3136AV-LD-9	FANNIE MAE CMO			4	1FE	2,423,986	95.3300	2,367,239	2,483,111	2,423,331	0	(388)	0	0	3.500	3.678	MON	7,242	85,283	12/01/2018	03/25/2047
3136AV-TE-9	FANNIE MAE CMO			4	1FE	9,143,300	84.4600	9,317,997	11,031,949	9,186,337	0	26,278	0	0	2.500	3.843	MON	22,983	272,100	12/01/2018	03/25/2047
3136AV-XV-6	FANNIE MAE CMO			4	1FE	3,888,418	94.9400	3,992,798	4,205,827	3,906,729	0	9,777	0	0	3.000	3.520	MON	10,515	126,175	03/16/2017	03/25/2047
3136AW-DM-6	FANNIE MAE CMO			4	1FE	5,010,025	90.2200	5,087,169	5,638,730	4,997,812	0	(6,777)	0	0	3.000	3.659	MON	14,097	166,445	12/01/2018	04/25/2047
3136AW-Z4-2	FANNIE MAE CMO			4	1FE	6,816,274	91.7000	6,614,216	7,212,988	6,833,216	0	11,499	0	0	3.000	3.354	MON	18,032	216,390	06/29/2017	07/25/2047
3136AX-S8-9	FANNIE MAE CMO			4	1FE	9,116,434	90.9200	8,633,637	9,495,883	9,120,240	0	2,784	0	0	3.000	3.299	MON	23,740	280,301	12/01/2018	09/25/2047
31370P-TX-9	FNMA POOL NO 237366			4	1	491	101.5400	521	513	501	0	2	0	0	6.000	7.161	MON	3	31	05/26/1999	10/01/2023
31371E-TP-0	FNMA POOL NO 249958			4	1	70	103.7000	74	71	71	0	0	0	0	7.000	7.669	MON	0	5	01/10/1997	11/01/2022
31371E-VW-2	FNMA POOL NO 250029			4	1	55,721	103.8700	61,016	58,743	56,944	0	183	0	0	6.500	8.042	MON	318	3,818	04/26/2000	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154			4	1	120	105.7900	123	117	118	0	0	0	0	8.000	7.030	MON	1	9	07/07/1999	12/01/2024
31371F-BH-4	FNMA POOL NO 250340			4	1	11,691	108.0200	12,351	11,435	11,587	0	(17)	0	0	7.500	6.686	MON	71	858	11/09/1998	09/01/2025
31371H-LV-8	FNMA POOL NO 252440			4	1	1,309	106.8300	1,392	1,303	1,307	0	0	0	0	7.000	6.774	MON	8	91	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			4	1	1,261	105.2500	1,309	1,243	1,259	0	(1)	0	0	6.500	5.850	MON	7	81	10/02/2001	05/01/2031
31371K-3A-7	FNMA POOL NO 254693			4	1	545,350	107.0100	536,458	501,327	539,759	0	(994)	0	0	5.500	2.941	MON	2,298	27,573	06/16/2011	04/01/2033
31371K-BS-9	FNMA POOL NO 253949			4	1	2,581	105.2500	2,678	2,544	2,575	0	(1)	0	0	6.500	5.860	MON	14	165	10/02/2001	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225			4	1	3,896,597	107.0900	4,217,247	3,938,132	3,900,341	0	497	0	0	5.500	5.756	MON	18,050	216,597	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230			4	1	4,135,174	105.6600	4,553,946	4,309,928	4,157,239	0	2,948	0	0	5.000	6.109	MON	17,958	215,496	05/26/2004	06/01/2034
31371M-CE-5	FNMA POOL NO 255769			4	1	1,066,923	105.7500	1,091,671	1,032,324	1,062,607	0	(627)	0	0	5.000	4.001	MON	4,301	51,616	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813			4	1	536,339	105.7500	548,780	518,947	534,267	0	(275)	0	0	5.000	3.942	MON	2,162	25,947	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814			4	1	353,585	107.4800	386,212	359,326	354,068	0	66	0	0	5.500	5.948	MON	1,647	19,763	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933			4	1	3,136,008	107.4800	3,442,736	3,203,072	3,141,780	0	648	0	0	5.500	6.122	MON	14,681	176,169	11/14/2005	11/01/2035
31372C-U2-2	FNMA POOL NO 268901			4	1	13,739	103.8700	15,045	14,484	14,035	0	49	0	0	6.500	8.198	MON	78	942	04/26/2000	01/01/2024
31372K-F8-8	FNMA POOL NO 274791			4	1	1,264	103.1300	1,362	1,321	1,288	0	4	0	0	6.000	7.267	MON	7	79	05/26/1999	02/01/2024
31373G-6C-7	FNMA POOL NO 293467			4	1	439	105.7900	453	428	433	0	(1)	0	0	8.000	7.168	MON	3	34	07/07/1999	09/01/2024
31373L-E9-4	FNMA POOL NO 296360			4	1	2,625	107.6900	2,737	2,542	2,585	0	(6)	0	0	9.000	8.010	MON	19	229	08/15/1995	12/01/2024
31373L-QP-5	FNMA POOL NO 296662			4	1	638	107.6900	660	613	627	0	(2)	0	0	9.000	7.586	MON	5	55	04/29/1996	11/01/2024
31373T-SK-7	FNMA POOL NO 303022			4	1	766	105.7900	790	746	756	0	(1)	0	0	8.000	7.121	MON	5	60	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			4	1	346	105.7900	357	337	342	0	(1)	0	0	8.000	6.995	MON	2	27	07/07/1999	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234			4	1	106	105.7900	109	103	105	0	0	0	0	8.000	6.891	MON	1	8	07/07/1999	01/01/2025
31373U-ET-0	FNMA POOL NO 303546			4	1	269	107.4100	287	267	268	0	0	0	0	7.000	6.791	MON	2	19	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			4	1	309	105.7900	319	301	306	0	0	0	0	8.000	7.023	MON	2	24	07/07/1999	10/01/2025
31373U-UC-9	FNMA POOL NO 303979			4	1	1,498	105.7900	1,545	1,461	1,484	0	(2)	0	0	8.000	7.044	MON	10	117	07/07/1999	01/01/2026
31373V-LD-5	FNMA POOL NO 304624			4	1	241	103.9400	241	232	238	0	(1)	0	0	8.500	6.958	MON	2	19	07/03/1997	04/01/2025
31373W-WW-9	FNMA POOL NO 305861			4	1	1,462	103.9400	1,460	1,405	1,438	0	(4)	0	0	8.500	7.199	MON	10	119	07/03/1997	06/01/2025
31374C-B8-8	FNMA POOL NO 309763			4	1	924	103.9400	923	888	910	0	(2)	0	0	8.500	6.978	MON	6	75	07/03/1997	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			4	1	3,184	103.9400	3,180	3,060	3,127	0	(9)	0	0	8.500	7.350	MON	22	260	07/03/1997	06/01/2025
31374F-KG-3	FNMA POOL NO 312695			4	1	5,012	103.9400	5,006	4,817	4,926	0	(14)	0	0	8.500	7.279	MON	34	409	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			4	1	990	105.7900	1,021	965	982	0	(1)	0	0	8.000	7.044	MON	6	77	07/07/1999	08/01/2026
31374G-LS-4	FNMA POOL NO 313637			4	1	486	104.5400	495	474	482	0	(1)	0	0	8.000	6.991	MON	3	38	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			4	1	901	110.4300	990	897	899	0	0	0	0	7.000	6.757	MON	5	63	05/25/1999	09/01/2027
31374K-CR-7	FNMA POOL NO 316080			4	1	7,163	105.7900	7,388	6,984	7,075	0	(13)	0	0	8.000	7.289	MON	47	559	07/07/1999	07/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31374K-UX-4	FNMA POOL NO 316598			4	1	4,149	103.9400	4,145	3,988	4,072	0	(11)	0	0	8.500	7.462	MON	28	339	07/03/1997	07/01/2025
31374N-JD-5	FNMA POOL NO 318960			4	1	647	105.7900	668	631	640	0	(1)	0	0	8.000	7.146	MON	4	51	07/07/1999	08/01/2025
31374P-N7-8	FNMA POOL NO 320014			4	1	1,682	105.7900	1,734	1,639	1,665	0	(3)	0	0	8.000	7.078	MON	11	131	07/07/1999	08/01/2025
31374T-5M-7	FNMA POOL NO 324052			4	1	231	107.4100	249	232	231	0	0	0	0	7.000	7.095	MON	1	16	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			4	1	1,046	105.2000	1,073	1,020	1,040	0	(1)	0	0	8.000	7.057	MON	7	82	07/07/1999	06/01/2028
31374U-JY-3	FNMA POOL NO 324379			4	1	1,008	108.0200	1,061	982	992	0	(2)	0	0	7.500	6.870	MON	6	74	02/05/1999	05/01/2024
31374V-LN-2	FNMA POOL NO 325333			4	1	7,615	105.7900	7,854	7,424	7,530	0	(13)	0	0	8.000	7.246	MON	49	594	07/07/1999	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480			4	1	6,239	103.9400	6,231	5,995	6,138	0	(16)	0	0	8.500	7.294	MON	42	510	07/03/1997	12/01/2025
31375F-VL-9	FNMA POOL NO 333719			4	1	23,423	103.9400	23,403	22,516	22,946	0	(63)	0	0	8.500	7.625	MON	159	1,914	07/03/1997	08/01/2025
31375K-5K-9	FNMA POOL NO 337550			4	1	791	110.2000	850	772	780	0	0	0	0	8.000	6.955	MON	5	62	07/07/1999	01/01/2023
31375X-VH-9	FNMA POOL NO 348116			4	1	107	107.4100	116	108	107	0	0	0	0	7.000	7.099	MON	1	8	06/01/1999	09/01/2024
31376F-W7-8	FNMA POOL NO 354470			4	1	1,866	103.9400	1,879	1,808	1,836	0	(4)	0	0	8.500	7.732	MON	13	154	03/11/1997	07/01/2025
31376G-FF-7	FNMA POOL NO 354866			4	1	17,586	103.9400	17,710	17,039	17,331	0	(36)	0	0	8.500	7.768	MON	121	1,448	03/11/1997	08/01/2026
31376K-FR-2	FNMA POOL NO 357576			4	1	1,589,627	105.6600	1,749,328	1,655,593	1,597,857	0	951	0	0	5.000	6.106	MON	6,898	82,780	05/26/2004	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607			4	1	6,712	101.3300	6,276	6,194	6,247	0	(100)	0	0	5.000	1.545	MON	26	310	05/23/2012	08/01/2019
31376K-UB-0	FNMA POOL NO 357978			4	1	137,641	102.5500	130,052	126,816	129,656	0	(1,505)	0	0	5.000	1.885	MON	528	6,341	05/23/2012	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558			4	1	952	104.5400	970	928	944	0	(1)	0	0	8.000	7.077	MON	6	74	07/07/1999	05/01/2027
31378A-AL-0	FNMA POOL NO 392511			4	1	549	109.4500	586	535	545	0	(1)	0	0	7.500	6.483	MON	3	40	01/13/1999	09/01/2027
31378A-AW-6	FNMA POOL NO 392521			4	1	522	109.4500	557	509	519	0	0	0	0	7.500	6.451	MON	3	38	01/13/1999	09/01/2027
31378B-CR-3	FNMA POOL NO 393480			4	1	33	104.5400	34	32	33	0	0	0	0	8.000	6.780	MON	0	3	07/07/1999	07/01/2027
31378B-KR-4	FNMA POOL NO 393704			4	1	1,392	104.5400	1,418	1,357	1,380	0	(2)	0	0	8.000	7.185	MON	9	109	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			4	1	283	109.4500	301	275	281	0	0	0	0	7.500	6.530	MON	2	21	01/13/1999	09/01/2027
31378D-QR-4	FNMA POOL NO 395664			4	1	71	104.5400	72	69	71	0	0	0	0	8.000	6.831	MON	0	6	07/07/1999	08/01/2027
31378E-BE-7	FNMA POOL NO 396137			4	1	1,540	110.4300	1,708	1,547	1,540	0	0	0	0	7.000	7.095	MON	9	108	06/01/1999	10/01/2027
31378F-Y9-0	FNMA POOL NO 397736			4	1	1,431	104.5400	1,458	1,395	1,420	0	(2)	0	0	8.000	7.139	MON	9	112	07/07/1999	10/01/2027
31378G-VZ-3	FNMA POOL NO 398532			4	1	298	109.4500	318	290	295	0	0	0	0	7.500	6.703	MON	2	22	01/13/1999	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			4	1	491	104.5400	501	479	487	0	(1)	0	0	8.000	7.129	MON	3	38	07/07/1999	09/01/2027
31378L-N5-7	FNMA POOL NO 401912			4	1	732	104.5400	746	714	726	0	(1)	0	0	8.000	7.184	MON	5	57	07/07/1999	10/01/2027
31378N-AX-6	FNMA POOL NO 403322			4	1	1,490	105.2000	1,528	1,452	1,477	0	(2)	0	0	8.000	7.275	MON	10	116	07/07/1999	01/01/2028
31378P-3T-8	FNMA POOL NO 405010			4	1	577	104.5400	588	562	573	0	(1)	0	0	8.000	6.949	MON	4	45	07/07/1999	11/01/2027
31378U-G4-8	FNMA POOL NO 408919			4	1	252	104.5400	256	245	250	0	0	0	0	8.000	7.018	MON	2	20	07/07/1999	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			4	1	387	110.4300	429	388	387	0	0	0	0	7.000	7.090	MON	2	27	06/01/1999	02/01/2028
31379E-ZJ-9	FNMA POOL NO 417545			4	1	85	105.2000	88	84	85	0	0	0	0	8.000	7.236	MON	1	7	09/03/1999	08/01/2026
31379H-C7-3	FNMA POOL NO 419594			4	1	1,461	106.1000	1,663	1,567	1,484	0	4	0	0	6.000	8.160	MON	8	94	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			4	1	1,002	105.7900	1,033	977	991	0	(2)	0	0	8.000	7.293	MON	7	78	07/07/1999	05/01/2026
31379W-LK-1	FNMA POOL NO 431530			4	1	114	106.1000	124	117	115	0	0	0	0	6.000	6.800	MON	1	7	03/11/1999	09/01/2028
31379X-S2-2	FNMA POOL NO 432637			4	1	3,131	105.2000	3,211	3,052	3,100	0	(5)	0	0	8.000	7.409	MON	20	244	07/07/1999	05/01/2028
3137BJ-GX-5	FREDDIE MAC CMO			4	1FE	12,044,301	88.7600	11,666,651	13,144,108	12,057,944	0	7,557	0	0	3.000	3.638	MON	32,860	387,990	12/01/2018	05/15/2045
3137BR-NA-9	FREDDIE MAC CMO			4	1FE	7,639,734	86.3700	7,578,947	8,775,000	7,726,634	0	45,561	0	0	2.500	3.463	MON	18,281	219,375	01/23/2017	08/15/2046
3137BR-XB-6	FREDDIE MAC CMO			4	1FE	5,523,999	88.1400	5,448,627	6,181,779	5,570,720	0	27,673	0	0	2.500	3.320	MON	12,879	154,545	05/08/2017	09/15/2046
3137BS-ZC-0	FREDDIE MAC CMO			4	1FE	1,715,544	86.7200	1,709,341	1,971,182	1,733,494	0	9,134	0	0	2.500	3.433	MON	4,107	49,280	02/10/2017	11/15/2046
3137FH-SJ-3	FREDDIE MAC CMO			4	1FE	7,174,480	105.6100	7,461,597	7,065,183	7,174,458	0	(22)	0	0	4.000	3.903	MON	23,551	70,183	12/01/2018	10/15/2048
31380B-CC-2	FNMA POOL NO 434867			4	1	241	106.1000	267	252	243	0	0	0	0	6.000	7.432	MON	1	15	05/26/1999	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154			4	1	751	104.5400	765	732	746	0	(1)	0	0	8.000	6.987	MON	5	59	07/07/1999	04/01/2028
31380M-LR-5	FNMA POOL NO 444136			4	1	5,383	104.5600	5,654	5,408	5,383	0	0	0	0	7.000	7.096	MON	32	378	06/01/1999	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			4	1	4,213	106.8300	4,479	4,193	4,201	0	(2)	0	0	7.000	6.885	MON	24	293	05/25/1999	04/01/2029
31380X-SM-5	FNMA POOL NO 453324			4	1	3,268	106.8300	3,480	3,258	3,261	0	(1)	0	0	7.000	6.894	MON	19	228	05/20/1999	02/01/2029
31381C-XG-7	FNMA POOL NO 457079			4	1	1,289	106.8300	1,383	1,295	1,289	0	0	0	0	7.000	7.092	MON	8	91	06/01/1999	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			4	1	5,585	106.8300	5,949	5,568	5,574	0	(2)	0	0	7.000	6.902	MON	32	390	05/20/1999	03/01/2029
31381L-BY-2	FNMA POOL NO 463655			4	1	16,061,226	101.0100	16,033,512	15,873,350	15,849,135	0	(24,691)	0	0	4.490	4.213	MON	61,373	722,612	01/06/2010	10/01/2019
31381L-ER-4	FNMA POOL NO 463744			4	1	4,560,206	100.9500	4,681,709	4,637,744	4,617,112	0	6,732	0	0	4.120	4.454	MON	16,454	193,729	01/06/2010	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769			4	1	2,669,926	100.7700	2,449,685	2,430,918	2,456,829	0	(31,360)	0	0	4.030	1.510	MON	8,436	99,327	04/17/2012	11/01/2019
31381L-J7-3	FNMA POOL NO 463886			4	1	1,721,467	101.2000	1,734,571	1,713,969	1,710,355	0	(1,301)	0	0	4.400	4.284	MON	6,494	76,462	01/11/2010	12/01/2019
31381L-LG-0	FNMA POOL NO 463927			4	1	1,454,083	101.2300	1,468,112	1,450,288	1,446,905	0	(841)	0	0	4.430	4.351	MON	5,532	65,140	01/06/2010	12/01/2019
31381L-LM-7	FNMA POOL NO 463932			4	1	854,338	101.1300	865,852	856,177	853,753	0	(68)	0	0	4.320	4.342	MON	3,185	37,501	01/06/2010	12/01/2019
31381L-Q3-4	FNMA POOL NO 464074			4	1	0	0.0000	0	0	0	0	0	0	0	4.450	0.000	MON	0	1,920	04/01/2016	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076			4	1	0	0.0000	0	0	0	0	0	0	0	4.450	0.000	MON	0	176,530	01/06/2010	12/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31382D-U7-7	FNMA POOL NO 479506			4	1	1,274	103.2200	1,377	1,334	1,284	0	2	0	0	6.500	8.169	MON	7	87	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			4	1	414	103.2200	444	430	417	0	0	0	0	6.500	7.768	MON	2	28	11/08/1999	08/01/2029
31382G-GB-7	FNMA POOL NO 481794			4	1	2,441	106.8300	2,620	2,453	2,442	0	0	0	0	7.000	7.096	MON	14	172	06/01/1999	05/01/2029
31382G-XP-7	FNMA POOL NO 482286			4	1	2,931	106.8300	3,146	2,945	2,931	0	0	0	0	7.000	7.095	MON	17	206	06/01/1999	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136			4	1	8,973	106.8300	9,557	8,946	8,956	0	(3)	0	0	7.000	6.898	MON	52	626	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			4	1	473	105.5900	517	489	475	0	0	0	0	7.500	8.748	MON	3	37	05/11/2000	10/01/2029
31382P-5F-0	FNMA POOL NO 488746			4	1	202	106.8300	216	202	202	0	0	0	0	7.000	6.871	MON	1	14	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			4	1	2,321	106.8300	2,472	2,314	2,317	0	(1)	0	0	7.000	6.857	MON	14	162	05/20/1999	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			4	1	2,740	106.8300	2,918	2,732	2,736	0	(1)	0	0	7.000	6.859	MON	16	191	05/20/1999	05/01/2029
31382T-JA-8	FNMA POOL NO 491757			4	1	2,235	106.8300	2,381	2,229	2,232	0	(1)	0	0	7.000	6.855	MON	13	156	05/20/1999	04/01/2029
31382U-RV-0	FNMA POOL NO 492900			4	1	88	104.5600	92	88	88	0	0	0	0	7.000	6.729	MON	1	6	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			4	1	4,311	106.8300	4,591	4,298	4,303	0	(1)	0	0	7.000	6.879	MON	25	301	05/20/1999	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			4	1	762	106.8300	812	760	761	0	0	0	0	7.000	6.879	MON	4	53	05/20/1999	04/01/2029
31383B-HE-0	FNMA POOL NO 498029			4	1	1,198	103.2200	1,332	1,290	1,213	0	3	0	0	6.500	9.048	MON	7	84	02/09/2000	09/01/2029
31383C-UB-9	FNMA POOL NO 499278			4	1	219	103.2200	241	234	221	0	0	0	0	6.500	9.075	MON	1	15	01/10/2000	08/01/2029
31383E-AD-3	FNMA POOL NO 500504			4	1	940	106.8300	999	935	938	0	0	0	0	7.000	6.757	MON	5	65	05/25/1999	05/01/2029
31383E-HS-3	FNMA POOL NO 500741			4	1	1,698	103.2200	1,865	1,807	1,716	0	3	0	0	6.500	8.761	MON	10	117	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			4	1	167	103.2200	179	173	168	0	0	0	0	6.500	7.798	MON	1	11	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			4	1	951	106.8300	1,012	947	950	0	0	0	0	7.000	6.786	MON	6	66	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			4	1	1,576	106.8300	1,676	1,569	1,573	0	(1)	0	0	7.000	6.827	MON	9	110	05/25/1999	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			4	1	2,805	103.2200	3,005	2,911	2,830	0	4	0	0	6.500	7.416	MON	16	189	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			4	1	388	103.2200	415	402	390	0	0	0	0	6.500	7.783	MON	2	26	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			4	1	2,303	105.5900	2,516	2,382	2,317	0	2	0	0	7.500	8.575	MON	15	179	05/11/2000	07/01/2029
31383K-EC-7	FNMA POOL NO 505131			4	1	23	103.2200	26	25	23	0	0	0	0	6.500	9.309	MON	0	2	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			4	1	235	105.5900	256	243	236	0	0	0	0	7.500	8.566	MON	2	18	05/11/2000	08/01/2029
31383K-R6-6	FNMA POOL NO 505509			4	1	100	103.2200	107	104	100	0	0	0	0	6.500	8.017	MON	1	7	11/08/1999	07/01/2029
31383M-HL-0	FNMA POOL NO 507035			4	1	210	105.5900	229	217	211	0	0	0	0	7.500	8.566	MON	1	16	05/11/2000	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			4	1	4,032	105.5900	4,404	4,171	4,058	0	4	0	0	7.500	8.502	MON	26	313	05/11/2000	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681			4	1	350	103.2200	375	363	352	0	0	0	0	6.500	7.848	MON	2	24	11/08/1999	08/01/2029
31383U-TH-8	FNMA POOL NO 513652			4	1	403	105.5900	440	417	405	0	0	0	0	7.500	8.787	MON	3	32	05/11/2000	09/01/2029
31383W-X7-1	FNMA POOL NO 515602			4	1	513	103.2200	549	532	516	0	1	0	0	6.500	7.740	MON	3	35	11/08/1999	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876			4	1	114	104.7200	123	118	114	0	0	0	0	7.500	8.684	MON	1	9	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			4	1	1,650	106.8300	1,790	1,675	1,654	0	1	0	0	7.000	7.446	MON	10	117	11/15/1999	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			4	1	43	105.5900	47	44	43	0	0	0	0	7.500	8.676	MON	0	3	05/11/2000	11/01/2029
31384J-BE-8	FNMA POOL NO 524837			4	1	562	104.7200	609	581	565	0	0	0	0	7.500	8.801	MON	4	43	05/11/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			4	1	3,699	104.7200	4,006	3,825	3,721	0	4	0	0	7.500	8.492	MON	24	287	05/11/2000	01/01/2030
31384N-W2-2	FNMA POOL NO 529065			4	1	32	104.7200	34	33	32	0	0	0	0	7.500	8.716	MON	0	3	05/11/2000	03/01/2030
31384V-LV-2	FNMA POOL NO 535040			4	1	91	105.5900	100	95	92	0	0	0	0	7.500	8.756	MON	1	7	05/11/2000	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424			4	1	4,499,896	107.0100	4,427,517	4,137,575	4,455,912	0	(7,832)	0	0	5.500	2.854	MON	18,964	227,566	06/20/2011	05/01/2033
31385X-EC-7	FNMA POOL NO 555531			4	1	718,765	107.0100	710,003	663,507	711,622	0	(1,187)	0	0	5.500	3.006	MON	3,041	36,493	07/29/2010	06/01/2033
31386F-6B-6	FNMA POOL NO 562566			4	1	6,823	107.0900	7,390	6,901	6,831	0	1	0	0	6.000	6.343	MON	35	414	09/13/2001	02/01/2031
31386S-L6-2	FNMA POOL NO 571949			4	1	961	105.2500	997	947	959	0	0	0	0	6.500	5.776	MON	5	62	10/02/2001	07/01/2031
31386U-5K-4	FNMA POOL NO 574250			4	1	1,404	105.2500	1,457	1,384	1,401	0	(1)	0	0	6.500	5.885	MON	8	90	10/02/2001	08/01/2031
31387B-DA-8	FNMA POOL NO 578897			4	1	385	105.2500	399	379	384	0	0	0	0	6.500	5.718	MON	2	24	10/02/2001	04/01/2031
31387C-XF-3	FNMA POOL NO 580378			4	1	7,832	105.2500	8,124	7,718	7,807	0	(4)	0	0	6.500	5.998	MON	42	502	10/02/2001	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287			4	1	1,071	105.2500	1,111	1,055	1,068	0	0	0	0	6.500	5.853	MON	6	69	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			4	1	3,245	105.2500	3,367	3,199	3,237	0	(2)	0	0	6.500	5.894	MON	17	208	10/02/2001	05/01/2031
31387G-QB-1	FNMA POOL NO 583750			4	1	2,361	105.2500	2,450	2,327	2,357	0	(1)	0	0	6.500	5.686	MON	13	151	10/02/2001	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627			4	1	1,348	105.2500	1,398	1,329	1,345	0	(1)	0	0	6.500	5.859	MON	7	86	10/02/2001	06/01/2031
31387R-4Z-8	FNMA POOL NO 592240			4	1	46,136	105.2500	47,853	45,467	45,948	0	(31)	0	0	6.500	6.135	MON	246	2,955	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			4	1	4,863	105.2500	5,046	4,794	4,851	0	(2)	0	0	6.500	5.933	MON	26	312	10/02/2001	09/01/2031
31387V-3C-1	FNMA POOL NO 595795			4	1	1,573	105.2500	1,632	1,551	1,570	0	(1)	0	0	6.500	5.843	MON	8	101	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			4	1	11,379	105.2500	11,805	11,216	11,349	0	(6)	0	0	6.500	5.963	MON	61	729	10/02/2001	09/01/2031
31388B-VW-9	FNMA POOL NO 600129			4	1	2,005	105.2500	2,080	1,976	2,000	0	(1)	0	0	6.500	5.916	MON	11	128	10/02/2001	08/01/2031
31388C-GK-0	FNMA POOL NO 600602			4	1	495	105.2500	514	488	494	0	0	0	0	6.500	5.753	MON	3	32	10/02/2001	08/01/2031
31388G-3S-8	FNMA POOL NO 604809			4	1	1,779	105.2500	1,846	1,754	1,775	0	(1)	0	0	6.500	5.828	MON	10	114	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			4	1	2,087	105.2500	2,165	2,057	2,083	0	(1)	0	0	6.500	5.847	MON	11	134	10/02/2001	09/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388G-CP-4	FNMA POOL NO 604078			4	1	893	105.2500	926	880	891	0	0	0	0	6.500	5.824	MON	5	57	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			4	1	2,271	105.2500	2,357	2,239	2,266	0	(1)	0	0	6.500	5.926	MON	12	146	10/02/2001	09/01/2031
31388H-BA-6	FNMA POOL NO 604933			4	1	54,244	107.0900	58,751	54,860	54,310	0	10	0	0	6.000	6.316	MON	274	3,292	09/13/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			4	1	6,625	107.0900	7,176	6,700	6,634	0	1	0	0	6.000	6.301	MON	34	402	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			4	1	27,913	107.0900	30,242	28,239	27,947	0	1	0	0	6.000	6.332	MON	141	1,694	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			4	1	15,945	105.2500	16,541	15,717	15,910	0	(7)	0	0	6.500	5.868	MON	85	1,021	10/02/2001	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283			4	1	1,397	105.2500	1,450	1,377	1,395	0	0	0	0	6.500	5.754	MON	7	89	10/02/2001	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523			4	1	13,236	105.2500	13,730	13,045	13,194	0	(7)	0	0	6.500	6.041	MON	71	848	10/02/2001	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808			4	1	325,513	108.9000	356,068	326,960	325,568	0	(1)	0	0	6.500	6.586	MON	1,771	21,252	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888			4	1	15,002	108.9000	16,410	15,069	15,005	0	0	0	0	6.500	6.585	MON	82	979	03/11/2002	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016			4	1	207,609	108.9000	227,050	208,489	207,604	0	0	0	0	6.500	6.585	MON	1,129	13,552	03/11/2002	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235			4	1	2,386,628	101.3300	2,290,298	2,260,332	2,337,913	0	(9,092)	0	0	3.500	2.190	MON	6,593	79,112	05/23/2012	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969			4	1	9,359,016	101.3300	9,452,074	9,328,407	9,341,645	0	(3,160)	0	0	3.500	3.365	MON	27,208	326,494	12/21/2010	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620			4	1	3,531,644	102.3600	3,537,264	3,455,625	3,506,756	0	(4,762)	0	0	4.000	3.238	MON	11,519	138,225	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			4	1	3,003,245	102.5400	2,947,966	2,874,993	2,992,788	0	(1,624)	0	0	4.000	3.008	MON	9,583	115,000	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			4	1	1,091,429	102.5400	1,036,340	1,010,687	1,082,865	0	(93)	0	0	4.000	2.809	MON	3,369	40,428	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			4	1	9,088,214	102.5400	8,629,487	8,415,876	9,029,077	0	(7,891)	0	0	4.000	2.577	MON	28,053	336,635	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			4	1	705,715	102.5400	670,094	653,507	699,569	0	(1,398)	0	0	4.000	2.927	MON	2,178	26,140	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			4	1	3,322,645	102.5400	3,209,401	3,129,957	3,306,322	0	(2,668)	0	0	4.000	2.806	MON	10,433	125,198	02/29/2012	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			4	1	2,240,530	100.8400	2,186,264	2,168,036	2,236,552	0	(982)	0	0	3.500	2.732	MON	6,323	75,881	10/29/2014	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965			4	1	2,699,089	102.5100	2,612,622	2,548,565	2,688,806	0	(2,050)	0	0	4.000	3.003	MON	8,495	101,942	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			4	1	4,822,745	100.8400	4,720,279	4,680,922	4,811,225	0	(2,369)	0	0	3.500	2.859	MON	13,653	163,832	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			4	1	2,230,450	100.3300	2,218,116	2,210,760	2,228,652	0	(314)	0	0	3.500	3.341	MON	6,448	77,377	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			4	1	2,989,470	102.7900	2,903,630	2,824,835	2,979,828	0	(1,837)	0	0	4.000	2.913	MON	9,416	112,993	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017			4	1	16,498,075	100.2300	16,010,481	15,973,931	16,467,389	0	(7,577)	0	0	3.500	2.850	MON	46,591	559,088	10/29/2014	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976			4	1	33,415,217	100.3300	32,832,545	32,723,674	33,356,247	0	(11,706)	0	0	3.500	3.148	MON	95,444	1,145,329	11/18/2013	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258			4	1	1,069,586	98.0000	1,038,124	1,059,324	1,068,787	0	(193)	0	0	3.000	2.840	MON	2,648	31,780	05/20/2015	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809			4	1	9,484,318	100.3300	9,386,080	9,354,957	9,472,568	0	(2,062)	0	0	3.500	3.273	MON	27,285	327,423	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129			4	1	33,890,091	98.0000	34,283,211	34,983,320	33,975,869	0	17,012	0	0	3.000	3.450	MON	87,458	1,049,499	11/13/2013	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328			4	1	14,358,009	100.3300	13,897,645	13,851,562	14,323,717	0	(7,632)	0	0	3.500	2.890	MON	40,400	484,805	10/29/2014	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446			4	1	840,881	102.1400	802,831	785,985	838,754	0	(443)	0	0	4.000	2.226	MON	2,620	31,439	02/06/2015	09/01/2044
3138WK-NU-5	FNMA POOL NO AS9402			4	1	1,584,878	97.6600	1,537,988	1,574,790	1,584,398	0	(380)	0	0	3.000	2.952	MON	3,937	47,244	09/29/2017	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900			4	1	3,520,109	98.2200	3,563,909	3,628,394	3,527,702	0	1,538	0	0	3.000	3.428	MON	9,071	108,852	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			4	1	3,578,312	100.8400	3,452,877	3,424,088	3,570,244	0	(2,091)	0	0	3.500	2.494	MON	9,987	119,843	03/03/2015	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			4	1	1,904,771	102.1400	1,819,910	1,781,721	1,900,158	0	(887)	0	0	4.000	2.253	MON	5,939	71,269	12/31/2014	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449			4	1	202,544	108.9000	221,511	203,402	202,538	0	(1)	0	0	6.500	6.585	MON	1,102	13,221	03/11/2002	04/01/2032
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			4	1	28,519	108.0600	27,564	25,507	28,155	0	(75)	0	0	6.000	2.600	MON	128	1,530	05/23/2012	10/01/2032
31391W-5H-0	FNMA POOL NO 679548			4	1	2,461	106.0700	2,390	2,253	2,436	0	(6)	0	0	5.000	2.553	MON	9	113	01/01/2013	04/01/2033
313964-YA-0	FHLMC GOLD POOL NO D27905			4	1	8,435	107.4600	8,796	8,185	8,253	0	(24)	0	0	7.500	6.938	MON	51	614	10/05/1998	11/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486			4	1	148	107.4600	163	152	150	0	0	0	0	7.500	8.194	MON	1	11	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			4	1	485	107.4600	534	497	491	0	1	0	0	7.500	8.278	MON	3	37	04/12/1995	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550			4	1	273	107.4600	300	279	276	0	0	0	0	7.500	8.305	MON	2	21	04/12/1995	02/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER			4	1FE	3,429,051	99.8800	3,424,988	3,429,051	3,429,051	0	0	0	0	2.355	2.367	MON	1,346	69,533	07/13/2007	12/25/2036
31400W-MC-1	FNMA POOL NO 699755			4	1	90,179	107.0100	97,375	90,998	90,273	0	1	0	0	5.500	5.746	MON	417	5,005	04/01/2016	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			4	1	127,853	105.4700	125,783	119,259	126,807	0	(165)	0	0	4.525	2.497	MON	450	4,619	11/07/2012	07/01/2033
31401N-4U-0	FNMA POOL NO 713735			4	1	10,356	106.0700	10,056	9,481	10,269	0	(20)	0	0	5.000	2.317	MON	40	474	01/01/2013	09/01/2033
31402C-PL-0	FNMA POOL NO 725027			4	1	273,785	106.0700	273,280	257,642	271,541	0	(371)	0	0	5.000	3.317	MON	1,074	12,882	09/16/2010	11/01/2033
31402D-DB-3	FNMA POOL NO 725598			4	1	1,772,029	107.0900	1,763,435	1,646,724	1,756,893	0	(2,539)	0	0	5.500	3.369	MON	7,547	90,570	02/28/2011	07/01/2034
31402D-KK-5	FNMA POOL NO 725798			4	1	457,950	104.3500	451,956	433,103	455,601	0	(522)	0	0	4.118	2.444	MON	1,486	16,485	05/23/2012	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288			4	1	2,129,195	105.6600	2,141,788	2,027,023	2,117,682	0	(1,926)	0	0	5.000	3.560	MON	8,446	101,351	08/25/2011	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382			4	1	3,381,271	105.6600	3,327,558	3,149,254	3,355,475	0	(4,320)	0	0	5.000	2.957	MON	13,122	157,463	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			4	1	5,754,778	105.6600	5,885,415	5,570,053	5,730,208	0	(3,618)	0	0	5.000	4.051	MON	23,209	278,502	04/29/2009	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141			4	1	181,501	107.0900	183,932	171,759	180,397	0	(177)	0	0	5.500	3.806	MON	787	9,447	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			4	1	2,356,280	107.0900	2,452,615	2,290,291	2,352,912	0	(1,412)	0	0	5.500	4.547	MON	10,497	125,966	04/01/2016	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			4	1	1,912,543	107.0900	1,903,402	1,777,427	1,897,733	0	(2,419)	0	0	5.500	3.281	MON	8,147	97,758	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402			4	1	4,396,172	105.6600	4,540,313	4,297,026	4,383,560	0	(1,947)	0	0	5.000	4.309	MON	17,904	214,851	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			4	1	412,420	104.3700	401,506	384,699	409,865	0	(429)	0	0	4.454	2.264	MON	1,428	14,413	11/07/2012	09/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R-F8-7	FNMA POOL NO 735591			4	1	28,432,650	105.6600	29,097,602	27,538,443	28,329,691	0	(16,855)	0	0	5.000	4.038	MON	114,744	1,376,922	04/01/2016	06/01/2035
31402R-FU-8	FNMA POOL NO 735579			4	1	1,092,255	105.6600	1,119,258	1,059,284	1,088,353	0	(600)	0	0	5.000	4.059	MON	4,414	52,964	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			4	1	4,571,053	105.6600	4,695,764	4,444,147	4,555,360	0	(2,411)	0	0	5.000	4.158	MON	18,517	222,208	04/01/2016	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			4	1	19,052,484	105.6600	19,693,380	18,638,134	19,000,246	0	(8,000)	0	0	5.000	4.332	MON	77,659	931,906	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669			4	1	192,690	105.6600	196,893	186,343	191,903	0	(124)	0	0	5.000	4.017	MON	776	9,317	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676			4	1	26,029,858	105.6600	26,569,370	25,145,684	25,932,093	0	(16,538)	0	0	5.000	3.959	MON	104,774	1,257,285	08/24/2011	07/01/2035
31402R-RN-1	FNMA POOL NO 735893			4	1	860,792	105.7500	865,643	818,584	856,456	0	(721)	0	0	5.000	3.494	MON	3,411	40,929	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925			4	1	1,003,807	105.7500	1,036,413	980,071	1,001,055	0	(409)	0	0	5.000	4.251	MON	4,084	49,004	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989			4	1	1,198,856	107.0100	1,191,406	1,113,385	1,189,818	0	(1,511)	0	0	5.500	3.192	MON	5,103	61,236	01/01/2013	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			4	1	147,610	103.2600	143,823	139,285	146,574	0	(154)	0	0	4.113	2.483	MON	477	4,802	11/07/2012	09/01/2033
31403C-3V-1	FNMA POOL NO 745212			4	1	139,709	104.2800	135,966	130,381	138,900	0	(88)	0	0	4.362	2.171	MON	474	4,649	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			4	1	2,978,708	105.7500	3,017,327	2,853,296	2,966,135	0	(2,038)	0	0	5.000	3.662	MON	11,889	142,665	08/15/2011	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148			4	1	1,612,661	105.7500	1,659,906	1,569,668	1,608,109	0	(671)	0	0	5.000	4.135	MON	6,540	78,484	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			4	1	3,388,778	105.7500	3,448,616	3,261,139	3,376,146	0	(2,061)	0	0	5.000	3.783	MON	13,588	163,057	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353			4	1	942,423	107.4800	1,041,582	969,073	944,793	0	281	0	0	5.500	6.313	MON	4,442	53,299	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355			4	1	7,016,211	105.7500	7,249,257	6,855,166	6,998,020	0	(2,659)	0	0	5.000	4.252	MON	28,563	342,759	04/29/2009	03/01/2036
31403D-C7-2	FNMA POOL NO 745394			4	1	90,789	100.5100	84,803	84,377	86,253	0	(916)	0	0	4.500	1.648	MON	316	3,797	05/23/2012	11/01/2020
31403D-DR-7	FNMA POOL NO 745412			4	1	2,219,449	107.0900	2,195,297	2,050,003	2,202,034	0	(2,835)	0	0	5.500	3.104	MON	9,396	112,750	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			4	1	6,119,259	107.4800	6,315,268	5,875,633	6,096,003	0	(3,533)	0	0	5.500	4.129	MON	26,930	323,160	04/01/2016	04/01/2036
31403D-GY-9	FNMA POOL NO 745515			4	1	73,515	105.7500	75,152	71,067	73,266	0	(37)	0	0	5.000	3.909	MON	296	3,553	11/04/2009	05/01/2036
31403D-J7-5	FNMA POOL NO 745586			4	1	3,037,755	106.2200	3,348,003	3,152,016	3,046,466	0	1,166	0	0	5.500	6.765	MON	14,447	173,361	06/01/2006	06/01/2036
31403D-QG-7	FNMA POOL NO 745755			4	1	951,487	105.6600	999,579	946,018	950,618	0	(127)	0	0	5.000	4.784	MON	3,942	47,301	06/19/2009	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932			4	1	341,398	107.0600	357,938	334,346	340,732	0	(84)	0	0	6.500	5.641	MON	1,811	21,732	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959			4	1	141,710	106.2200	145,827	137,290	141,317	0	(56)	0	0	5.500	4.323	MON	629	7,551	06/02/2009	11/01/2036
31403G-JK-9	FNMA POOL NO 748266			4	1	15,894	106.0700	17,276	16,287	15,950	0	3	0	0	5.000	5.601	MON	68	814	12/09/2003	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332			4	1	22,778	106.0700	24,760	23,343	22,854	0	11	0	0	5.000	5.615	MON	97	1,167	12/09/2003	12/01/2033
31403X-6D-2	FNMA POOL NO 761468			4	1	9,111	100.5100	8,510	8,467	8,507	0	(124)	0	0	4.500	1.112	MON	32	381	05/23/2012	05/01/2019
31403X-WF-8	FNMA POOL NO 761246			4	1	53	101.3300	49	49	49	0	(1)	0	0	5.000	1.172	MON	0	2	05/23/2012	01/01/2019
31404K-KS-0	FNMA POOL NO 770805			4	1	1,216,232	105.6600	1,338,420	1,266,702	1,221,849	0	845	0	0	5.000	6.210	MON	5,278	63,335	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863			4	1	2,897,097	105.6600	3,190,488	3,019,530	2,911,213	0	2,101	0	0	5.000	6.200	MON	12,581	150,976	05/26/2004	04/01/2034
31404N-FL-5	FNMA POOL NO 773371			4	1	936,327	105.6600	1,031,149	975,896	940,494	0	514	0	0	5.000	6.292	MON	4,066	48,795	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380			4	1	1,585,702	105.6600	1,745,008	1,651,504	1,594,020	0	1,233	0	0	5.000	6.087	MON	6,881	82,575	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573			4	1	1,211,200	105.6600	1,332,882	1,261,461	1,217,046	0	529	0	0	5.000	6.163	MON	5,256	63,073	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506			4	1	2,183,851	105.6600	2,403,249	2,274,474	2,194,877	0	1,473	0	0	5.000	6.121	MON	9,477	113,724	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000			4	1	132,100	105.6600	128,622	121,730	130,700	0	(315)	0	0	5.000	3.096	MON	507	6,087	05/23/2012	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578			4	1	14,948	101.3700	13,898	13,710	13,781	0	(233)	0	0	5.500	1.643	MON	63	754	05/23/2012	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615			4	1	2,801,025	105.6600	3,084,687	2,919,398	2,816,757	0	2,600	0	0	5.000	6.064	MON	12,164	145,970	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730			4	1	1,853,070	105.6600	2,039,237	1,929,967	1,862,958	0	1,433	0	0	5.000	6.072	MON	8,042	96,498	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719			4	1	1,565,063	105.6600	1,723,558	1,631,203	1,573,177	0	1,131	0	0	5.000	6.135	MON	6,797	81,560	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735			4	1	1,353,089	105.6600	1,490,118	1,410,271	1,358,821	0	831	0	0	5.000	6.336	MON	5,876	70,514	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			4	1	439,162	105.2200	430,886	409,498	435,692	0	(485)	0	0	4.128	2.223	MON	1,409	15,198	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968			4	1	1,180,242	105.6600	1,299,766	1,230,120	1,185,664	0	853	0	0	5.000	6.260	MON	5,126	61,506	05/26/2004	04/01/2034
31404U-4J-6	FNMA POOL NO 779425			4	1	1,910,599	107.0900	2,067,984	1,931,117	1,912,465	0	255	0	0	5.500	5.757	MON	8,851	106,211	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427			4	1	2,453,547	107.0900	2,655,658	2,479,896	2,455,967	0	356	0	0	5.500	5.755	MON	11,366	136,394	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434			4	1	6,593,332	105.6600	7,262,817	6,873,648	6,630,442	0	5,747	0	0	5.000	6.066	MON	28,640	343,683	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435			4	1	2,055,845	107.0900	2,225,195	2,077,923	2,057,723	0	306	0	0	5.500	5.768	MON	9,524	114,286	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891			4	1	2,150,300	105.6600	2,368,062	2,241,172	2,162,301	0	1,920	0	0	5.000	6.062	MON	9,338	112,059	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191			4	1	2,069,280	107.0900	2,240,091	2,091,833	2,071,400	0	334	0	0	5.500	5.757	MON	9,588	115,051	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			4	1	298,438	104.2100	291,826	280,036	296,078	0	(379)	0	0	4.198	2.608	MON	980	10,837	11/07/2012	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			4	1	431,348	105.2000	422,985	402,088	428,020	0	(533)	0	0	3.993	1.992	MON	1,338	14,644	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906			4	1	1,958,678	105.6600	2,157,035	2,041,453	1,969,063	0	1,023	0	0	5.000	6.115	MON	8,506	102,073	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885			4	1	1,679,134	105.6600	1,849,181	1,750,095	1,686,730	0	1,127	0	0	5.000	6.267	MON	7,292	87,505	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890			4	1	1,481,874	105.6600	1,630,617	1,543,242	1,490,843	0	1,101	0	0	5.000	5.965	MON	6,430	77,162	05/26/2004	05/01/2034
31405C-4T-3	FNMA POOL NO 785734			4	1	13,202	100.5100	12,332	12,270	12,413	0	(166)	0	0	4.500	1.292	MON	46	552	05/23/2012	11/01/2019
31405D-3D-7	FNMA POOL NO 786596			4	1	61,364	101.3700	57,057	56,284	56,795	0	(858)	0	0	5.500	1.822	MON	258	3,096	05/23/2012	08/01/2019
31405D-AS-6	FNMA POOL NO 785817			4	1	185,991	101.3300	173,906	171,616	174,102	0	(2,275)	0	0	5.000	1.668	MON	715	8,581	05/23/2012	01/01/2020
31405J-DC-5	FNMA POOL NO 790399			4	1	59,379	101.3700	55,210	54,462	55,029	0	(872)	0	0	5.500	1.846	MON	250	2,996	05/23/2012	09/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31405J-H2-3	FNMA POOL NO 790549			4	1	21,616	101.3700	20,098	19,826	20,051	0	(295)	0	0	5.500	1.559	MON	91	1,090	05/23/2012	09/01/2019
31405N-RY-3	FNMA POOL NO 794403			4	1	444,462	104.0000	432,174	415,560	441,524	0	(436)	0	0	4.538	2.467	MON	1,572	15,370	11/07/2012	09/01/2034
31405U-Q7-7	FNMA POOL NO 799778			4	1	103,488	107.0900	100,835	94,162	102,539	0	(224)	0	0	5.500	2.814	MON	432	5,179	05/23/2012	11/01/2034
31406B-JY-7	FNMA POOL NO 804979			4	1	223,140	107.0900	217,421	203,031	220,231	0	(572)	0	0	5.500	3.533	MON	931	11,167	05/23/2012	12/01/2034
31406E-KN-3	FNMA POOL NO 807701			4	1	35,688	100.5100	33,335	33,167	33,607	0	(454)	0	0	4.500	1.189	MON	124	1,492	05/23/2012	12/01/2019
31406G-2N-8	FNMA POOL NO 809981			4	1	283,297	104.9900	278,522	265,291	281,416	0	(349)	0	0	3.763	1.902	MON	832	9,650	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064			4	1	468,596	105.7500	456,779	431,948	463,938	0	(1,043)	0	0	5.000	3.145	MON	1,800	21,597	05/23/2012	03/01/2035
31406G-BC-2	FNMA POOL NO 809235			4	1	51,008	104.2000	48,749	46,782	47,505	0	(680)	0	0	5.500	1.927	MON	214	2,573	05/23/2012	01/01/2020
31406G-HH-5	FNMA POOL NO 809432			4	1	42,465	104.2000	40,584	38,947	39,611	0	(603)	0	0	5.500	1.861	MON	179	2,142	05/23/2012	02/01/2020
31406G-ZR-3	FNMA POOL NO 809952			4	1	529,652	107.4800	519,716	483,536	524,465	0	(1,188)	0	0	5.500	3.178	MON	2,216	26,595	05/23/2012	02/01/2035
31406J-TD-5	FNMA POOL NO 811548			4	1	139,593	103.8500	133,023	128,087	131,834	0	(1,477)	0	0	5.500	2.290	MON	587	7,045	05/23/2012	03/01/2021
31406S-3U-5	FNMA POOL NO 819011			4	1	816,394	105.9800	808,936	763,306	810,278	0	(997)	0	0	4.056	2.366	MON	2,580	28,169	11/07/2012	05/01/2035
31407F-AY-6	FNMA POOL NO 829023			4	1	335,111	102.5500	316,634	308,757	315,448	0	(3,899)	0	0	5.000	1.642	MON	1,286	15,438	05/23/2012	07/01/2020
31407F-ED-8	FNMA POOL NO 829132			4	1	2,931,710	107.4800	3,218,457	2,994,406	2,936,725	0	596	0	0	5.500	6.163	MON	13,724	164,692	11/14/2005	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544			4	1	1,010,898	107.8800	1,098,585	1,018,336	1,011,171	0	40	0	0	6.000	6.198	MON	5,092	61,100	06/06/2006	06/01/2036
31407M-4F-9	FNMA POOL NO 835222			4	1	107,181	101.0200	100,445	99,435	101,496	0	(1,121)	0	0	4.500	1.453	MON	373	4,475	05/23/2012	08/01/2020
31407M-4J-1	FNMA POOL NO 835225			4	1	74,609	102.5500	70,495	68,741	70,219	0	(844)	0	0	5.000	1.858	MON	286	3,437	05/23/2012	08/01/2020
31407N-QM-8	FNMA POOL NO 835760			4	1	408,455	104.3300	396,455	379,996	406,099	0	(500)	0	0	4.500	2.241	MON	1,425	17,100	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203			4	1	141,367	103.8500	134,713	129,715	133,593	0	(1,478)	0	0	5.500	2.198	MON	595	7,134	05/23/2012	03/01/2021
31407X-FF-3	FNMA POOL NO 843566			4	1	656,454	107.4800	720,661	670,492	657,455	0	121	0	0	5.500	6.238	MON	3,073	36,877	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019			4	1	5,108,137	107.4800	5,608,205	5,217,792	5,117,758	0	1,217	0	0	5.500	6.109	MON	23,915	286,978	11/14/2005	11/01/2035
31407X-X4-8	FNMA POOL NO 844181			4	1	45,766	107.4800	43,691	40,650	45,474	0	(70)	0	0	5.500	1.360	MON	186	2,236	04/01/2016	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131			4	1	2,886,579	107.4800	3,168,911	2,948,309	2,891,750	0	708	0	0	5.500	6.131	MON	13,513	162,157	11/14/2005	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185			4	1	9,272,826	107.4800	10,178,978	9,470,372	9,288,326	0	1,984	0	0	5.500	6.168	MON	43,406	520,871	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668			4	1	1,458,116	107.0900	1,595,106	1,489,536	1,460,562	0	322	0	0	5.500	6.176	MON	6,827	81,924	11/14/2005	12/01/2035
31408A-J2-7	FNMA POOL NO 845481			4	1	204,079	103.8500	194,474	187,258	193,031	0	(2,063)	0	0	5.500	2.469	MON	858	10,299	05/23/2012	06/01/2021
31408B-3M-8	FNMA POOL NO 846904			4	1	77,684	104.2000	74,243	71,247	73,027	0	(899)	0	0	5.500	2.475	MON	327	3,919	05/23/2012	12/01/2020
31409A-N7-0	FNMA POOL NO 865414			4	1	398,215	106.2200	386,489	363,864	393,685	0	(941)	0	0	5.500	3.672	MON	1,668	20,013	05/23/2012	01/01/2036
31409B-BV-8	FNMA POOL NO 865952			4	1	198,727	106.2200	213,485	200,988	198,860	0	17	0	0	5.500	5.842	MON	921	11,054	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			4	1	1,466,248	107.8800	1,569,775	1,455,107	1,464,730	0	(160)	0	0	6.000	5.657	MON	7,276	87,307	02/23/2006	03/01/2036
31409G-JW-7	FNMA POOL NO 870677			4	1	180,942	103.8500	172,426	166,028	172,312	0	(1,619)	0	0	5.500	2.257	MON	761	9,132	05/23/2012	12/01/2021
31409J-BF-6	FNMA POOL NO 872238			4	1	190,663	106.2200	185,048	174,216	189,089	0	(370)	0	0	5.500	3.142	MON	798	9,582	05/23/2012	04/01/2036
31409J-R7-7	FNMA POOL NO 872710			4	1	1,618,420	107.8800	1,767,080	1,637,999	1,619,707	0	221	0	0	6.000	6.320	MON	8,190	98,280	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201			4	1	347,231	107.8800	360,078	333,775	346,042	0	(165)	0	0	6.000	4.547	MON	1,669	20,027	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095			4	1	187,757	103.8500	178,920	172,281	177,864	0	(1,829)	0	0	5.500	2.124	MON	790	9,475	05/23/2012	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			4	1	82,784	103.8500	78,887	75,960	78,195	0	(915)	0	0	5.500	2.266	MON	348	4,178	05/23/2012	03/01/2021
31409V-R3-9	FNMA POOL NO 879906			4	1	258,220	105.0300	273,000	259,926	258,340	0	(11)	0	0	4.620	4.772	MON	1,001	10,343	04/04/2007	10/01/2033
31409W-XW-6	FNMA POOL NO 880993			4	1	166,716	104.7600	162,301	154,934	159,902	0	(1,396)	0	0	6.000	3.261	MON	775	9,296	05/23/2012	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901			4	1	11,033,540	97.5700	10,737,694	11,005,167	11,032,132	0	(1,009)	0	0	3.000	2.968	MON	27,513	330,155	10/10/2017	12/01/2046
31410B-B4-5	FNMA POOL NO 883959			4	1	22,822	104.7600	22,218	21,209	21,821	0	(188)	0	0	6.000	2.963	MON	106	1,273	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992			4	1	240,713	107.8800	259,731	240,758	240,673	0	(13)	0	0	6.000	5.943	MON	1,204	14,445	04/01/2016	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			4	1	184,634	107.0600	193,507	180,752	184,276	0	(49)	0	0	6.500	5.596	MON	979	11,749	04/01/2016	04/01/2036
31410C-SC-7	FNMA POOL NO 885315			4	1	340,911	107.8800	370,555	343,487	341,025	0	8	0	0	6.000	6.187	MON	1,717	20,609	06/06/2006	06/01/2036
31410F-5M-3	FNMA POOL NO 888352			4	1	171,740	107.2800	163,899	152,782	170,737	0	(248)	0	0	5.500	1.826	MON	700	8,403	04/01/2016	05/01/2037
31410F-VW-2	FNMA POOL NO 888129			4	1	313,491	106.2200	329,403	310,121	313,237	0	(48)	0	0	5.500	5.029	MON	1,421	17,056	04/01/2016	02/01/2037
31410F-VX-0	FNMA POOL NO 888130			4	1	484,392	105.6600	502,243	475,331	483,210	0	(190)	0	0	5.000	4.383	MON	1,981	23,766	07/24/2009	10/01/2034
31410G-ML-4	FNMA POOL NO 888763			4	1	856,382	103.3600	826,567	799,689	852,516	0	(666)	0	0	3.837	1.753	MON	2,557	27,984	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			4	1	320,031	103.6800	314,498	303,347	311,937	0	(1,572)	0	0	5.000	2.906	MON	1,264	15,167	04/20/2010	01/01/2023
31410K-JY-1	FNMA POOL NO 889579			4	1	3,911,996	108.2700	4,183,099	3,863,614	3,908,164	0	(487)	0	0	6.000	5.388	MON	19,318	231,817	04/19/2011	05/01/2038
31410K-NW-0	FNMA POOL NO 889705			4	1	4,430,299	107.1300	4,849,829	4,527,209	4,435,158	0	614	0	0	5.500	6.294	MON	20,750	248,996	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			4	1	2,441,362	107.7800	2,616,898	2,428,083	2,439,260	0	(270)	0	0	6.000	5.763	MON	12,140	145,685	06/20/2008	12/01/2035
31410P-RR-6	FNMA POOL NO 893396			4	1	87,831	107.8800	85,584	79,332	87,287	0	(130)	0	0	6.000	2.417	MON	397	4,760	05/23/2012	08/01/2036
31410T-EA-9	FNMA POOL NO 896629			4	1	79,420	103.8500	75,681	72,873	75,586	0	(719)	0	0	5.500	2.109	MON	334	4,008	05/23/2012	10/01/2021
31410T-ME-2	FNMA POOL NO 896857			4	1	196,350	104.1800	187,810	180,271	187,743	0	(1,909)	0	0	5.500	2.101	MON	826	9,915	05/23/2012	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248			4	1	323,132	107.8800	334,585	310,145	321,963	0	(200)	0	0	6.000	4.547	MON	1,551	18,609	01/13/2009	11/01/2036
31410U-NH-1	FNMA POOL NO 897792			4	1	119,037	107.8800	129,429	119,974	119,066	0	3	0	0	6.000	6.260	MON	600	7,199	07/26/2007	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617			4	1	46,707	104.7600	45,470	43,406	44,734	0	(421)	0	0	6.000	3.262	MON	217	2,604	05/23/2012	11/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411D-B8-1	FNMA POOL NO 904663			4	1	69,108	104.7600	67,278	64,224	66,133	0	(509)	0	0	6.000	3.372	MON	321	3,853	05/23/2012	11/01/2021
31411G-TG-7	FNMA POOL NO 907851			4	1	31,281	104.1800	29,921	28,720	29,927	0	(325)	0	0	5.500	1.912	MON	132	1,580	05/23/2012	02/01/2022
31411J-WF-9	FNMA POOL NO 909746			4	1	964,468	107.2800	945,432	881,306	958,065	0	(988)	0	0	5.500	2.890	MON	4,039	48,472	05/23/2012	02/01/2037
31411S-7M-2	FNMA POOL NO 914500			4	1	441,775	108.2700	459,771	424,656	439,850	0	(359)	0	0	6.000	4.931	MON	2,123	25,479	01/13/2009	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862			4	1	165,556	108.2700	181,918	168,024	165,684	0	16	0	0	6.000	6.498	MON	840	10,081	07/09/2007	04/01/2037
31412N-SL-1	FNMA POOL NO 930323			4	1	15,530	107.7800	15,210	14,112	15,479	0	(13)	0	0	6.000	2.164	MON	71	847	01/01/2013	12/01/2038
31412P-GM-7	FNMA POOL NO 930904			4	1	568,738	102.7800	544,975	530,256	553,457	0	(3,122)	0	0	4.500	2.134	MON	1,988	23,862	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			4	1	807,780	102.3600	778,451	760,542	788,374	0	(3,154)	0	0	4.000	2.410	MON	2,535	30,422	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			4	1	748,407	104.5500	763,700	730,488	746,763	0	(264)	0	0	4.500	3.887	MON	2,739	32,872	01/21/2011	12/01/2039
31412S-BG-9	FNMA POOL NO 933039			4	1	18,376	108.2700	17,389	16,061	18,263	0	(17)	0	0	6.000	0.494	MON	80	964	04/01/2016	10/01/2037
31412T-MH-3	FNMA POOL NO 934260			4	1	607,161	107.7800	628,075	582,758	605,102	0	(238)	0	0	6.000	4.679	MON	2,914	34,966	01/13/2009	06/01/2038
31412T-TW-3	FNMA POOL NO 934465			4	1	73,846	103.4800	78,817	76,167	74,577	0	170	0	0	5.000	6.294	MON	317	3,808	10/15/2008	09/01/2023
31412V-JX-7	FNMA POOL NO 935978			4	1	2,200,409	102.3600	2,120,516	2,071,734	2,154,507	0	(6,992)	0	0	4.000	2.169	MON	6,906	82,869	05/23/2012	05/01/2025
31412X-4T-8	FNMA POOL NO 938334			4	1	598,766	105.5400	587,582	556,765	577,257	0	(4,257)	0	0	6.000	3.167	MON	2,784	33,406	05/23/2012	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410			4	1	236,759	105.5400	232,337	220,151	228,595	0	(1,955)	0	0	6.000	2.964	MON	1,101	13,209	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458			4	1	381,545	105.5400	374,419	354,781	368,393	0	(2,599)	0	0	6.000	2.962	MON	1,774	21,287	05/23/2012	07/01/2022
31413A-JU-8	FNMA POOL NO 939575			4	1	89,317	104.1800	85,432	82,002	85,477	0	(815)	0	0	5.500	2.381	MON	376	4,510	05/23/2012	07/01/2022
31413D-5W-3	FNMA POOL NO 942861			4	1	472,596	108.2700	461,600	426,345	469,484	0	(765)	0	0	6.000	2.816	MON	2,132	25,581	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			4	1	456,494	105.5400	447,968	424,473	440,336	0	(3,743)	0	0	6.000	3.095	MON	2,122	25,468	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			4	1	372,162	105.5400	365,211	346,057	358,780	0	(2,838)	0	0	6.000	3.172	MON	1,730	20,763	05/23/2012	07/01/2022
31413D-QW-0	FNMA POOL NO 942469			4	1	172,926	108.2700	168,902	156,002	171,977	0	(111)	0	0	6.000	2.244	MON	780	9,360	05/23/2012	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245			4	1	115,753	108.2700	113,060	104,425	115,252	0	(13)	0	0	6.000	1.432	MON	522	6,265	05/23/2012	10/01/2037
31413M-HH-3	FNMA POOL NO 949432			4	1	442,350	102.9600	423,998	411,787	427,283	0	(2,950)	0	0	4.500	2.283	MON	1,544	18,531	05/23/2012	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337			4	1	32,130	105.7700	31,218	29,514	31,006	0	(284)	0	0	5.500	1.952	MON	135	1,623	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			4	1	159,686	105.7700	155,157	146,687	152,766	0	(1,130)	0	0	5.500	3.013	MON	672	8,068	05/23/2012	02/01/2023
31413X-EE-9	FNMA POOL NO 958333			4	1	3,494,108	101.1400	3,539,331	3,499,576	3,489,895	0	(487)	0	0	4.325	4.335	MON	13,033	153,459	01/11/2010	12/01/2019
31413X-TS-2	FNMA POOL NO 958761			4	1	6,281,234	99.7900	5,590,958	5,602,892	5,636,375	0	(93,729)	0	0	4.475	1.211	MON	21,591	254,212	04/17/2012	05/01/2019
31413X-UA-9	FNMA POOL NO 958777			4	1	0	0.0000	0	0	0	0	0	0	0	4.430	0.000	MON	0	27,412	01/12/2010	05/01/2019
31414A-MH-2	FNMA POOL NO 960360			4	1	170,360	104.1800	162,950	156,409	163,041	0	(1,540)	0	0	5.500	2.713	MON	717	8,603	05/23/2012	11/01/2022
31414C-GW-2	FNMA POOL NO 962013			4	1	588,578	107.1300	573,899	535,722	584,430	0	(955)	0	0	5.500	2.944	MON	2,455	29,465	04/17/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465			4	1	113,342	107.1300	124,253	115,988	113,478	0	17	0	0	5.500	6.338	MON	532	6,379	10/31/2008	06/01/2038
31414F-YS-4	FNMA POOL NO 965221			4	1	59,254	103.4800	63,243	61,116	59,799	0	93	0	0	5.000	6.412	MON	255	3,056	10/15/2008	09/01/2023
31414H-H5-9	FNMA POOL NO 966552			4	1	1,890,857	108.2700	1,965,817	1,815,677	1,884,342	0	(1,001)	0	0	6.000	4.670	MON	9,078	108,941	01/13/2009	01/01/2038
31414H-YA-9	FNMA POOL NO 967005			4	1	178,862	104.1800	171,082	164,215	171,004	0	(1,564)	0	0	5.500	2.900	MON	753	9,032	05/23/2012	12/01/2022
31414L-3M-8	FNMA POOL NO 969804			4	1	485,828	105.7700	472,050	446,280	467,543	0	(4,152)	0	0	5.500	2.326	MON	2,045	24,546	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672			4	1	229,050	107.1300	251,101	234,398	229,295	0	26	0	0	5.500	6.480	MON	1,074	12,892	10/31/2008	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450			4	1	118,470	109.2100	122,818	112,460	118,049	0	(59)	0	0	7.000	4.790	MON	656	7,872	02/29/2008	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455			4	1	11,336	109.2100	11,752	10,761	11,301	0	(2)	0	0	7.000	3.641	MON	63	753	02/29/2008	02/01/2038
31414S-AC-7	FNMA POOL NO 974403			4	1	143,848	102.9600	135,566	131,662	138,601	0	(1,185)	0	0	4.500	1.065	MON	494	5,925	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067			4	1	139,997	105.7700	145,848	137,886	138,696	0	(219)	0	0	5.500	5.024	MON	632	7,584	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			4	1	26,449	102.9600	24,926	24,208	25,568	0	(200)	0	0	4.500	0.470	MON	91	1,089	11/07/2012	03/01/2023
31415A-T3-5	FNMA POOL NO 981270			4	1	568,560	103.4800	543,395	525,123	549,231	0	(4,413)	0	0	5.000	2.014	MON	2,188	26,256	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305			4	1	782,874	107.7800	809,840	751,409	779,860	0	(464)	0	0	6.000	4.835	MON	3,757	45,084	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			4	1	318,057	102.9600	304,861	296,081	307,580	0	(2,205)	0	0	4.500	2.095	MON	1,110	13,324	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			4	1	211,960	102.9600	203,166	197,315	205,139	0	(1,158)	0	0	4.500	2.004	MON	740	8,879	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758			4	1	235,291	103.4800	251,130	242,685	238,263	0	566	0	0	5.000	5.976	MON	1,011	12,134	10/15/2008	07/01/2023
31415L-U4-7	FNMA POOL NO 983603			4	1	454,854	103.4800	434,722	420,104	440,413	0	(3,148)	0	0	5.000	1.778	MON	1,750	21,005	05/23/2012	05/01/2023
31415S-KF-8	FNMA POOL NO 987794			4	1	163,436	103.4800	174,438	168,572	165,180	0	395	0	0	5.000	6.178	MON	702	8,429	10/15/2008	09/01/2023
31415S-NH-1	FNMA POOL NO 987892			4	1	2,436	103.4800	2,600	2,513	2,452	0	1	0	0	5.000	7.069	MON	10	126	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425			4	1	155,155	103.4800	165,599	160,031	156,938	0	381	0	0	5.000	6.049	MON	667	8,002	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			4	1	713,355	105.7700	693,125	655,286	688,078	0	(5,624)	0	0	5.500	2.491	MON	3,003	36,041	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			4	1	916,458	105.7700	890,468	841,855	886,282	0	(6,865)	0	0	5.500	2.154	MON	3,859	46,302	05/23/2012	08/01/2023
31415X-5A-5	FNMA POOL NO 992841			4	1	176,753	102.7800	166,821	162,316	170,578	0	(1,024)	0	0	4.500	1.800	MON	609	7,304	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678			4	1	67,280	107.7800	69,597	64,576	67,074	0	(22)	0	0	6.000	4.580	MON	323	3,875	01/13/2009	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530			4	1	217,076	102.7800	208,006	202,389	211,807	0	(1,238)	0	0	4.500	1.677	MON	759	9,108	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			4	1	627,372	106.8100	609,731	570,867	623,078	0	(909)	0	0	5.000	2.485	MON	2,379	28,543	11/07/2012	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947			4	1	249,183	102.7800	235,182	228,830	241,027	0	(1,388)	0	0	4.500	1.708	MON	858	10,297	11/07/2012	04/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416Q-WJ-0	FNMA POOL NO AA6948			4	1	246,564	102.7800	232,710	226,425	238,345	0	(1,687)	0	0	4.500	1.783	MON	849	10,189	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393			4	1	1,191,400	104.5500	1,229,764	1,176,283	1,189,570	0	(278)	0	0	4.500	4.197	MON	4,411	52,933	03/03/2010	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266			4	1	11,743,197	102.5400	11,973,908	11,677,511	11,733,966	0	(1,330)	0	0	4.000	3.881	MON	38,925	467,101	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			4	1	6,732,593	102.5400	6,840,466	6,671,139	6,725,083	0	(1,205)	0	0	4.000	3.815	MON	22,237	266,846	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			4	1	3,645,830	100.3300	3,444,980	3,433,557	3,628,521	0	(3,428)	0	0	3.500	2.366	MON	10,015	120,174	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			4	1	4,961,274	98.0000	4,593,551	4,687,357	4,932,756	0	(5,015)	0	0	3.000	2.142	MON	11,718	140,621	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			4	1	2,674,668	98.0000	2,491,875	2,542,763	2,660,959	0	(2,540)	0	0	3.000	2.246	MON	6,357	76,283	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			4	1	2,552,056	98.2200	2,561,124	2,607,464	2,556,104	0	910	0	0	3.000	3.284	MON	6,519	78,224	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			4	1	3,520,667	100.5200	3,455,150	3,437,336	3,513,171	0	(1,860)	0	0	3.500	3.193	MON	10,026	120,307	09/21/2015	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			4	1	832,587	100.5200	814,751	810,550	830,620	0	(412)	0	0	3.500	3.145	MON	2,364	28,369	09/03/2014	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576			4	1	1,960,110	104.5500	1,893,301	1,810,963	1,943,361	0	(2,442)	0	0	4.500	3.137	MON	6,791	81,493	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			4	1	590,181	104.5500	570,065	545,274	587,844	0	(494)	0	0	4.500	1.925	MON	2,045	24,537	05/23/2012	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804			4	1	382,529	102.3400	368,313	359,873	374,400	0	(1,722)	0	0	4.000	2.021	MON	1,200	14,395	05/23/2012	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175			4	1	2,465,311	98.0000	2,334,626	2,382,302	2,456,949	0	(1,485)	0	0	3.000	2.465	MON	5,956	71,469	09/12/2012	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771			4	1	5,031,229	97.5700	4,737,939	4,855,960	5,023,645	0	(2,801)	0	0	3.000	2.557	MON	12,140	145,679	09/16/2016	10/01/2046
31418M-A2-8	FNMA POOL NO AD0024			4	1	13,688	107.0900	13,375	12,490	13,620	0	(17)	0	0	5.500	2.540	MON	57	687	01/01/2013	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342			4	1	12,430,475	101.0300	11,411,744	11,295,737	11,427,395	0	(145,323)	0	0	4.647	1.569	MON	45,201	602,887	04/17/2012	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660			4	1	4,343,543	100.8000	4,301,796	4,267,527	4,266,641	0	(10,092)	0	0	4.478	4.007	MON	16,456	198,736	01/08/2010	12/01/2019
31418Q-TE-3	FNMA POOL NO AD3248			4	1	894,576	102.3600	862,095	842,263	874,663	0	(3,699)	0	0	4.000	2.322	MON	2,808	33,691	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			4	1	857,792	102.3600	826,647	807,630	838,443	0	(3,233)	0	0	4.000	2.382	MON	2,692	32,305	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			4	1	992,865	104.5200	957,076	915,659	987,351	0	(207)	0	0	4.500	2.552	MON	3,434	41,205	05/23/2012	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623			4	1	652,027	102.3600	628,353	613,898	638,642	0	(2,101)	0	0	4.000	2.097	MON	2,046	24,556	05/23/2012	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077			4	1	1,309	102.0800	1,237	1,212	1,283	0	(6)	0	0	4.500	1.358	MON	5	55	01/01/2013	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079			4	1	9,005	102.0800	8,511	8,338	8,814	0	(45)	0	0	4.500	1.636	MON	31	375	01/01/2013	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361			4	1	874,085	104.5200	842,577	806,115	869,658	0	(1,153)	0	0	4.500	2.411	MON	3,023	36,275	05/23/2012	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			4	1	1,251,441	104.5200	1,206,331	1,154,127	1,245,413	0	(1,591)	0	0	4.500	2.362	MON	4,328	51,936	05/23/2012	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234			4	1	8,340	102.0800	7,883	7,722	8,155	0	(41)	0	0	4.500	1.867	MON	29	347	01/01/2013	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996			4	1	6,980,254	102.7000	7,122,077	6,934,745	6,974,431	0	(859)	0	0	4.000	3.858	MON	23,116	277,390	06/14/2011	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017			4	1	1,745,563	104.5200	1,682,642	1,609,826	1,732,088	0	(3,335)	0	0	4.500	3.065	MON	6,037	72,442	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			4	1	1,235,952	102.7000	1,174,253	1,143,367	1,227,368	0	(1,373)	0	0	4.000	2.512	MON	3,811	45,735	11/07/2012	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577			4	1	5,900,378	104.5200	5,687,690	5,441,557	5,866,356	0	(5,219)	0	0	4.500	2.695	MON	20,406	244,870	05/23/2012	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,050,216,339	XXX	1,048,899,317	1,041,579,832	1,046,507,445	0	(462,932)	0	0	XXX	XXX	XXX	3,421,197	41,019,232	XXX	XXX
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L			4	1	0	0.0000	0	0	0	0	0	0	0	4.217	0.000	MON	0	103,202	12/19/2014	12/12/2029
3136A7-MN-9	FANNIEMAE-ACES CMBS			4	1FE	9,987,781	98.5000	10,539,933	10,700,000	10,382,484	0	85,078	0	0	2.349	3.266	MON	20,949	251,385	01/07/2014	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			4	1FE	11,386,875	98.2800	11,793,578	12,000,000	11,721,717	0	75,439	0	0	2.377	3.080	MON	23,770	285,240	02/12/2014	05/25/2022
3136AM-KZ-1	FANNIE MAE ASSET BACKED			4	1FE	31,086,328	97.5600	29,269,473	30,000,000	30,768,442	0	(134,455)	0	0	2.532	2.032	MON	63,300	759,600	08/03/2016	09/25/2024
3136AN-6U-6	FANNIE MAE Agency CMBS			4	1FE	9,899,814	98.1900	9,818,665	10,000,000	9,920,826	0	6,242	0	0	3.092	3.195	MON	25,767	309,200	06/12/2015	04/25/2027
3136AR-5S-3	FANNIE MAE CMBS Agency			4	1FE	9,594,429	95.1200	9,036,047	9,500,000	9,568,245	0	(10,571)	0	0	2.469	2.347	MON	19,546	234,555	05/11/2016	04/25/2026
3136AR-TE-8	FANNIE MAE CMBS			4	1FE	73,727,905	96.8200	70,674,716	73,000,000	73,511,678	0	(82,357)	0	0	2.702	2.579	MON	164,372	1,972,460	03/08/2016	02/25/2026
3136AR-XR-4	FANNIE MAE CMBS			4	1FE	20,198,305	95.9300	19,185,476	20,000,000	20,140,247	0	(22,179)	0	0	2.576	2.455	MON	42,933	515,200	04/12/2016	03/25/2026
3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI			4	1FE	8,039,857	94.7400	7,863,216	8,300,000	8,085,476	0	23,065	0	0	2.479	2.846	MON	17,146	208,469	12/07/2016	09/25/2026
3136B1-LF-9	FANNIE MAE			4	1FE	28,657,098	95.9400	28,398,980	29,600,000	28,694,804	0	37,706	0	0	3.090	3.429	MON	76,230	698,771	03/13/2018	02/25/2030
3137AX-HP-1	FREDDIE MAC CMBS			4	1FE	3,059,856	98.9000	2,966,888	3,000,000	3,021,191	0	(6,892)	0	0	2.573	2.331	MON	6,433	77,190	01/04/2013	09/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	2,764,102	98.5700	2,957,079	3,000,000	2,885,665	0	24,487	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	7,816,563	101.1600	8,093,083	8,000,000	7,903,183	0	17,415	0	0	3.250	3.532	MON	21,667	260,000	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			4	1FE	8,762,760	101.4700	9,132,390	9,000,000	8,872,317	0	22,440	0	0	3.310	3.634	MON	24,825	297,900	09/12/2013	05/25/2023
3137BK-GK-0	FREDDIE MAC CMBS AGENCY			4	1FE	7,217,818	99.3300	7,029,692	7,077,000	7,186,893	0	(9,352)	0	0	3.511	3.340	MON	20,706	248,473	07/08/2015	04/25/2030
3137BL-AC-2	FREDDIE MAC CMBS			4	1FE	26,978,553	101.0800	25,447,655	25,175,000	26,445,560	0	(192,201)	0	0	3.284	2.397	MON	68,896	826,747	02/25/2016	06/25/2025
3137BL-VZ-8	FREDDIE MAC CMBS AGENCY			4	1FE	1,182,944	99.4600	1,164,908	1,171,267	1,174,690	0	(2,137)	0	0	2.597	2.210	MON	2,535	33,386	11/10/2015	09/25/2020
3137BN-6G-4	FEDERAL HOME LN MTG CORP MULTI CMBS			4	1FE	82,399,360	99.1500	79,322,784	80,000,000	81,726,740	0	(249,723)	0	0	2.995	2.631	MON	199,667	2,396,000	03/15/2016	12/25/2025
3137BP-VN-6	FREDDIE MAC CMBS			4	1FE	29,867,941	96.4000	27,954,721	29,000,000	29,729,815	0	(55,508)	0	0	3.080	2.826	MON	74,433	893,200	06/01/2016	01/25/2031
3137BS-5N-9	FREDDIE MAC Agency CMBS			4	1FE	29,095,466	97.8300	27,636,774	28,250,000	28,904,959	0	(88,026)	0	0	2.720	2.357	MON	64,033	768,400	10/06/2016	07/25/2026
3137BS-P8-0	FREDDIE MAC Agency CMBS			4	1FE	8,857,295	96.2500	8,277,371	8,600,000	8,802,797	0	(25,750)	0	0	2.724	2.372	MON	19,522	234,264	10/26/2016	08/25/2026
3137BS-RF-2	FREDDIE MAC CMBS AGENCY			4	1FE	10,299,350	99.3000	9,930,516	10,000,000	10,238,312	0	(29,642)	0	0	3.172	2.815	MON	26,433	317,200	11/15/2016	09/25/2026
3137FD-ET-5	FREDDIE MAC FREDDIE MAC Agency CMBS			4	1FE	5,149,895	98.0700	4,903,374	5,000,000	5,141,585	0	(8,310)	0	0	3.459	3.203	MON	14,413	158,538	01/11/2018	11/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3137FG-6T-7	FREDDIE MAC CMBS Agency			4	1FE	35,125,405	100.7000	35,244,066	35,000,000	35,119,448	0	(5,957)	0	0	3.750	3.725	MON	109,375	656,250	06/07/2018	04/25/2033
3137FH-2A-0	FREDDIE MAC CMBS Agency			4	1FE	15,013,740	100.1400	15,020,343	15,000,000	15,012,801	0	(939)	0	0	3.700	3.698	MON	46,250	185,000	08/14/2018	06/25/2033
3137FK-SH-0	FREDDIE MAC CMBS			4	1FE	20,599,660	103.9100	20,782,170	20,000,000	20,599,190	0	(470)	0	0	3.859	3.493	MON	64,317	0	12/19/2018	11/25/2028
31397U-3N-7	FANNIE MAE CMBS			4	1FE	1,116,260	101.7100	1,037,254	1,019,779	1,066,079	0	(15,869)	0	0	3.764	1.547	MON	3,199	40,047	04/01/2016	04/25/2021
31398E-2G-8	FREDDIE MAC CMBS			4	1FE	24,315,494	100.1300	23,116,891	23,087,000	23,059,525	0	(168,882)	0	0	5.105	4.386	MON	98,216	1,178,591	04/15/2010	05/25/2019
31398G-GH-6	FANNIE MAE CMBS			4	1FE	2,692,889	99.7700	2,673,260	2,679,492	2,672,543	0	(2,705)	0	0	4.001	3.920	MON	8,934	109,198	11/17/2009	01/25/2019
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	2,989,805	100.2700	3,008,164	3,000,000	2,991,315	0	198	0	0	4.186	4.230	MON	10,465	125,580	01/15/2010	08/25/2019
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI			4	1FE	23,351,307	100.3400	23,198,976	23,121,000	23,063,771	0	(16,111)	0	0	4.241	4.204	MON	81,713	980,562	11/16/2009	08/25/2019
31398Q-HB-6	FREDDIE MAC CMBS			4	1FE	4,433,905	101.2400	4,322,684	4,269,785	4,280,991	0	(19,908)	0	0	4.224	3.737	MON	15,030	180,356	07/06/2010	03/25/2020
31398W-D4-3	FHLMC MULTIFAMILY STRUCTURED P CMBS			4	1FE	22,039,868	101.0100	21,828,555	21,610,000	21,634,840	0	(97,269)	0	0	4.493	4.055	MON	80,911	970,937	04/01/2016	11/25/2019
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1			4	1FE	176,401,709	107.5000	179,740,569	167,200,530	176,328,782	0	(72,927)	0	0	12.435	4.115	MON	125,186	2,839,222	10/16/2018	11/25/2055
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO			4	1FE	97,206,102	104.1900	99,120,449	95,136,147	97,196,205	0	(9,896)	0	0	4.106	4.283	MON	70,275	651,140	11/16/2018	11/25/2052
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan			4	1	28,600,063	95.7400	27,381,164	28,600,063	28,600,063	0	0	0	0	3.380	3.403	MON	42,964	966,682	10/20/2015	10/15/2035
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						879,916,502	XXX	867,871,864	860,097,063	876,453,179	0	(1,035,966)	0	0	XXX	XXX	XXX	1,760,949	20,811,395	XXX	XXX
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			2	1FE	8,094,305	109.0700	8,725,920	8,000,000	8,094,305	0	(67,956)	0	0	5.000	4.913	FA	166,667	400,000	01/24/2014	08/01/2043
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE			4	1FE	7,133,608	99.2000	7,018,471	7,075,000	7,116,783	0	(5,859)	0	0	3.163	2.995	MS	65,891	223,782	12/02/2016	09/15/2025
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			2	1FE	13,641,460	101.0600	14,149,100	14,000,000	13,678,939	0	9,083	0	0	4.000	4.162	JD	46,667	560,000	06/10/2014	06/01/2044
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			2	1FE	21,531,118	101.2600	21,771,975	21,500,000	21,531,118	0	(18,701)	0	0	4.000	3.990	JJ	430,000	860,000	10/20/2014	01/01/2044
047061-DD-5	ATHENS-CLARKE CNTY GA WTR & SW CORPORATE			2	1FE	1,499,560	103.7800	1,442,528	1,390,000	1,468,221	0	(11,744)	0	0	4.000	2.969	JJ	27,800	55,600	04/01/2016	01/01/2037
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	95,251,843	135.5200	105,001,382	77,477,500	94,353,903	0	(309,641)	0	0	6.263	4.779	AO	1,213,104	4,711,498	08/23/2018	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	5,920,050	117.0900	5,854,700	5,000,000	5,852,464	0	(67,586)	0	0	6.793	3.803	AO	84,913	169,825	05/25/2018	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	8,763,651	134.0200	11,532,249	8,605,000	8,744,508	0	(5,487)	0	0	6.918	6.743	AO	148,823	595,294	04/27/2015	04/01/2040
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL CORP MUNI			4	1FE	669,983	142.0000	639,018	450,000	656,865	0	(3,764)	0	0	7.043	4.233	AO	7,923	31,694	04/27/2015	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			4	1FE	811,679	141.8000	779,895	550,000	798,203	0	(3,867)	0	0	6.907	4.259	AO	9,497	37,989	04/27/2015	10/01/2050
072024-TP-7	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	3,910,397	108.4700	4,051,392	3,735,000	3,910,397	0	(91,946)	0	0	5.000	4.721	AO	46,688	186,750	06/05/2015	04/01/2054
072024-UG-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	10,396,995	101.7500	10,684,170	10,500,000	10,399,166	0	1,185	0	0	4.000	4.050	AO	105,000	420,000	01/26/2017	04/01/2056
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			2	1FE	3,792,798	109.3700	4,101,525	3,750,000	3,792,798	0	(30,082)	0	0	5.125	5.039	AO	48,047	192,188	01/10/2014	10/01/2043
130178-3W-4	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	4,411,755	129.1200	4,519,340	3,500,000	4,346,160	0	(19,103)	0	0	5.000	3.575	MN	29,167	175,000	05/26/2015	05/01/2045
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M				1FE	5,687,393	126.4500	5,374,168	4,250,000	5,584,175	0	(47,824)	0	0	5.000	2.930	MS	62,569	212,500	10/18/2016	03/15/2039
13032U-KD-9	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	2,986,560	102.4400	3,073,200	3,000,000	2,987,175	0	387	0	0	4.000	4.031	FA	45,333	120,000	12/07/2016	08/15/2039
13032U-MQ-8	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	6,176,370	102.3100	6,138,780	6,000,000	6,158,862	0	(16,350)	0	0	4.000	3.625	MN	40,000	240,000	12/05/2017	11/01/2051
13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	24,578,750	103.0500	25,762,500	25,000,000	24,629,362	0	12,612	0	0	4.000	4.113	AO	250,000	1,000,000	06/12/2014	10/01/2038
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			2	1FE	5,000,000	103.8200	5,190,750	5,000,000	5,000,000	0	0	0	0	4.250	4.250	AO	53,125	212,500	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			2	1FE	10,026,439	107.4000	10,739,800	10,000,000	10,026,439	0	(20,770)	0	0	5.000	4.983	FA	188,889	500,000	01/24/2014	08/15/2052
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE			2	1FE	2,530,643	100.9800	2,469,083	2,445,000	2,530,643	0	(7,367)	0	0	4.000	3.791	FA	40,750	57,865	03/05/2018	08/01/2047
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			4	1FE	45,026,041	123.3800	54,811,565	44,425,000	44,917,436	0	(15,645)	0	0	5.491	5.394	MN	406,563	2,439,377	09/07/2012	11/01/2039
15504R-GH-6	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	19,812,600	102.0300	20,406,800	20,000,000	19,820,410	0	2,991	0	0	4.000	4.052	MN	133,333	800,000	08/05/2015	11/01/2050
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE			2	1FE	15,653,850	101.0400	15,155,700	15,000,000	15,520,104	0	(64,293)	0	0	4.000	3.441	JJ	276,667	600,000	10/13/2016	01/15/2045
16557H-EA-9	CHESTER COUNTY HOSPITAL PA CORPORATE MUN			2	1FE	7,237,131	101.9200	7,098,658	6,965,000	7,237,131	0	(31,728)	0	0	4.000	3.728	AO	69,650	278,600	12/05/2017	10/01/2042
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	36,197,100	100.6800	37,253,450	37,000,000	36,196,771	0	(329)	0	0	4.375	4.499	JJ	85,434	0	12/06/2018	01/01/2053
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			2	1FE	1,268,258	107.9800	1,339,002	1,240,000	1,268,258	0	(17,777)	0	0	5.000	4.807	JJ	31,000	62,000	04/01/2016	01/01/2039
167593-SU-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	1,987,500	101.3500	2,027,040	2,000,000	1,988,864	0	363	0	0	4.125	4.166	JJ	41,250	82,500	10/13/2015	01/01/2040
167593-UT-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	2,442,417	109.3600	2,406,030	2,200,000	2,442,417	0	(53,377)	0	0	5.000	4.225	JJ	55,000	110,000	11/04/2016	01/01/2041
167593-WS-7	CHICAGO ILL O HARE INTL ARPT CORPORATE M			2	1FE	15,590,421	109.2200	16,382,250	15,000,000	15,590,421	0	(108,077)	0	0	5.000	4.755	JJ	375,000	750,000	12/01/2016	01/01/2052
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI			4	1FE	34,753,586	128.2800	39,894,769	31,100,000	34,024,152	0	(137,542)	0	0	6.899	5.886	JD	178,799	2,145,589	01/01/2013	12/01/2040
18085P-MT-8	CLARK CO NV ARPT REV CORPORATE MUNI FRGN			4	1FE	7,816,150	143.1000	7,155,150	5,000,000	7,652,040	0	(70,559)	0	0	6.820	3.509	JJ	170,500	341,000	08/09/2016	07/01/2045
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI			2	1FE	8,374,625	104.9400	8,920,155	8,500,000	8,394,593	0	4,677	0	0	4.250	4.361	JJ	180,625	361,250	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			2	1FE	4,426,798	104.6900	4,731,852	4,520,000	4,440,602	0	3,218	0	0	4.250	4.401	JJ	96,050	192,100	03/19/2014	07/01/2035
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M			4	1FE	30,705,017	112.0300	34,052,430	30,395,000	30,601,624	0	(18,933)	0	0	5.459	5.358	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-FD-4	CURATORS OF THE UNIV OF MISSOU CORP MUNI			4	1FE	291,996	121.7500	273,935	225,000	280,297	0	(3,330)	0	0	5.960	3.564	MN	2,235	13,410	04/27/2015	11/01/2039
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1FE	20,021,175	110.5200	22,103,800	20,000,000	20,019,095	0	(396)	0	0	4.874	4.867	MN	162,467	974,800	11/13/2013	11/01/2043
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			2	1FE	24,701,320	102.7500	25,790,250	25,100,000	24,738,406	0	9,508	0	0	4.125	4.225	MN	172,563	1,035,375	07/30/2014	11/01/2039
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			4	1FE	21,056,863	129.3600	26,453,916	20,450,000	20,966,771	0	(12,959)	0	0	5.999	5.786	JD	102,233	1,226,796	04/27/2015	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			4	1FE	602,074	115.5000	560,170	485,000	593,931	0	(2,323)	0	0	5.022	3.698	JD	2,030	24,357	04/27/2015	12/01/2048
235416-6X-7	DALLAS TEX WTRWKS & SWR SYS CORPORATE MU			2	1FE	255,955	102.9800	247,142	240,000	255,955	0	(4,538)	0	0	4.000	3.544	AO	2,400	9,600	04/01/2016	10/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24916T-DJ-5	DENVER COLO CITY & CNTY BRD WT CORPORATE			2	1FE	14,080,733	102.1200	14,061,373	13,770,000	14,080,733	0	(189,747)	0	0	4.000	3.860	JD	24,480	550,800	10/17/2014	12/15/2044
249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1FE	11,945,497	99.8400	11,945,856	11,965,000	11,944,774	0	(724)	0	0	4.000	4.011	JD	39,883	123,638	08/16/2018	12/01/2043
249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPORATE M			2	1FE	29,582,846	98.9600	29,411,804	29,720,000	29,582,597	0	(1,258)	0	0	4.000	4.027	JD	99,067	307,107	08/27/2018	12/01/2048
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE			4	1FE	2,476,256	118.5600	2,904,745	2,450,000	2,472,158	0	(1,538)	0	0	5.591	5.477	JD	11,415	136,980	04/01/2016	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE			4	1FE	10,601,880	118.5100	10,073,095	8,500,000	10,084,214	0	(94,443)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			4	1FE	25,311,101	121.5900	30,622,190	25,185,000	25,293,220	0	(3,722)	0	0	5.522	5.483	AO	347,679	1,390,716	04/27/2015	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			4	1FE	3,000,000	109.0300	3,270,960	3,000,000	3,000,000	0	0	0	0	4.814	4.813	AO	36,105	144,420	07/11/2014	10/01/2114
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	17,038,371	102.8400	17,194,848	16,720,000	17,038,371	0	(147,896)	0	0	4.000	3.870	AO	167,200	668,800	04/01/2016	10/01/2041
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE			2	1FE	2,048,500	102.5500	2,050,960	2,000,000	2,031,298	0	(4,515)	0	0	4.000	3.710	FA	33,333	80,000	12/10/2014	02/01/2039
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M			4	1FE	4,100,000	129.8000	5,321,677	4,100,000	4,100,000	0	0	0	0	5.874	5.874	JD	20,070	240,834	02/11/2010	06/01/2040
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE			2	1FE	335,334	102.8200	329,034	320,000	335,334	0	(4,368)	0	0	4.000	3.642	JJ	6,400	12,800	04/01/2016	07/01/2038
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1FE	12,129,848	101.7900	12,214,320	12,000,000	12,130,925	0	(75,527)	0	0	4.000	3.929	MN	61,333	480,000	01/08/2015	05/15/2044
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			2	1FE	23,912,169	101.9600	23,847,508	23,390,000	23,912,169	0	(18,192)	0	0	4.000	3.868	MN	119,549	272,883	08/30/2018	05/15/2048
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	3,729,896	103.4400	3,827,280	3,700,000	3,717,982	0	(2,878)	0	0	4.000	3.901	JJ	74,000	148,000	08/01/2014	07/01/2037
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	3,921,957	103.1900	4,024,254	3,900,000	3,913,186	0	(2,109)	0	0	4.000	3.931	JJ	78,000	156,000	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			2	1FE	10,274,519	102.8800	10,555,796	10,260,000	10,274,519	0	(7,486)	0	0	4.000	3.989	JJ	205,200	410,400	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	10,814,320	100.7100	11,078,540	11,000,000	10,833,326	0	4,491	0	0	4.000	4.104	MN	56,222	440,000	05/13/2014	05/15/2043
353187-BS-5	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	1,510,128	101.6100	1,463,184	1,440,000	1,505,980	0	(1,553)	0	0	4.000	3.719	MN	9,600	57,600	04/01/2016	11/01/2045
353187-CR-6	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	26,552,801	108.5500	27,137,500	25,000,000	26,552,801	0	(595,717)	0	0	5.000	4.576	MN	159,722	1,250,000	06/04/2015	05/15/2045
353187-CS-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	9,003,550	101.4200	9,153,426	9,025,000	9,004,739	0	410	0	0	4.125	4.139	MN	47,569	372,281	09/28/2015	05/15/2045
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI			2	1FE	5,019,945	101.9800	5,150,243	5,050,000	5,025,558	0	(9,138)	0	0	4.000	4.032	MN	33,667	202,000	12/07/2016	11/01/2040
359900-6J-1	FULTON CNTY GA DEV AUTH REV CORPORATE MU			2	1FE	948,999	108.4800	949,191	875,000	948,999	0	(27,993)	0	0	5.000	4.417	JJ	21,875	43,750	04/01/2016	07/01/2044
362848-UM-3	GAINESVILLE FLA UTILS SYS REV CORPORATE			2	1FE	1,598,460	103.4300	1,551,435	1,500,000	1,588,462	0	(8,678)	0	0	4.000	3.221	AO	15,000	54,000	10/25/2017	10/01/2039
368497-HP-1	GEISINGER AUTH CORPORATE MUNI			2	1FE	1,775,524	110.8900	1,774,208	1,600,000	1,775,524	0	(27,039)	0	0	5.000	4.283	FA	30,222	80,000	04/19/2017	02/15/2045
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			2	1FE	26,140,925	109.6400	28,507,700	26,000,000	26,140,925	0	(109,015)	0	0	5.250	5.214	AO	341,250	1,365,000	01/28/2014	10/01/2051
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C CORP MUNI			4	1FE	155,434	118.4800	145,143	122,500	152,145	0	(936)	0	0	5.184	3.542	AO	1,588	6,350	04/27/2015	10/01/2042
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			2	1FE	14,783,048	102.9800	14,912,083	14,480,000	14,783,048	0	(138,451)	0	0	4.000	3.833	JJ	289,600	579,200	04/01/2016	01/01/2039
392274-X7-6	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1FE	6,587,185	100.4400	6,553,384	6,525,000	6,587,185	0	(4,696)	0	0	4.000	3.944	AO	65,250	259,550	03/27/2018	10/01/2047
392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE			2	1FE	27,116,110	99.6300	26,899,290	27,000,000	27,107,138	0	(8,972)	0	0	4.000	3.945	AO	270,000	1,074,000	03/23/2018	10/01/2052
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE			2	1FE	17,316,091	99.0200	17,556,246	17,730,000	17,342,315	0	8,413	0	0	4.000	4.139	JD	59,100	709,200	04/01/2016	12/01/2045
41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE			2	1FE	16,904,311	101.6000	16,764,495	16,500,000	16,904,311	0	(30,484)	0	0	4.000	3.854	FA	249,333	306,167	03/23/2018	08/15/2048
426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPORATE M			2	1FE	11,815,224	110.1700	12,112,972	10,995,000	11,815,224	0	(350,602)	0	0	5.000	4.286	JJ	274,875	549,750	10/24/2014	07/01/2034
438701-P6-5	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1FE	6,361,980	104.3000	6,258,060	6,000,000	6,333,994	0	(27,986)	0	0	4.000	3.281	JJ	120,000	92,000	01/25/2018	07/01/2038
438701-P8-1	HONOLULU CITY & CNTY HI CORPORATE MUNI			2	1FE	9,451,062	103.0500	9,274,500	9,000,000	9,451,062	0	(37,368)	0	0	4.000	3.664	JJ	180,000	138,000	01/25/2018	07/01/2042
44244C-NF-0	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1FE	8,939,103	101.8700	8,735,095	8,575,000	8,939,103	0	(39,148)	0	0	4.000	3.748	MN	43,828	343,000	12/05/2017	11/15/2047
44244C-TB-3	HOUSTON TEX UTIL SYS REV CORPORATE MUNI			2	1FE	10,187,049	101.8800	10,187,700	10,000,000	10,187,049	0	(6,251)	0	0	4.000	3.889	MN	51,111	93,333	08/08/2018	11/15/2048
45203H-6T-4	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	10,833,332	101.1100	10,955,377	10,835,000	10,840,868	0	(32,462)	0	0	4.000	3.995	MN	72,233	433,400	06/15/2016	05/01/2044
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	24,560,593	102.2600	25,033,982	24,480,000	24,560,593	0	(35,884)	0	0	4.000	3.975	AO	244,800	979,200	04/01/2016	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	3,826,319	101.6000	3,860,724	3,800,000	3,826,319	0	(11,646)	0	0	4.000	3.943	FA	63,333	152,000	12/16/2014	08/01/2038
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	14,720,550	100.6200	15,092,400	15,000,000	14,739,703	0	4,489	0	0	4.000	4.102	AO	150,000	600,000	05/15/2014	10/01/2049
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			2	1FE	18,684,102	100.6800	18,142,176	18,020,000	18,684,102	0	(55,673)	0	0	4.000	3.780	JJ	332,369	343,791	07/16/2018	07/15/2047
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI			4	1FE	3,317,451	122.0300	3,223,953	2,642,000	3,175,801	0	(26,228)	0	0	6.184	4.292	JJ	81,691	163,381	01/29/2016	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1FE	9,441,352	122.6000	11,509,406	9,388,000	9,432,919	0	(1,950)	0	0	5.851	5.802	JD	45,774	549,292	01/29/2016	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			2	1FE	14,500,000	107.9800	15,657,680	14,500,000	14,500,000	0	0	0	0	5.000	4.999	JJ	362,500	725,000	12/17/2013	01/01/2038
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	4,351,960	109.8000	4,391,840	4,000,000	4,199,991	0	(35,580)	0	0	5.000	3.890	JJ	100,000	200,000	05/08/2014	01/01/2039
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	10,913,400	110.0900	11,009,000	10,000,000	10,518,580	0	(92,370)	0	0	5.000	3.850	JJ	250,000	500,000	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	8,134,975	109.8900	8,242,050	7,500,000	7,892,361	0	(69,912)	0	0	5.000	3.840	JJ	187,500	375,000	12/19/2016	01/01/2038
452252-KS-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	534,338	110.9800	532,680	480,000	534,338	0	(16,222)	0	0	5.000	4.168	JJ	12,000	24,000	04/01/2016	01/01/2040
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			2	1FE	655,900	110.2100	661,278	600,000	655,900	0	(11,353)	0	0	5.000	4.307	JJ	15,000	30,000	01/18/2017	01/01/2040
45470Y-CJ-8	INDIANA ST FINANCE AUTHORITY CORPORATE M			2	1FE	19,625,400	100.8900	20,177,800	20,000,000	19,640,158	0	5,945	0	0	4.000	4.104	MN	133,333	800,000	01/15/2016	11/01/2051
45471A-NY-4	INDIANA ST FIN AUTH REV CORPORATE MUNI			2	1FE	370,898	101.2400	364,460	360,000	370,898	0	(3,210)	0	0	4.000	3.782	JD	1,200	14,400	04/01/2016	12/01/2040
454795-FF-7	INDIANA HEALTH & EDL FAC FING CORPORATE			2	1FE	20,043,221	100.1300	19,525,350	19,500,000	20,043,221	0	(107,184)	0	0	4.000	3.825	MN	99,667	780,000	10/27/2016	11/15/2046
455168-CK-8	INDIANA UNIV CORPORATE MUNI			2	1FE	253,361	103.4900	248,366	240,000	253,361	0	(4,041)	0	0	4.000	3.616	JD	800	9,600	04/01/2016	06/01/2042
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			2	1FE	16,835,000	107.2100	18,048,130	16,835,000	16,835,000	0	0	0	0	5.250	5.249	FA	333,894	883,838	12/05/2013	02/15/2044
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1FE	6,427,920	101.1700	6,070,260	6,000,000	6,326,486	0	(40,331)	0	0	4.000	3.141	FA	90,667	240,000	05/20/2016	08/15/2037
462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI			2	1FE	2,127,423	100.2400	2,004,840	2,000,000	2,127,423	0	(31,371)	0	0	4.000	3.628	FA	30,222	80,000	09/08/2016	08/15/2046
46613S-PG-9	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1	1,519,221	113.1700	1,657,970	1,465,000	1,510,988	0	(8,233)	0	0	5.000	4.261	AO	18,313	73,250	01/16/2018	10/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46613S-PJ-3	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1FE	1,730,079	113.1700	1,878,655	1,660,000	1,719,414	0	(10,665)	0	0	5.000	4.160	AO	20,750	83,000	01/16/2018	10/01/2039
46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1FE	839,979	109.8900	890,133	810,000	835,427	0	(4,552)	0	0	5.000	4.261	AO	10,125	40,500	01/16/2018	10/01/2034
46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI			2	1FE	4,960,939	109.7500	5,224,243	4,760,000	4,930,276	0	(30,664)	0	0	5.000	4.158	AO	59,500	238,000	01/16/2018	10/01/2039
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			2	2FE	4,564,190	106.5500	4,858,589	4,560,000	4,564,190	0	(4,784)	0	0	5.250	5.242	JJ	119,700	239,400	01/16/2014	01/01/2045
495289-X6-2	KING CNTY WASH SWR REV CORPORATE MUNI			2	1FE	12,075,184	110.3200	12,372,500	11,215,000	12,075,184	0	(378,507)	0	0	5.000	4.514	JJ	280,375	560,750	05/28/2015	07/01/2047
495289-Y2-0	KING CNTY WASH SWR REV CORPORATE MUNI			2	1FE	15,467,889	101.9200	15,288,450	15,000,000	15,467,889	0	(210,608)	0	0	4.000	3.802	JJ	300,000	600,000	01/13/2015	07/01/2045
534272-E3-9	LINCOLN NEB ELEC SYS CORPORATE MUNI			2	1FE	209,547	104.5800	209,156	200,000	209,547	0	(2,729)	0	0	4.000	3.668	MS	2,667	8,000	04/01/2016	09/01/2040
544435-6G-0	LOS ANGELES CALIF DEPT ARPTS A CORPORATE			2	1FE	2,676,738	112.8100	2,707,368	2,400,000	2,676,738	0	(106,641)	0	0	5.000	4.101	MN	15,333	120,000	02/06/2015	05/15/2038
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE			4	1FE	3,515,322	126.1500	3,437,560	2,725,000	3,377,540	0	(40,472)	0	0	6.582	4.075	MN	22,918	179,360	12/19/2016	05/15/2039
544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE			2	1FE	19,127,106	101.8000	19,254,903	18,915,000	19,127,106	0	(12,329)	0	0	4.000	3.933	MN	96,677	504,400	04/26/2018	05/15/2048
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			4	1FE	12,885,195	137.9600	11,974,841	8,680,000	12,447,842	0	(89,172)	0	0	6.574	3.847	JJ	285,312	570,623	04/27/2015	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI			4	1FE	162,205	141.9200	156,109	110,000	159,129	0	(884)	0	0	6.603	3.992	JJ	3,632	7,263	04/27/2015	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE			4	1FE	7,274,300	121.3500	8,737,416	7,200,000	7,262,045	0	(3,500)	0	0	6.008	5.906	JJ	216,288	432,576	04/27/2015	07/01/2039
544525-WL-8	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1FE	4,124,486	102.7600	4,007,523	3,900,000	4,124,486	0	(25,437)	0	0	4.000	3.667	JJ	78,000	156,000	12/05/2017	07/01/2047
544652-6F-2	LOS ANGELES CALIF DEPARTMENT O CORPORATE			4	1FE	513,056	125.1700	500,692	400,000	502,396	0	(3,053)	0	0	5.813	4.002	JD	1,938	23,252	04/27/2015	06/01/2040
544712-2H-4	LOS ANGELES METRO TRANS AUTH CORPORATE M			4	1FE	800,919	120.2400	751,481	625,000	773,295	0	(7,870)	0	0	5.735	3.589	JD	2,987	35,844	04/27/2015	06/01/2039
545904-MR-2	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN			2	1FE	7,888,180	103.2300	8,036,378	7,785,000	7,888,180	0	(39,928)	0	0	4.000	3.909	JJ	155,700	311,400	08/05/2015	01/01/2042
545904-MS-0	LOUDOUN CNTY VA SANTN AUTH CORPORATE MUN			2	1FE	3,636,122	102.7400	3,698,532	3,600,000	3,636,122	0	(14,483)	0	0	4.000	3.936	JJ	72,000	144,000	08/05/2015	01/01/2045
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1FE	8,993,775	103.1400	9,252,017	8,970,000	8,993,775	0	(12,612)	0	0	4.000	3.980	MN	59,800	358,800	07/18/2014	05/01/2039
546475-RG-1	LOUISIANA ST GAS & FUELS TAX CORPORATE M			2	1FE	14,539,373	102.9800	14,417,760	14,000,000	14,539,373	0	(218,725)	0	0	4.000	3.740	MN	93,333	560,000	01/23/2015	05/01/2041
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE			2	1FE	6,650,000	102.3300	6,804,879	6,650,000	6,650,000	0	0	0	0	4.000	4.000	JJ	133,000	266,000	05/29/2014	07/01/2044
574218-WA-7	MARYLAND ST HLTH & HGR EDUCTNL CORPORATE			2	1FE	301,768	103.0600	298,871	290,000	301,768	0	(3,520)	0	0	4.000	3.712	MN	1,482	11,600	04/01/2016	05/15/2040
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			4	1FE	11,077,620	126.7700	13,311,165	10,500,000	10,973,174	0	(15,302)	0	0	5.888	5.488	JJ	309,120	618,240	10/15/2010	07/01/2043
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			2	1FE	9,921,000	102.6300	10,263,000	10,000,000	9,930,067	0	2,184	0	0	4.000	4.050	JJ	200,000	400,000	04/16/2014	07/01/2039
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK			2	1FE	2,948,430	104.6300	3,139,020	3,000,000	2,952,940	0	834	0	0	4.500	4.601	MN	22,500	135,000	03/06/2014	05/01/2048
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1FE	4,684,029	109.0900	5,045,551	4,625,000	4,684,029	0	(34,373)	0	0	5.000	4.894	MS	77,083	231,250	01/14/2014	03/01/2039
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			2	1FE	4,083,436	107.1800	4,287,040	4,000,000	4,083,436	0	(63,388)	0	0	5.000	4.850	JJ	100,000	200,000	01/28/2014	07/01/2044
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			4	1FE	10,000,000	122.3100	12,231,300	10,000,000	10,000,000	0	0	0	0	5.715	5.715	FA	215,900	571,500	12/10/2009	08/15/2039
576000-RG-0	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1FE	1,529,870	101.6100	1,463,155	1,440,000	1,504,455	0	(9,540)	0	0	4.000	3.179	JJ	26,560	57,600	04/01/2016	01/15/2045
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE			4	1FE	21,653,437	110.8800	23,716,163	21,390,000	21,556,432	0	(15,854)	0	0	5.192	5.075	FA	462,737	1,110,569	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE			4	1FE	1,674,072	122.4300	2,013,941	1,645,000	1,670,402	0	(1,046)	0	0	5.731	5.579	JD	7,856	94,275	04/27/2015	06/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1FE	17,477,487	102.5800	17,643,588	17,200,000	17,427,678	0	(26,572)	0	0	4.000	3.791	JD	57,333	688,000	04/27/2017	06/01/2046
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1FE	20,098,400	103.7000	20,739,000	20,000,000	20,058,829	0	(9,405)	0	0	4.000	3.940	JJ	400,000	800,000	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			2	1FE	16,425,143	103.1900	16,907,026	16,385,000	16,409,088	0	(3,847)	0	0	4.000	3.970	JJ	327,700	655,400	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1FE	13,875,480	102.6100	14,067,420	13,710,000	13,799,835	0	(17,960)	0	0	4.000	3.840	JJ	274,200	548,400	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			2	1FE	14,272,729	102.1900	14,454,493	14,145,000	14,214,399	0	(13,859)	0	0	4.000	3.880	JJ	282,900	565,800	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE			4	1FE	18,372,460	135.3700	24,367,320	18,000,000	18,301,933	0	(10,203)	0	0	6.731	6.560	JJ	605,790	1,211,580	07/19/2010	07/01/2043
59259N-8L-0	MTA BRIDGES AND TUNNELS CORPORATE MUNI			2	1FE	15,967,710	101.8700	15,911,625	15,620,000	15,967,710	0	(40,421)	0	0	4.000	3.877	MN	79,836	624,800	12/05/2017	11/15/2052
59259N-ZH-9	MTA BRIDGES AND TUNNELS CORP SINK FUND M			4	1FE	963,245	142.7200	899,117	630,000	928,839	0	(9,837)	0	0	7.336	3.886	MN	5,905	46,217	04/27/2015	11/15/2039
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	670,375	129.8000	629,535	485,000	648,867	0	(6,156)	0	0	6.668	4.007	MN	4,132	32,340	01/29/2016	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	516,109	128.7400	482,790	375,000	498,346	0	(5,083)	0	0	6.648	3.952	MN	3,186	24,930	04/27/2015	11/15/2039
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			4	1FE	9,947,494	123.1300	9,856,316	8,005,000	9,415,361	0	(98,820)	0	0	6.548	4.482	MN	66,977	524,167	01/01/2013	11/15/2031
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE CORPORATE			4	1FE	347,360	128.9400	322,345	250,000	335,885	0	(3,284)	0	0	6.687	3.970	MN	2,136	16,718	04/27/2015	11/15/2040
59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			4	1FE	1,067,093	129.8100	986,556	760,000	1,030,485	0	(10,479)	0	0	6.814	3.978	MN	6,617	51,786	04/27/2015	11/15/2040
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			2	1FE	7,000,000	102.6000	7,181,720	7,000,000	7,000,000	0	0	0	0	4.000	4.000	MS	93,333	280,000	05/07/2014	09/01/2039
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			2	1FE	5,317,320	113.2000	5,660,000	5,000,000	5,317,320	0	(78,320)	0	0	5.000	4.542	FA	104,167	200,000	05/25/2018	08/01/2043
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS CORPORATE				1FE	13,800,000	96.3400	13,295,196	13,800,000	13,800,000	0	0	0	0	3.651	3.651	JJ	232,325	503,838	02/19/2016	01/15/2046
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS CORPORATE				1FE	2,473,020	85.4500	2,563,410	3,000,000	2,487,777	0	7,454	0	0	3.086	4.030	MS	27,260	92,580	12/21/2016	09/15/2051
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS CORPORATE			2	1FE	16,128,412	92.1200	15,125,776	16,420,000	16,133,590	0	3,479	0	0	3.652	3.737	FA	226,538	664,621	12/05/2017	08/15/2057
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE			4	1FE	25,921,270	115.7500	29,632,512	25,600,000	25,817,038	0	(13,865)	0	0	5.445	5.343	MN	232,320	1,393,920	09/22/2009	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			2	1FE	5,450,000	105.0100	5,723,263	5,450,000	5,450,000	0	0	0	0	4.500	4.499	JJ	122,625	245,250	03/07/2014	01/01/2039
645790-FA-9	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	3,443,726	101.3000	3,297,282	3,255,000	3,443,726	0	(36,114)	0	0	4.000	3.595	JJ	65,100	130,200	09/27/2016	07/01/2041
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	8,449,626	111.9800	8,678,528	7,750,000	8,449,626	0	(140,579)	0	0	5.000	4.334	JJ	193,750	387,500	12/08/2016	07/01/2043
645790-KF-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE			2	1FE	4,000,000	102.8300	4,113,240	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JJ	80,000	191,556	04/06/2017	07/01/2040
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	30,230,000	103.3900	31,254,797	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	604,600	1,209,200	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	21,141,677	140.8900	20,783,978	14,751,500	20,528,843	0	(183,621)	0	0	7.414	4.403	JJ	546,838	1,093,676	01/21/2016	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI			4	1FE	29,721,105	137.7800	31,013,603	22,510,000	28,968,812	0	(205,352)	0	0	7.102	4.785	JJ	799,330	1,598,660	01/29/2016	01/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
647370-GW-9	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1FE	8,002,134	101.8700	8,353,586	8,200,000	8,015,967	0	4,231	0	0	4.125	4.274	FA	140,938	338,250	05/08/2015	08/01/2044
647370-GX-7	NEW MEXICO ST HOSP EQUIP LN CO CORPORATE			2	1FE	3,180,966	110.1000	3,303,000	3,000,000	3,180,966	0	(67,434)	0	0	5.000	4.586	FA	62,500	150,000	05/21/2015	08/01/2044
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL CORPORATE			4	1FE	815,293	117.6700	764,842	650,000	794,578	0	(6,735)	0	0	5.508	3.635	FA	14,918	35,802	04/01/2016	08/01/2037
64971M-5M-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			2	1FE	367,656	104.8400	366,933	350,000	367,656	0	(26,204)	0	0	5.932	5.358	MN	3,460	20,762	04/27/2015	11/01/2036
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			4	1FE	11,528,456	117.8000	12,110,046	10,280,000	11,166,087	0	(61,903)	0	0	5.767	4.739	FA	247,020	592,848	06/28/2012	08/01/2036
64971Q-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1FE	3,065,537	108.7800	3,263,310	3,000,000	3,065,537	0	(48,047)	0	0	5.000	4.815	MN	25,000	150,000	12/11/2013	05/01/2038
64971W-BK-5	NEW YORK CITY TRANSITIONAL FIN CORP SINK			2	1FE	441,627	109.7200	433,410	395,000	441,627	0	(18,224)	0	0	5.000	4.146	MN	3,292	19,750	04/01/2016	11/01/2040
64971W-D2-3	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	10,774,384	104.4500	10,883,482	10,420,000	10,704,507	0	(34,770)	0	0	4.000	3.560	FA	173,667	416,800	12/08/2016	02/01/2036
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,843,173	109.7000	4,881,561	4,450,000	4,672,966	0	(38,963)	0	0	5.000	3.903	FA	92,708	222,500	04/10/2014	02/01/2039
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,010,255	109.3000	4,033,281	3,690,000	3,871,679	0	(31,730)	0	0	5.000	3.922	FA	76,875	184,500	04/09/2014	02/01/2040
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	5,388,750	102.9600	5,148,250	5,000,000	5,312,165	0	(36,052)	0	0	4.000	3.071	FA	83,333	200,000	11/01/2016	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	486,218	109.9800	478,430	435,000	486,218	0	(16,626)	0	0	5.000	4.120	FA	9,063	21,750	04/01/2016	02/01/2041
64971W-WR-7	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	4,913,664	102.8500	4,936,992	4,800,000	4,880,245	0	(10,594)	0	0	4.000	3.711	FA	80,000	192,000	09/23/2015	08/01/2038
64971X-AK-4	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	3,092,158	102.4100	3,067,090	2,995,000	3,084,926	0	(7,232)	0	0	4.000	3.590	FA	49,917	59,900	03/02/2018	08/01/2043
64971X-CW-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	1,645,958	102.4800	1,588,456	1,550,000	1,645,958	0	(10,686)	0	0	4.000	3.592	FA	25,833	47,361	10/23/2017	08/01/2042
64971X-DU-9	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	12,114,453	102.4200	11,845,336	11,565,000	12,086,729	0	(27,724)	0	0	4.000	3.431	MN	77,100	194,035	05/31/2018	05/01/2045
64971X-FV-5	NEW YORK CITY TRANSITIONAL FIN CORPORATE			2	1FE	2,957,499	102.8000	2,929,943	2,850,000	2,953,866	0	(3,632)	0	0	4.000	3.548	FA	44,650	0	07/30/2018	08/01/2041
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	9,000,000	125.3800	11,284,560	9,000,000	9,000,000	0	0	0	0	5.750	5.750	JD	23,000	517,500	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	7,170,612	128.5000	9,123,713	7,100,000	7,164,621	0	(1,714)	0	0	5.952	5.874	JD	18,782	422,592	04/27/2015	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE			4	1FE	7,841,665	129.0300	9,613,033	7,450,000	7,802,588	0	(8,585)	0	0	6.011	5.625	JD	19,903	447,820	04/27/2015	06/15/2042
64972F-L3-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	231,876	104.5900	209,182	200,000	209,555	0	(6,323)	0	0	6.491	3.107	JD	577	12,982	04/27/2015	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	296,217	125.3900	282,132	225,000	290,302	0	(1,693)	0	0	5.724	3.836	JD	572	12,879	04/27/2015	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	14,068,364	121.8600	13,557,370	11,125,000	13,830,895	0	(65,340)	0	0	5.440	3.889	JD	26,898	605,200	04/27/2015	06/15/2043
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			2	1FE	5,021,725	109.2500	5,211,177	4,770,000	4,917,108	0	(23,428)	0	0	5.000	4.358	JD	10,600	238,500	03/05/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	15,733,418	101.3200	15,927,347	15,720,000	15,720,635	0	(5,098)	0	0	4.000	3.967	JD	27,947	628,800	04/01/2016	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	18,071,100	101.2700	18,228,600	18,000,000	18,042,373	0	(6,879)	0	0	4.000	3.951	JD	32,000	720,000	09/10/2014	06/15/2045
64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE			2	1FE	13,325,988	101.8800	13,143,036	12,900,000	13,297,663	0	(28,325)	0	0	4.000	3.594	JD	22,933	379,833	04/04/2018	06/15/2048
64986D-BN-4	NEW YORK ST ENVIRONMENTAL FACS CORPORATE			2	1FE	10,000,000	103.2500	10,325,300	10,000,000	10,000,000	0	0	0	0	4.000	4.000	JD	17,778	400,000	12/02/2016	06/15/2046
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE			4	1FE	31,424,331	116.5500	36,597,014	31,400,000	31,420,292	0	(1,150)	0	0	5.427	5.420	MS	501,756	1,704,078	04/27/2015	03/15/2039
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			4	1FE	385,818	119.5200	358,569	300,000	374,633	0	(3,186)	0	0	5.600	3.610	MS	4,947	16,800	04/27/2015	03/15/2040
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK			4	1FE	25,469,272	116.6700	28,001,760	24,000,000	25,101,026	0	(60,792)	0	0	5.628	5.129	MS	397,712	1,350,720	04/01/2016	03/15/2039
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI			4	1FE	18,233,170	111.2700	19,750,958	17,750,000	18,137,052	0	(21,605)	0	0	4.802	4.576	JD	71,030	852,355	03/06/2014	12/01/2034
64990B-FM-0	NEW YORK ST DORM AUTH REVS ST CORPORATE			2	1FE	749,764	103.2900	743,710	720,000	749,764	0	(8,430)	0	0	4.000	3.689	JJ	14,400	28,800	04/01/2016	07/01/2038
64990F-GN-8	NY ST DORM AUTH CORPORATE MUNI			2	1FE	4,732,418	102.4200	4,680,411	4,570,000	4,721,473	0	(11,004)	0	0	4.000	3.550	FA	69,058	91,400	04/02/2018	02/15/2045
64990F-GP-3	NY ST DORM AUTH CORPORATE MUNI			2	1FE	10,985,768	102.4200	10,938,029	10,680,000	10,961,975	0	(23,794)	0	0	4.000	3.640	FA	161,387	213,600	02/21/2018	02/15/2046
650035-7N-2	NEW YORK ST URBAN DEV CORP CORPORATE MUN			2	1FE	2,076,300	101.9900	2,039,720	2,000,000	2,071,352	0	(4,948)	0	0	4.000	3.520	MS	23,556	40,000	04/12/2018	03/15/2045
650035-VB-1	NEW YORK ST URBAN DEV CORP CORPORATE MUN			4	1FE	521,110	118.7500	486,871	410,000	501,578	0	(5,566)	0	0	5.838	3.632	MS	7,048	23,936	04/27/2015	03/15/2040
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE			2	1FE	6,018,476	104.8200	5,969,214	5,695,000	6,001,005	0	(38,216)	72,580	0	4.000	3.211	AO	56,950	227,800	10/18/2016	10/01/2039
65830T-AH-8	NORTH CAROLINA TPK AUTH CORPORATE MUNI			1		266,510	100.0000	260,000	260,000	266,439	0	(71)	0	0	6.700	6.477	JJ	8,710	8,710	05/24/2018	01/01/2039
65830T-AJ-4	NORTH CAROLINA TPK AUTH CORPORATE MUNI			2	1FE	194,057	100.3300	190,625	190,000	190,000	0	(4,057)	0	0	6.700	3.091	JJ	6,365	6,365	05/24/2018	01/01/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			4	1FE	63,870,156	137.1400	74,644,496	54,431,000	63,341,818	0	(177,451)	0	0	6.718	5.465	JJ	1,828,337	3,534,743	05/16/2018	01/01/2049
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1FE	19,638,080	101.1300	19,467,718	19,250,000	19,614,465	0	(23,615)	0	0	4.000	3.748	JJ	385,000	385,000	04/10/2018	01/01/2043
662903-RR-6	NORTH TEX MUN WTR DIST TEX WTR CORPORATE			2	1FE	5,161,650	102.5200	5,125,950	5,000,000	5,152,931	0	(23,322)	116,099	0	4.000	3.540	MS	66,667	200,000	10/28/2016	09/01/2046
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1FE	23,161,170	101.5100	23,205,872	22,860,000	23,053,329	0	(29,269)	0	0	4.000	3.836	MN	116,840	914,400	10/28/2015	11/15/2049
663903-HP-0	NORTHEAST OHIO REGIONAL SEWER CORPORATE			2	1FE	11,477,230	104.1200	11,245,284	10,800,000	11,477,230	0	(68,079)	0	0	4.000	3.605	MN	55,200	463,200	09/20/2017	11/15/2043
677561-JU-7	OHIO ST HOSP FAC REV CLEVELAND CORPORATE			4	1FE	2,800,000	95.9000	2,685,088	2,800,000	2,800,000	0	0	0	0	3.700	3.699	JJ	51,800	86,909	08/08/2017	01/01/2043
677561-KS-0	OHIO ST HOSP FAC REV CLEVELAND CORPORATE			2	1FE	2,144,415	102.4300	2,151,051	2,100,000	2,141,389	0	(3,026)	0	0	4.000	3.740	JJ	42,000	42,000	03/05/2018	01/01/2043
677632-G8-8	OH ST UNIV GEN RCPTS CORPORATE MUNI				1FE	2,345,000	97.7300	2,291,675	2,345,000	2,345,000	0	0	0	0	3.798	3.798	JD	7,422	89,063	03/03/2016	12/01/2046
677632-G9-6	OH ST UNIV GEN RCPTS CORPORATE MUNI TAXA				1FE	18,504,340	99.3000	17,937,642	18,065,000	18,493,278	0	(5,166)	0	0	4.048	3.926	JD	60,939	731,271	10/18/2016	12/01/2056
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1FE	21,760,942	108.6500	23,791,739	21,898,000	21,758,862	0	(353)	0	0	4.800	4.829	JD	87,592	1,051,104	04/27/2015	06/01/2111
679111-WT-7	OKLAHOMA TURNPIKE AUTHORITY CORPORATE MU			2	1FE	17,660,794	102.0800	17,940,736	17,575,000	17,660,794	0	(17,746)	0	0	4.000	3.969	JJ	351,500	703,000	02/21/2017	01/01/2047
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			2	1FE	9,912,382	104.5800	10,207,008	9,760,000	9,912,382	0	(75,604)	0	0	4.000	3.859	FA	162,667	390,400	07/24/2014	02/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG			4	1FE	6,353,490	122.9900	7,379,640	6,000,000	6,270,739	0	(11,694)	0	0	5.834	5.388	MN	44,727	350,040	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F			4	1FE	13,000,000	123.4400	16,047,590	13,000,000	13,000,000	0	0	0	0	5.662	5.662	AO	184,015	736,060	01/21/2010	10/01/2040
70917S-D4-2	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	7,161,529	103.5000	7,271,086	7,025,000	7,161,529	0	(22,741)	0	0	4.000	3.862	FA	106,156	281,000	12/14/2016	08/15/2041
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	255,198	103.8900	249,338	240,000	255,198	0	(4,171)	0	0	4.000	3.535	AO	2,400	9,600	04/01/2016	10/01/2038
70917S-S6-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE			2	1FE	2,877,513	101.7500	2,823,535	2,775,000	2,877,513	0	(6,750)	0	0	4.000	3.749	FA	41,933	61,493	07/13/2018	08/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	43,670,331	123.3400	47,410,358	38,440,000	43,141,078	0	(103,265)	0	0	5.511	4.662	JD	176,536	2,118,428	04/01/2016	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	11,288,359	128.2400	14,324,967	11,170,000	11,278,047	0	(3,890)	0	0	6.105	6.011	JD	56,827	681,929	04/01/2016	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			4	1FE	6,787,538	125.5600	6,811,739	5,425,000	6,708,531	0	(21,933)	0	0	5.561	4.159	JD	25,140	301,684	04/27/2015	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	15,776,021	107.5600	16,294,886	15,150,000	15,776,021	0	(300,774)	0	0	5.000	4.673	JD	63,125	757,500	05/15/2014	12/01/2038
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	12,163,833	106.7300	12,541,128	11,750,000	12,163,833	0	(215,904)	0	0	5.000	4.755	JD	48,958	587,500	05/08/2014	12/01/2043
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	10,623,585	108.6900	10,869,400	10,000,000	10,623,585	0	(127,163)	0	0	5.000	4.587	JD	41,667	500,000	12/06/2016	12/01/2046
709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			2	1FE	9,922,115	100.0700	9,506,460	9,500,000	9,882,078	0	(37,964)	0	0	4.000	3.445	JD	31,667	380,000	01/22/2018	06/01/2039
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			2	1FE	22,197,449	101.0800	22,384,609	22,145,000	22,203,948	0	(61,812)	0	0	4.000	3.982	JJ	442,900	885,800	04/01/2016	07/01/2044
71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORPORATE			2	1FE	9,718,280	101.0200	10,102,500	10,000,000	9,718,457	0	177	0	0	4.000	4.171	JJ	36,667	0	11/16/2018	07/01/2048
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1FE	7,500,000	121.7000	9,127,125	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI			4	1FE	14,873,672	122.7700	14,910,659	12,145,000	14,463,799	0	(76,065)	0	0	5.647	4.199	MN	114,305	685,828	04/27/2015	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI			4	1FE	1,580,931	113.9700	1,515,774	1,330,000	1,567,144	0	(3,936)	0	0	4.926	3.922	AO	16,379	65,516	04/27/2015	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI			4	1FE	32,063,526	101.5800	32,471,627	31,967,500	32,060,722	0	(1,281)	0	0	4.458	4.440	AO	356,278	1,425,111	04/27/2015	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI			4	1FE	66,227,218	113.0400	73,458,621	64,987,500	66,169,986	0	(25,994)	0	0	4.960	4.829	FA	1,343,075	3,223,380	01/22/2018	08/01/2046
73358W-RQ-9	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			2	1FE	859,882	108.3100	877,343	810,000	859,882	0	(23,568)	0	0	5.310	4.884	FA	17,921	43,011	04/27/2015	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	22,735,064	103.1600	23,319,770	22,605,000	22,735,064	0	(70,010)	0	0	4.000	3.956	JD	40,187	904,200	06/19/2014	12/15/2037
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	18,815,297	102.8100	19,261,454	18,735,000	18,815,297	0	(44,666)	0	0	4.000	3.968	JD	33,307	749,400	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			2	1FE	24,701,502	102.5100	25,237,962	24,620,000	24,701,502	0	(46,859)	0	0	4.000	3.976	JD	43,769	984,800	06/19/2014	12/15/2039
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			4	1FE	2,022,980	100.0600	2,001,280	2,000,000	2,022,739	0	(241)	0	0	4.031	3.963	MS	27,321	0	08/23/2018	09/01/2048
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB			4	1FE	14,365,000	108.7600	15,624,092	14,365,000	14,365,000	0	0	0	0	4.810	4.810	AO	145,869	690,957	10/09/2015	10/15/2065
751100-LG-1	RALEIGH NC COMB ENTERPRISE SYS CORPORATE			2	1FE	5,279,363	103.4500	5,172,350	5,000,000	5,279,363	0	(50,056)	0	0	4.000	3.606	MS	66,667	200,000	12/07/2016	03/01/2041
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			2	1FE	1,060,550	110.8100	1,108,140	1,000,000	1,035,379	0	(5,699)	0	0	5.000	4.261	JD	4,167	50,000	03/21/2014	06/01/2035
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV CORPORATE			2	1FE	3,032,913	103.2800	3,098,430	3,000,000	3,032,913	0	(6,768)	0	0	4.000	3.920	JJ	55,333	120,000	12/07/2016	01/15/2040
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			4	1FE	3,513,664	125.3300	4,261,322	3,400,000	3,496,621	0	(4,877)	0	0	6.156	5.843	MN	26,744	209,304	04/27/2015	05/15/2036
79574C-CB-7	SALT RIVER PROJECT AGRICULTURA CORPORATE			2	1FE	1,611,856	104.8100	1,676,992	1,600,000	1,609,760	0	(1,021)	0	0	4.000	3.910	JJ	32,000	64,000	12/07/2016	01/01/2038
796253-6V-9	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	17,743,847	102.2200	17,744,698	17,360,000	17,743,847	0	(59,786)	0	0	4.000	3.864	FA	289,333	694,400	04/05/2017	02/01/2047
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			4	1FE	1,231,391	107.9000	1,313,658	1,217,500	1,229,704	0	(481)	0	0	4.427	4.343	FA	22,458	53,899	04/27/2015	02/01/2042
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT CORP MUNI			4	1FE	330,800	142.5800	320,814	225,000	322,096	0	(2,491)	0	0	6.950	4.058	MN	2,606	15,638	04/27/2015	11/01/2050
803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPORATE M			2	1FE	29,089,253	99.1400	29,495,340	29,750,000	29,091,387	0	2,134	0	0	4.000	4.138	JJ	317,333	0	09/13/2018	07/01/2048
812643-LB-8	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	769,867	103.7900	747,317	720,000	754,971	0	(5,575)	0	0	4.000	3.059	MS	9,600	28,800	04/01/2016	09/01/2037
812643-MG-6	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	11,115,830	101.7300	11,276,881	11,085,000	11,107,428	0	(3,152)	0	0	4.000	3.963	MN	73,900	443,400	04/01/2016	05/01/2045
837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE			2	1FE	12,009,810	99.2400	11,908,800	12,000,000	12,009,401	0	(409)	0	0	4.000	3.987	JJ	273,333	0	05/31/2018	07/01/2055
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1FE	4,028,842	104.8800	4,195,080	4,000,000	4,028,842	0	(19,379)	0	0	5.125	5.071	JD	17,083	205,000	12/03/2013	12/01/2043
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI			4	1FE	6,578,496	110.9900	7,192,022	6,480,000	6,569,926	0	(3,244)	0	0	5.784	5.654	JD	31,234	374,803	04/01/2016	12/01/2041
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			2	1FE	25,237,226	106.4900	26,621,750	25,000,000	25,237,226	0	(170,250)	0	0	5.500	5.437	JD	114,583	1,375,000	01/02/2014	12/01/2053
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1FE	4,892,250	102.1000	5,104,750	5,000,000	4,903,577	0	2,689	0	0	4.125	4.262	JJ	103,125	206,250	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			2	1FE	15,002,231	100.4100	15,061,350	15,000,000	15,002,231	0	(1,277)	0	0	4.000	3.999	MN	100,000	600,000	10/17/2014	11/01/2044
870000-KJ-4	SWARTHMORE BORO AUTH PA CORPORATE MUNI			2	1FE	7,093,740	103.2600	7,176,640	6,950,000	7,093,740	0	(47,547)	0	0	4.000	3.869	MS	81,856	278,000	10/21/2015	09/15/2045
87515E-CA-0	TAMPA FL HEALTH SYSTEM REV BA CORPORATE			2	1FE	6,244,026	100.1200	6,087,478	6,080,000	6,244,026	0	(42,841)	0	0	4.000	3.835	MN	31,076	243,200	03/30/2016	11/15/2046
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			2	1FE	2,909,115	111.3400	3,006,126	2,700,000	2,815,489	0	(20,858)	0	0	5.000	4.031	JD	11,250	135,000	02/27/2014	12/01/2033
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK			2	1FE	3,797,068	109.0200	4,055,544	3,720,000	3,797,068	0	(51,205)	0	0	5.000	4.852	JD	15,500	186,000	02/07/2014	12/01/2044
87638T-EY-5	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1FE	7,941,034	102.2400	8,347,569	8,165,000	7,949,890	0	2,716	0	0	4.250	4.400	MN	44,340	347,013	05/07/2015	11/15/2052
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F CORPORATE			2	1FE	7,322,443	100.6500	7,045,500	7,000,000	7,322,443	0	(66,584)	0	0	4.000	3.720	FA	105,778	280,000	10/06/2016	02/15/2047
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD CORPORATE M			4	1FE	11,147,800	110.5300	11,053,400	10,000,000	11,000,990	0	(146,810)	0	0	5.028	3.117	AO	125,700	502,800	01/22/2018	04/01/2026
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	12,226,560	102.5700	12,308,640	12,000,000	12,213,338	0	(13,222)	0	0	4.000	3.769	AO	101,333	208,000	04/25/2018	04/15/2048
882854-Q5-4	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	5,060,432	103.1900	5,159,300	5,000,000	5,060,432	0	(1,318)	0	0	4.000	3.918	AO	44,444	0	09/19/2018	10/15/2043
882854-XA-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	3,301,319	103.1800	3,260,330	3,160,000	3,301,319	0	(40,053)	0	0	4.000	3.676	AO	26,684	126,400	04/01/2016	10/15/2040
882854-XX-5	TEXAS ST WTR DEV BRD CORPORATE MUNI			2	1FE	23,358,663	103.2400	22,196,385	21,500,000	23,358,663	0	(372,602)	0	0	4.000	3.411	AO	181,556	860,000	09/21/2016	10/15/2041
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,285,000	104.6400	3,437,579	3,285,000	3,285,000	0	0	0	0	5.500	5.500	MN	23,086	180,675	04/12/2011	11/15/2025
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur			4	1FE	3,870,000	101.1500	3,914,384	3,870,000	3,870,000	0	0	0	0	4.670	4.669	MN	23,093	180,729	05/24/2012	11/15/2026
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI			2	1FE	22,272,569	109.5800	21,915,400	20,000,000	22,272,569	0	(457,066)	0	0	5.000	4.195	MS	333,333	1,000,000	10/20/2016	09/01/2041
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR CORPORATE			4	1FE	724,192	132.1100	706,767	535,000	707,494	0	(4,795)	0	0	6.548	4.252	MN	4,476	35,032	04/27/2015	05/15/2048
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	4,695,294	102.6800	4,723,326	4,600,000	4,660,076	0	(9,713)	0	0	4.000	3.734	JJ	92,000	184,000	04/01/2016	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	6,589,892	102.4800	6,656,011	6,495,000	6,552,185	0	(9,178)	0	0	4.000	3.821	JJ	129,900	259,800	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	6,802,195	102.3300	6,866,276	6,710,000	6,765,797	0	(8,952)	0	0	4.000	3.831	JJ	134,200	268,400	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			2	1FE	7,141,086	102.2300	7,207,074	7,050,000	7,105,129	0	(8,842)	0	0	4.000	3.841	JJ	141,000	282,000	09/09/2014	07/01/2042
914119-F8-0	UNIVERSITY OF CINCINNATI CORPORATE MUNI			2	1FE	3,339,198	102.5100	3,249,662	3,170,000	3,339,198	0	(17,799)	0	0	4.000	3.651	JD	10,567	126,800	12/05/2017	06/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			2	1FE	2,027,742	110.6100	2,212,140	2,000,000	2,027,742	0	(17,660)	0	0	5.000	4.888	JD	8,333	100,000	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN			4	1FE	32,620,276	120.3200	35,944,704	29,875,000	32,159,105	0	(80,726)	0	0	5.770	5.100	MN	220,262	1,723,788	04/27/2015	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI				1FE	6,250,000	99.8800	6,242,750	6,250,000	6,250,000	0	0	0	0	4.767	4.767	MN	38,070	297,938	04/01/2015	05/15/2115
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI				1FE	9,478,509	104.5200	9,605,819	9,190,500	9,478,476	0	(29)	0	0	4.858	4.708	MN	57,050	446,475	03/06/2018	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	25,000,000	104.2800	26,071,000	25,000,000	25,000,000	0	0	0	0	4.250	4.250	MN	135,764	1,062,500	04/04/2014	05/15/2039
91412G-VC-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	145,855	105.7200	148,002	140,000	145,855	0	(2,418)	0	0	4.765	4.378	MN	852	6,671	04/27/2015	05/15/2044
91412G-X9-1	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			2	1FE	5,915,228	102.6500	5,927,807	5,775,000	5,915,228	0	(20,396)	0	0	4.000	3.849	MN	29,517	231,000	05/05/2017	05/15/2045
91412G-XE-0	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	366,278	97.1800	349,844	360,000	365,589	0	(260)	0	0	3.931	3.798	MN	1,808	14,152	04/01/2016	05/15/2045
91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			4	1FE	1,085,154	100.3600	1,063,805	1,060,000	1,083,072	0	(785)	0	0	4.131	3.968	MN	5,595	43,789	04/01/2016	05/15/2045
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU			2	1FE	3,966,147	108.2200	4,220,619	3,900,000	3,966,147	0	(40,440)	0	0	5.000	4.877	AO	48,750	195,000	02/06/2014	04/01/2044
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI			4	1FE	282,427	117.5900	264,575	225,000	275,328	0	(2,023)	0	0	5.450	3.698	MN	2,044	12,263	04/27/2015	11/01/2040
914440-QN-5	UNIV OF MASSACHUSETTS MA BLDG CORPORATE			2	1FE	6,118,003	102.1600	6,129,300	6,000,000	6,118,003	0	(44,222)	0	0	4.000	3.876	MN	40,000	240,000	02/25/2015	11/01/2045
914460-MX-5	UNIVERSITY OF MINNESOTA CORPORATE MUNI			2	1FE	7,257,074	101.4900	7,104,510	7,000,000	7,257,074	0	(144,411)	0	0	4.000	3.759	JJ	140,000	280,000	02/05/2015	01/01/2044
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE			2	1FE	3,246,740	90.7000	3,142,824	3,465,000	3,248,325	0	1,586	0	0	3.376	3.735	JJ	58,489	0	08/23/2018	07/01/2047
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI			4	1FE	10,732,859	112.5500	10,129,320	9,000,000	10,460,134	0	(49,675)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1FE	16,116,143	102.2700	16,429,676	16,065,000	16,131,556	0	(95,434)	0	0	4.000	3.970	FA	242,760	642,600	02/05/2015	08/15/2042
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			2	1FE	11,402,240	102.8600	11,314,930	11,000,000	11,374,992	0	(27,248)	0	0	4.000	3.537	FA	166,222	220,000	07/27/2018	08/15/2044
915217-RY-1	UNIVERSITY VA CORPORATE				1FE	217,764	132.6300	198,941	150,000	210,767	0	(1,990)	0	0	6.200	3.444	MS	3,100	9,300	04/27/2015	09/01/2039
915217-WE-9	UNIVERSITY VA CORPORATE MUNI			2	1FE	4,728,387	102.8900	4,609,562	4,480,000	4,647,579	0	(23,823)	0	0	4.000	3.330	AO	44,800	179,200	04/01/2016	04/01/2045
915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABLE			2	1FE	15,783,900	97.3300	15,256,791	15,675,000	15,783,243	0	(240)	0	0	4.179	4.150	MS	218,353	605,929	09/22/2017	09/01/2117
915217-WY-5	UNIVERSITY VA CORPORATE MUNI			2	1FE	15,470,400	103.8700	15,580,800	15,000,000	15,444,087	0	(26,313)	0	0	4.000	3.631	FA	250,000	145,000	04/26/2018	08/01/2048
91523N-NY-8	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1FE	6,534,076	104.4800	6,373,524	6,100,000	6,387,826	0	(39,854)	0	0	4.000	3.181	JD	20,333	244,000	01/23/2015	06/01/2037
91523N-RK-4	UNIVERSITY OF WASHINGTON CORPORATE MUNI			2	1FE	16,744,336	103.9900	16,534,092	15,900,000	16,744,336	0	(159,383)	0	0	4.000	3.634	JD	53,000	636,000	12/07/2016	12/01/2041
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			2	1FE	36,188,064	101.1000	36,538,986	36,140,000	36,188,064	0	(26,651)	0	0	4.000	3.992	MN	184,716	1,445,600	10/08/2014	05/15/2045
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			2	1FE	6,410,925	103.1300	6,595,291	6,395,000	6,410,925	0	(7,459)	0	0	4.000	3.980	JD	21,317	255,800	07/25/2014	06/01/2038
93978H-ME-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	8,539,205	110.0500	8,804,080	8,000,000	8,539,205	0	(182,233)	0	0	5.000	4.403	AO	100,000	400,000	06/08/2015	10/01/2038
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	12,958,813	100.5200	13,309,378	13,240,000	12,974,383	0	4,598	0	0	4.000	4.118	AO	132,400	529,600	04/01/2016	10/01/2045
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	7,674,493	111.0500	7,773,570	7,000,000	7,674,493	0	(99,280)	0	0	5.000	4.396	AO	87,500	350,000	03/23/2017	10/01/2047
93978H-TS-4	WASHINGTON ST HLTH CARE FACS A CORPORATE			2	1FE	2,042,781	100.9100	2,018,220	2,000,000	2,042,781	0	(4,251)	0	0	4.000	3.851	FA	30,222	60,222	10/26/2017	08/15/2041
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE			2	1FE	10,598,385	102.4400	10,654,072	10,400,000	10,598,385	0	(6,935)	0	0	4.000	3.885	JD	34,667	123,644	08/27/2018	06/01/2047
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			2	1FE	6,500,000	102.0400	6,632,795	6,500,000	6,500,000	0	0	0	0	4.000	3.999	JJ	130,000	260,000	06/27/2014	01/01/2040
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1FE	23,969,673	100.2900	23,722,653	23,655,000	23,969,673	0	(9,054)	0	0	4.000	3.919	FA	357,453	60,000	08/29/2018	08/15/2047
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE			2	1FE	6,869,109	101.7200	6,911,738	6,795,000	6,869,109	0	(5,662)	0	0	4.000	3.910	MN	34,730	191,770	04/12/2018	11/15/2043
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			2	1FE	10,182,622	103.5100	10,609,365	10,250,000	10,194,356	0	(7,656)	0	0	4.250	4.292	MS	145,208	435,625	07/29/2014	09/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,104,264,628	XXX	3,247,058,703	2,979,978,500	3,091,632,258	0	(11,197,927)	188,679	0	XXX	XXX	XXX	36,973,736	127,755,948	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,594,261,348	XXX	6,230,048,394	6,114,329,015	5,883,605,215	0	15,440,821	188,679	0	XXX	XXX	XXX	48,103,147	208,281,575	XXX	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note			4	3	4,428,571	99.8100	4,419,987	4,428,571	4,428,571	0	0	0	0	4.360	4.383	JAJO	40,763	193,086	10/15/2013	10/15/2023
00023*-BE-2	AAA Cooper Transportation Senior Note			4	3	2,450,000	99.5800	2,439,811	2,450,000	2,450,000	0	0	0	0	4.400	4.423	JAJO	22,758	107,800	12/11/2015	01/15/2026
00023*-BF-9	AAA Cooper Transportation Senior Unsecur			4	3	10,000,000	97.1700	9,716,740	10,000,000	10,000,000	0	0	0	0	4.050	4.069	JAJO	85,500	353,250	12/01/2017	01/15/2028
00037B-AB-8	ABB FINANCE USA INC CORPORATE				1FE	27,956,866	98.4700	27,737,169	28,169,000	28,031,434	0	14,500	0	0	2.875	3.027	MN	119,229	685,975	12/20/2018	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1FE	23,852,959	101.4400	21,671,428	21,364,000	23,526,807	0	(57,841)	0	0	4.375	3.720	MN	137,605	934,675	10/31/2012	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE				1FE	9,278,491	102.1500	8,881,595	8,695,000	8,889,579	0	(75,253)	0	0	4.000	3.047	JD	15,458	347,800	06/21/2013	06/15/2021
00103Y-AF-8	AES RED OAK LLC SECURED			4	4FE	21,000,000	125.0000	26,250,000	21,000,000	21,000,000	0	0	0	0	9.200	9.304	FMAN	166,367	1,932,000	09/18/2000	11/30/2029
0010EP-AF-5	AEP TEXAS CENTRAL CO CORP				2FE	1,545,524	126.5000	1,568,563	1,240,000	1,507,879	0	(13,271)	0	0	6.650	4.558	FA	31,152	82,460	01/12/2016	02/15/2033
001118-AA-2	Aes Hawaii, Inc. Senior Note			4	5	2,815,848	95.3800	2,960,219	3,103,632	2,944,246	0	38,558	0	0	6.870	9.980	MJSD	592	213,220	12/02/2015	06/30/2022
00115A-AE-9	AEP TRANSMISSION CO LLC CORPORATE			2	1FE	4,296,040	96.6200	4,154,660	4,300,000	4,296,575	0	368	0	0	3.100	3.111	JD	11,108	133,300	05/24/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC CORPORATE			2	1FE	100,708	95.4800	95,480	100,000	100,684	0	(14)	0	0	4.000	3.959	JD	333	4,000	05/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE			2	1FE	11,662,900	100.7600	11,753,654	11,665,000	11,662,303	0	(597)	0	0	4.250	4.251	MS	156,991	0	09/05/2018	09/15/2048
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL C AGL CAPIT				2FE	9,981,900	114.2600	11,425,800	10,000,000	9,985,748	0	490	0	0	6.000	6.013	AO	150,000	600,000	09/22/2004	10/01/2034
001208-AA-1	AES US Wind Generation Holding Debt in a			4	3	51,888,146	98.4500	51,082,372	51,888,146	51,888,146	0	0	0	0	4.250	4.276	MJSD	6,126	2,750,432	12/09/2016	06/30/2032
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsec			4	1Z	70,800,000	102.9600	72,892,957	70,800,000	70,800,000	0	0	0	0	4.230	4.230	MON	58,233	748,710	09/24/2018	09/24/2028
00122@-AA-9	AES Southland Energy, LLC Senior Secure			4	2FE	91,881,780	95.6400	87,880,233	91,881,780	91,881,780	0	0	0	0	4.500	4.525	FMAN	356,042	2,684,537	11/30/2018	02/29/2040
00124#-AF-4	Ag Processing Inc Senior Note				2	8,626,058	101.6600	8,513,684	8,375,000	8,467,531	0	(38,663)	0	0	5.080	4.564	JAJO	106,363	425,450	08/19/2014	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2	2,500,000	103.6900	2,592,258	2,500,000	2,500,000	0	0	0	0	5.290	5.324	JAJO	33,063	132,250	04/01/2011	04/03/2023
00164V-AC-7	AMC NETWORKS INC CORPORATE			2	3FE	3,006,960	97.7500	3,143,640	3,216,000	3,113,303	0	22,547	0	0	4.750	5.662	JD	6,789	152,760	09/12/2013	12/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00164V-AD-5	AMC NETWORKS INC CORPORATE			2	3FE	9,949,250	94.7500	9,285,500	9,800,000	9,889,481	0	(25,214)	0	0	5.000	4.691	AO	122,500	490,000	07/20/2016	04/01/2024
00168@-AC-0	ALS Group General Partnership Senior Not				2	18,598,355	102.9900	14,094,430	13,685,273	13,685,273	0	0	0	(1,232,598)	4.960	4.960	JD	45,253	706,043	12/07/2010	12/07/2020
00168@-AD-8	ALS Group General Partnership Senior Not				2	10,100,000	100.1500	10,115,466	10,100,000	10,100,000	0	0	0	0	4.260	4.260	JJ	193,617	430,260	07/19/2011	07/19/2019
00168@-AE-6	ALS Group General Partnership Senior Not				2	10,440,000	102.8800	10,740,429	10,440,000	10,440,000	0	0	0	0	4.790	4.790	JJ	225,034	500,076	07/19/2011	07/19/2022
00168@-AH-9	ALS Group General Partnership Senior Not				2	4,764,038	100.9000	4,540,592	4,500,000	4,626,922	0	(33,173)	0	0	4.170	3.321	JJ	84,443	187,650	08/19/2014	07/19/2022
001814-AQ-5	ANR Pipeline Company DEBENTURES				2FE	3,723,000	110.3300	4,137,375	3,750,000	3,740,079	0	1,468	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-C*-1	ANR Pipeline Company Senior Unsecured No				2	67,895,000	103.1700	70,045,846	67,895,000	67,895,000	0	0	0	0	4.140	4.140	JD	163,966	2,810,853	06/10/2016	06/10/2026
00184A-AC-9	TIME WARNER INC COMPANY GUARNT				2FE	18,315,576	124.7900	19,822,415	15,885,000	17,569,494	0	(89,270)	0	0	7.625	6.361	AO	255,704	1,211,231	10/18/2010	04/15/2031
00184A-AG-0	TIME WARNER INC COMPANY GUARNT				2FE	9,616,405	128.5000	10,922,840	8,500,000	9,270,251	0	(35,168)	0	0	7.700	6.661	MN	109,083	654,500	08/11/2005	05/01/2032
001957-BD-0	AT&T CORP SENIOR NOTES				2FE	21,759,802	132.5200	30,479,370	23,000,000	22,731,770	0	630,611	0	0	8.750	8.883	MN	257,153	1,897,500	10/28/2008	11/15/2031
00206R-BA-9	AT&T INC CORPORATE				2FE	3,104,250	98.0500	3,064,000	3,125,000	3,106,471	0	396	0	0	5.550	5.596	FA	65,521	173,438	08/15/2011	08/15/2041
00206R-CG-5	AT&T INC CORPORATE			2	2FE	1,884,514	89.6300	1,796,205	2,004,000	1,890,614	0	2,104	0	0	4.800	5.203	JD	4,275	96,192	12/07/2015	06/15/2044
00206R-DF-6	AT&T INC CORP			2	2FE	8,075,108	101.0300	7,723,667	7,645,000	8,049,323	0	(9,708)	0	0	6.000	5.573	FA	173,287	458,700	03/21/2016	08/15/2040
00206R-DK-5	AT&T INC CORPORATE			2	2FE	55,758,418	86.0800	54,392,230	63,188,000	55,947,577	0	95,477	0	0	4.550	5.316	MS	894,461	2,875,054	12/20/2016	03/09/2049
00206R-GG-1	AT&T INC CORPORATE				2FE	3,449,013	114.4400	3,261,455	2,850,000	3,441,435	0	(7,578)	0	0	7.000	3.518	AO	49,875	0	11/26/2018	10/01/2025
00206R-GT-3	AT&T INC CORPORATE				2FE	9,435,150	109.6000	8,219,700	7,500,000	9,424,529	0	(10,621)	0	0	7.125	4.491	JD	23,750	267,188	11/26/2018	12/15/2031
00206R-GV-8	AT&T INC CORPORATE				2FE	13,715,340	131.9400	12,605,357	9,554,000	13,690,064	0	(25,276)	0	0	8.750	4.175	MS	278,658	0	11/26/2018	03/01/2031
002474-A#-1	AZZ Inc Senior Note				2	18,719,698	103.4500	19,024,331	18,390,000	18,503,467	0	(52,451)	0	0	5.420	5.096	JJ	445,763	996,738	08/19/2014	01/20/2021
002568-AB-5	Aaron's Inc / Aaron Invt Co Senior Note			4	3	21,853,800	99.2900	21,699,293	21,853,800	21,853,800	0	0	0	0	4.750	4.776	JAJO	222,029	1,038,056	04/14/2014	04/14/2021
002819-AC-4	ABBOTT LABS CORPORATE				2FE	13,071,978	120.5100	13,741,006	11,402,000	12,752,156	0	(41,989)	0	0	6.150	5.157	MN	60,383	701,223	04/01/2016	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				2FE	31,683,363	119.7900	30,307,123	25,300,000	30,727,779	0	(171,554)	0	0	6.000	4.365	AO	379,500	1,518,000	01/01/2013	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE				2FE	28,755,317	110.2700	30,489,102	27,650,000	28,719,031	0	(30,173)	0	0	5.300	4.989	MN	138,404	1,465,450	01/16/2018	05/27/2040
002824-BH-2	ABBOTT LABORATORIES CORPORATE			2	2FE	44,351,621	104.9700	42,777,140	40,751,000	44,318,968	0	(32,653)	0	0	4.900	4.350	MN	171,947	1,429,600	08/30/2018	11/30/2046
002824-BM-1	ABBOTT LABORATORIES CORPORATE			2	2FE	483,899	101.2600	486,043	480,000	483,132	0	(427)	0	0	3.875	3.758	MS	5,477	18,600	03/22/2017	09/15/2025
002824-BN-9	ABBOTT LABORATORIES CORPORATE			2	2FE	730,741	103.7000	691,686	667,000	728,120	0	(1,488)	0	0	4.750	4.140	AO	6,689	31,683	03/22/2017	04/15/2043
00287Y-AL-3	ABBVIE INC CORPORATE				2FE	8,008,466	97.3000	7,911,707	8,131,000	8,057,981	0	17,539	0	0	2.900	3.149	MN	36,025	235,799	02/02/2016	11/06/2022
00287Y-AM-1	ABBVIE INC CORPORATE				2FE	26,920,441	87.9400	24,803,759	28,205,000	27,015,336	0	26,422	0	0	4.400	4.695	MN	189,600	1,241,020	01/07/2016	11/06/2042
00287Y-AS-8	ABBVIE INC CORPORATE			2	2FE	24,657,750	90.9400	22,735,250	25,000,000	24,674,753	0	6,031	0	0	4.700	4.787	MN	153,403	1,175,000	11/30/2015	05/14/2045
00287Y-AT-6	ABBVIE INC CORPORATE			2	2FE	8,554,781	99.0500	8,508,481	8,590,000	8,579,766	0	7,154	0	0	2.500	2.588	MN	28,037	214,750	05/05/2015	05/14/2020
00287Y-AW-9	ABBVIE INC CORPORATE			2	2FE	21,852,160	87.4700	19,244,280	22,000,000	21,857,750	0	2,586	0	0	4.450	4.491	MN	127,814	979,000	05/09/2016	05/14/2046
00404A-AG-4	ACADIA HEALTHCARE CO INC CORPORATE			2	4FE	2,387,000	95.5000	2,279,585	2,387,000	2,387,000	0	0	0	0	5.125	5.125	JJ	61,167	122,334	11/28/2017	07/01/2022
00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE				1FE	10,033,475	128.3700	9,627,750	7,500,000	9,697,648	0	(83,775)	0	0	6.700	4.290	MN	64,208	502,500	09/10/2014	05/15/2036
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE				1FE	9,925,350	97.7200	9,772,000	10,000,000	9,963,859	0	7,774	0	0	2.700	2.790	MS	81,000	270,000	08/26/2013	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE				1FE	11,033,648	99.1900	11,314,375	11,407,000	11,072,657	0	7,544	0	0	4.150	4.345	MS	142,017	473,391	12/14/2015	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC CORPORATE				1FE	5,421,978	99.3600	5,365,386	5,400,000	5,412,778	0	(2,164)	0	0	3.350	3.301	MN	23,115	180,900	07/08/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC CORPORATE				1FE	6,563,674	97.7700	6,413,712	6,560,000	6,562,754	0	(424)	0	0	3.150	3.142	MS	60,844	206,640	03/15/2017	03/15/2025
00440E-AT-4	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	3,182,212	98.5700	3,055,670	3,100,000	3,136,275	0	(20,371)	0	0	2.300	1.616	MN	11,487	71,300	09/16/2016	11/03/2020
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	13,972,442	99.1500	14,149,133	14,270,000	13,986,241	0	13,186	0	0	2.875	3.431	MN	66,098	231,078	10/18/2018	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	10,197,995	97.8200	10,027,733	10,251,000	10,191,390	0	(7,018)	0	0	3.350	3.433	MN	55,327	219,425	11/26/2018	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE			2	1FE	66,933,016	102.9500	67,098,692	65,176,000	66,836,172	0	(34,633)	0	0	4.350	4.188	MN	456,775	2,835,156	03/20/2017	11/03/2045
00753*-AN-9	Advanced Drainage Systems Inc. Senior Se				3	7,990,000	97.5400	7,793,727	7,990,000	7,990,000	0	0	0	0	3.530	3.530	MJSD	2,350	282,047	06/28/2017	06/28/2024
008016-A#-4	The Aerospace Corporation Senior Secured			4	2	9,826,250	104.9600	10,313,600	9,826,250	9,826,250	0	0	0	0	4.760	4.807	MON	29,883	467,730	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured			4	2	13,722,566	112.7400	15,471,513	13,722,566	13,722,566	0	0	0	0	6.510	6.598	MON	69,482	893,339	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured			4	2	3,281,968	100.3000	3,291,725	3,281,968	3,281,968	0	0	0	0	3.900	3.931	MON	10,311	127,997	07/02/2012	04/04/2033
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur			4	3FE	6,280,311	94.7400	6,012,190	6,345,685	6,286,397	0	2,264	0	0	6.750	6.878	MS	117,792	428,334	04/01/2016	03/22/2035
00817Y-AP-8	AETNA INC CORPORATE			2	2FE	4,647,350	95.9400	4,796,850	5,000,000	4,832,250	0	39,573	0	0	2.750	3.687	MN	17,569	137,500	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2FE	9,989,050	117.2800	11,728,200	10,000,000	9,991,372	0	244	0	0	6.625	6.633	JD	29,444	662,500	07/11/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2FE	23,193,674	120.8300	27,751,775	22,968,000	23,160,555	0	(7,608)	0	0	6.750	6.660	JD	68,904	1,550,340	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE			2	2FE	19,684,400	92.8300	18,566,800	20,000,000	19,717,261	0	6,612	0	0	4.500	4.599	MN	115,000	900,000	06/06/2013	05/15/2042
00817Y-AP-3	AETNA INC CORPORATE			2	2FE	7,004,494	95.4100	6,399,283	6,707,000	6,982,311	0	(6,092)	0	0	4.750	4.472	MS	93,805	318,583	04/04/2017	03/15/2044
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure			4	3Z	5,208,479	96.7900	5,041,283	5,208,479	5,208,479	0	0	0	0	6.250	6.299	MJSD	904	325,530	12/20/2016	09/30/2024
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE				1FE	3,147,732	100.8300	3,176,240	3,150,000	3,149,674	0	266	0	0	4.375	4.384	FA	49,766	137,813	08/18/2009	08/21/2019
009158-AV-8	AIR PRODS & CHEMS INC CORPORATE			2	1FE	501,433	100.6500	503,245	500,000	500,960	0	(161)	0	0	3.350	3.310	JJ	7,026	16,750	12/07/2015	07/31/2024
01029#-AA-9	Alabama Gas Corporation Senior Note				1	10,000,000	100.3700	10,036,841	10,000,000	10,000,000	0	0	0	0	3.860	3.860	JD	9,650	386,000	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	297,813	109.6800	329,025	300,000	299,330	0	144	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1FE	4,714,596	116.1500	5,691,448	4,900,000	4,778,756	0	4,945	0	0	5.700	5.953	FA	105,513	279,300	03/06/2014	02/15/2033
010392-EE-4	ALABAMA POWER SENIOR NOTES				1FE	9,477,000	115.1600	11,515,800	10,000,000	9,635,932	0	15,861	0	0	5.600	5.983	MS	164,889	560,000	07/07/2004	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
010392-EZ-7	ALABAMA POWER CORPORATE				1FE	6,185,269	122.4400	6,230,972	5,089,000	6,019,936	0	(29,576)	0	0	6.125	4.670	MN	39,829	311,701	04/01/2016	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1FE	14,462,140	119.9500	15,216,730	12,686,000	14,185,476	0	(42,423)	0	0	6.000	5.055	MS	253,720	761,160	04/27/2015	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1FE	11,150,377	112.9000	12,590,943	11,152,000	11,151,596	0	(279)	0	0	5.500	5.497	MS	180,600	613,360	04/27/2015	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1FE	18,929,050	107.9900	20,410,488	18,900,000	18,925,186	0	(660)	0	0	5.200	5.189	JD	81,900	982,800	04/27/2015	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1FE	3,412,461	95.1400	3,344,030	3,515,000	3,425,814	0	2,222	0	0	4.100	4.274	JJ	66,453	144,115	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE				1FE	12,728,875	100.9800	12,890,480	12,765,000	12,745,307	0	3,550	0	0	3.550	3.584	JD	37,763	453,158	12/03/2013	12/01/2023
010392-FL-7	ALABAMA POWER CORPORATE			2	1FE	777,036	97.8300	772,889	790,000	777,565	0	264	0	0	4.150	4.251	FA	12,385	32,785	12/19/2016	08/15/2044
010392-FM-5	ALABAMA POWER CORPORATE			2	1FE	15,923,107	92.2300	15,826,668	17,160,000	15,991,946	0	24,234	0	0	3.750	4.180	MS	214,500	643,500	01/12/2016	03/01/2045
010392-FP-8	ALABAMA POWER CORPORATE			2	1FE	11,324,076	100.9700	11,510,124	11,400,000	11,327,856	0	1,385	0	0	4.300	4.340	JJ	243,738	490,200	01/08/2016	01/02/2046
012725-AA-5	ALBEMARLE CORP CORPORATE			2	2FE	1,651,520	101.7700	1,628,304	1,600,000	1,620,339	0	(11,311)	0	0	4.500	3.725	JD	3,200	72,000	02/24/2016	12/15/2020
013817-AJ-0	ARCONIC INC CORPORATE				3FE	5,922,273	95.2500	5,667,375	5,950,000	5,934,551	0	1,418	0	0	5.900	5.940	FA	146,271	351,050	01/23/2007	02/01/2027
013817-AQ-4	ARCONIC INC CORPORATE				3FE	7,170,721	101.4800	7,288,150	7,182,000	7,176,321	0	1,401	0	0	5.870	5.895	FA	149,896	421,583	12/15/2010	02/23/2022
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			4	2	4,393,407	101.6600	4,143,215	4,075,500	4,114,831	0	(27,687)	0	0	7.100	5.435	MS	89,525	281,210	12/01/2010	03/09/2020
01449*-AA-5	Alexander & Baldwin, LLC Senior Note			4	2	11,400,000	104.1700	11,875,017	11,400,000	11,400,000	0	0	0	0	5.730	5.528	JJ	278,882	630,420	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note			4	2	20,493,000	104.6600	21,446,983	20,493,000	20,493,000	0	0	0	0	5.750	5.549	JJ	503,103	1,137,362	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note			4	2	24,000,000	103.9800	24,955,270	24,000,000	24,000,000	0	0	0	0	5.760	5.559	JJ	590,240	1,334,400	07/25/2013	07/25/2026
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure			4	2	4,250,000	97.5000	4,143,692	4,250,000	4,250,000	0	0	0	0	4.080	3.879	JD	482	167,483	12/31/2015	12/31/2027
01449*-AH-0	Alexander & Baldwin, LLC Senior Unsecure				2	25,000,000	95.0900	23,773,008	25,000,000	25,000,000	0	0	0	0	4.360	4.160	JD	69,639	1,049,306	12/08/2017	12/08/2028
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure				2	666,667	100.8200	672,167	666,667	666,667	0	0	0	0	4.860	4.660	AO	6,570	15,596	04/18/2018	04/18/2025
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure				2	2,300,000	100.6100	2,313,931	2,300,000	2,300,000	0	0	0	0	5.010	4.810	AO	23,366	55,532	04/18/2018	04/18/2027
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure				2	1,200,000	100.5200	1,206,179	1,200,000	1,200,000	0	0	0	0	5.090	4.890	AO	12,386	29,453	04/18/2018	04/18/2028
017175-AD-2	ALLEGHANY CORP CORPORATE			2	2FE	478,385	97.6500	488,240	500,000	479,475	0	374	0	0	4.900	5.190	MS	7,214	24,500	12/07/2015	09/15/2044
017364-C*-9	Allegheny Generating Company Senior Unse				2	0	0.0000	0	0	0	0	0	0	0	5.060	0.000	JJ	0	919,112	01/01/2013	07/15/2021
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2FE	10,826,383	109.4200	11,707,619	10,700,000	10,758,547	0	(5,675)	0	0	7.000	6.905	AO	158,122	749,000	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec			4	2	9,897,320	97.1100	9,611,579	9,897,320	9,897,320	0	0	0	0	3.600	3.599	JJ	169,244	356,304	12/31/2012	01/10/2033
01877K-AB-9	Alliance Pipeline Senior Note			4	2FE	61,129	102.5500	54,973	53,606	55,421	0	(1,195)	0	0	6.996	2.350	JD	10	3,750	03/01/2014	12/31/2019
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				2	2,366,700	99.1300	2,346,125	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1FE	2,021,740	117.8600	2,357,300	2,000,000	2,014,960	0	(671)	0	0	6.125	6.044	JD	5,444	122,500	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1FE	38,197,058	113.3700	43,219,303	38,121,000	38,210,751	0	(5,148)	0	0	5.550	5.523	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE				1FE	14,622,150	118.0000	17,699,550	15,000,000	14,704,856	0	9,268	0	0	5.950	6.135	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE				1FE	19,266,946	99.8700	19,231,545	19,256,000	19,260,433	0	(995)	0	0	3.150	3.144	JD	26,958	606,564	12/11/2013	06/15/2023
020002-BA-8	ALLSTATE CORP CORP				1FE	69,550,965	101.9400	69,382,058	68,065,000	69,425,263	0	(33,247)	0	0	4.500	4.362	JD	136,130	3,062,925	11/18/2015	06/15/2043
02112#-AF-4	Alsco Inc. Senior Unsecured Note			4	1	41,735,000	98.6400	41,169,630	41,735,000	41,735,000	0	0	0	0	3.350	3.363	JAJO	295,159	1,398,123	01/15/2015	01/15/2025
02112#-AG-2	Alsco Inc. Senior Unsecured Note			4	1	48,500,000	97.7200	47,394,761	48,500,000	48,500,000	0	0	0	0	3.250	3.263	JAJO	324,007	1,576,250	04/17/2015	04/17/2025
021338-AA-2	Alta Realty Investments LLC Senior Secur			4	3Z	12,183,766	99.2100	12,060,346	12,156,125	12,179,248	0	(1,632)	0	0	7.000	7.023	JAJO	144,185	850,929	04/01/2016	01/31/2031
022249-AU-0	ALUMINUM CO. OF AMERICA NOTES				3FE	3,476,515	96.6200	3,381,875	3,500,000	3,487,607	0	954	0	0	6.750	6.802	JJ	108,938	236,250	01/22/1998	01/15/2028
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N				2FE	52,212,233	107.1600	50,362,458	46,997,176	46,997,176	0	0	0	(2,370,106)	5.000	5.000	MS	783,286	2,447,551	09/01/2010	09/01/2020
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				3FE	15,089,040	111.8500	14,539,980	13,000,000	14,333,593	0	(83,782)	0	0	7.875	6.528	AO	255,938	1,023,750	05/18/2006	10/01/2029
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO				1FE	8,173,165	112.3700	7,852,416	6,988,000	7,968,662	0	(34,266)	0	0	5.300	4.204	FA	154,318	370,364	04/12/2012	08/01/2037
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			2	1FE	31,591,501	107.8300	33,621,394	31,180,000	31,562,305	0	(9,217)	0	0	4.800	4.712	JD	66,517	1,496,640	09/20/2016	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			2	1FE	50,811,077	100.9200	51,366,244	50,900,000	50,823,268	0	1,248	0	0	4.300	4.309	JJ	1,094,350	2,188,700	12/21/2016	07/01/2044
02361D-AP-5	AMEREN ILLINOIS CO CORPORATE			2	1FE	2,824,864	98.1200	2,747,388	2,800,000	2,819,012	0	(2,910)	0	0	3.250	3.122	MS	30,333	91,000	12/13/2016	03/01/2025
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE			2	1FE	3,436,325	100.1100	3,468,777	3,465,000	3,437,507	0	530	0	0	4.150	4.199	MS	42,340	143,798	12/08/2015	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO CORPORATE			2	1FE	2,836,453	91.1900	2,717,462	2,980,000	2,837,360	0	907	0	0	3.700	3.980	JD	9,188	55,130	08/31/2018	12/01/2047
024018-AD-1	American Assets Trust, L.P. Senior Unsec				2	15,000,000	100.7000	15,105,604	15,000,000	15,000,000	0	0	0	0	4.290	4.313	JAJO	109,038	643,500	03/01/2017	03/01/2027
02507*-AB-0	American Century Companies Inc Senior No				2	13,000,000	102.9700	13,386,441	13,000,000	13,000,000	0	0	0	0	5.580	5.580	MS	225,680	725,400	03/09/2011	03/09/2021
02507*-AD-6	American Century Companies Inc Senior Un				2	9,650,000	96.8700	9,348,037	9,650,000	9,650,000	0	0	0	0	3.970	3.970	AO	69,172	383,105	10/26/2017	10/26/2027
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1FE	26,688,311	140.6600	26,159,470	18,597,000	25,293,571	0	(199,995)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BB-4	AMERICAN EXPRESS CO CORPORATE				1FE	3,848,580	101.8900	3,056,730	3,000,000	3,049,757	0	(126,437)	0	0	8.125	3.733	MN	27,760	243,750	12/08/2011	05/20/2019
025816-BF-5	AMERICAN EXPRESS CO CORP				1FE	30,565,375	94.2300	30,291,154	32,147,000	30,711,094	0	30,837	0	0	4.050	4.343	JD	101,263	1,301,954	12/07/2015	12/03/2042
025816-BR-9	AMERICAN EXPRESS CO CORPORATE			2	1FE	10,581,340	95.6900	10,526,340	11,000,000	10,601,949	0	20,609	0	0	3.000	3.695	AO	55,917	165,000	08/27/2018	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO CORPORATE			2	1FE	14,864,250	99.0700	14,860,350	15,000,000	14,877,862	0	13,612	0	0	3.400	3.612	FA	175,667	255,000	06/27/2018	02/27/2023
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORPORATE			2	1FE	3,645,975	98.9500	3,645,355	3,684,000	3,672,645	0	7,817	0	0	2.375	2.599	MN	8,506	87,495	06/17/2015	05/26/2020
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATE			2	1FE	6,973,283	97.1100	6,758,856	6,960,000	6,972,754	0	(1,324)	0	0	3.300	3.272	MN	37,004	229,680	01/12/2018	05/03/2027
026351-AU-0	AMERICAN GENERAL CORP NOTES				2FE	3,338,148	116.2200	7,670,520	6,600,000	4,359,327	0	183,523	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02665W-BN-0	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	39,000,000	99.8300	38,932,920	39,000,000	39,000,000	0	0	0	0	2.954	2.441	FMAN	153,615	917,895	02/13/2017	02/14/2020
02665W-BY-6	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	19,000,000	99.8400	18,968,650	19,000,000	19,000,000	0	0	0	0	2.768	2.523	FMAN	71,587	408,390	11/13/2017	11/13/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	45,000,000	99.6500	44,844,300	45,000,000	45,000,000	0	0	0	0	3.048	2.948	MJSD	57,154	486,691	07/11/2018	06/16/2020
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOA				1FE	44,250,000	98.8500	43,742,010	44,250,000	44,250,000	0	0	0	0	3.057	3.070	MJSD	82,670	195,827	10/03/2018	12/10/2021
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2FE	6,590,904	108.7400	5,926,058	5,450,000	6,418,090	0	(35,726)	0	0	6.250	4.731	MN	56,771	340,625	04/01/2016	05/01/2036
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE			2	2FE	14,625,818	89.2400	13,323,087	14,929,000	14,624,898	0	(919)	0	0	4.500	4.632	JJ	307,911	180,000	09/05/2018	07/16/2044
026874-DB-0	AMERICAN INTL GROUP INC CORPORATE			2	2FE	15,928,000	83.0200	13,282,560	16,000,000	15,930,607	0	775	0	0	4.375	4.399	JJ	322,778	700,000	01/12/2015	01/15/2055
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE			2	2FE	6,232,270	94.8700	5,454,910	5,750,000	6,212,944	0	(19,326)	0	0	4.700	4.014	JJ	128,369	135,125	01/16/2018	07/10/2035
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE			2	2FE	4,620,865	93.2800	4,315,318	4,626,000	4,621,097	0	232	0	0	4.800	4.807	JJ	105,473	0	08/28/2018	07/10/2045
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE			2	2FE	34,438,662	91.5100	31,777,542	34,725,000	34,439,102	0	440	0	0	4.750	4.802	AO	412,359	847,628	09/24/2018	04/01/2048
02860#-AB-7	American National Red Cross Series A Sen			4	1	90,000,000	106.0400	95,436,901	90,000,000	90,000,000	0	0	0	0	5.850	5.849	MS	1,564,875	5,265,000	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen			4	1	7,380,000	113.2400	8,356,743	7,380,000	7,380,000	0	0	0	0	5.730	5.730	AO	71,654	422,874	04/30/2010	04/30/2030
02860#-AD-3	American National Red Cross Senior Note			4	1	29,200,000	99.8300	29,151,469	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
029163-AD-4	DUKE ENERGY FLORIDA LLC SENIOR NOTES				1FE	2,990,629	121.0800	3,632,370	3,000,000	2,995,369	0	399	0	0	7.450	7.475	JD	9,933	223,500	03/14/1997	12/15/2026
02918*-AC-1	American Railcar Leasing LLC Senior Secu			4	1FE	3,274,069	99.3300	3,252,161	3,274,069	3,274,069	0	0	0	0	3.600	3.627	MON	9,495	120,158	10/26/2015	10/01/2020
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				1FE	9,174,100	127.1000	12,710,100	10,000,000	9,303,848	0	16,931	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1FE	591,339	102.8600	596,600	580,000	585,998	0	(1,128)	0	0	4.000	3.761	AO	4,898	23,200	11/07/2013	10/15/2023
03083#-AF-7	AmeriMark Direct, LLC PIK Note for Senio				5	3,289,663	100.4800	4,342,236	4,321,598	3,290,647	0	(19,974)	0	0	10.000	10.950	MJSD	0	(460,486)	12/14/2018	03/08/2022
031100-D#-4	Ametek Inc Senior Note				2	29,411,765	106.1400	29,610,250	27,896,125	27,896,125	0	0	0	(323,475)	2.440	2.440	JD	20,798	674,966	12/20/2011	12/20/2021
031100-H#-0	Ametek Inc Senior Unsecured Note				2Z	26,482,500	98.3100	27,018,797	27,483,858	27,483,858	0	0	0	(1,386,034)	1.530	1.530	AO	71,252	430,610	10/31/2016	10/31/2028
031162-AW-0	AMGEN INC CORPORATE				2FE	13,054,725	118.4700	13,808,145	11,655,000	12,804,082	0	(35,396)	0	0	6.375	5.515	JD	61,917	743,006	05/19/2010	06/01/2037
031162-AZ-3	AMGEN INC CORPORATE				2FE	12,968,105	100.2000	12,825,600	12,800,000	12,800,432	0	(21,810)	0	0	5.700	5.528	FA	304,000	729,600	07/09/2009	02/01/2019
031162-BA-7	AMGEN INC CORPORATE				2FE	5,969,406	119.4400	5,971,056	4,999,000	5,808,846	0	(22,740)	0	0	6.400	5.101	FA	133,307	319,936	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2FE	16,707,525	113.8900	19,019,797	16,700,000	16,704,973	0	(162)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2FE	6,842,361	101.8700	6,336,438	6,220,000	6,765,481	0	(13,856)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			2	2FE	4,975,500	112.1700	5,608,300	5,000,000	4,977,952	0	438	0	0	5.650	5.684	JD	12,556	282,500	06/27/2011	06/15/2042
031162-BM-1	AMGEN INC CORPORATE			2	2FE	14,958,000	101.3200	15,198,450	15,000,000	14,985,738	0	4,432	0	0	5.375	3.909	MN	74,271	581,250	11/07/2011	11/15/2021
031162-BZ-2	AMGEN INC CORPORATE			2	2FE	13,003,188	93.5200	12,905,622	13,800,000	13,042,048	0	14,175	0	0	4.400	4.768	MN	101,200	607,200	02/17/2016	05/01/2045
031162-CD-0	AMGEN INC CORPORATE			2	2FE	4,597,743	95.7700	4,294,147	4,484,000	4,596,287	0	(2,167)	0	0	4.563	4.403	JD	9,094	204,605	12/19/2017	06/15/2048
031162-CF-5	AMGEN INC CORPORATE			2	2FE	14,397,695	94.2200	13,821,927	14,670,000	14,404,373	0	3,374	0	0	4.663	4.773	JD	30,403	684,062	01/11/2017	06/15/2051
032095-AC-5	AMPHENOL CORP NEW CORPORATE				2FE	5,591,376	99.9300	5,596,304	5,600,000	5,599,727	0	1,748	0	0	2.550	2.583	JJ	59,897	142,800	01/23/2014	01/30/2019
03210#-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				2	1,000,000	100.7300	1,007,280	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	45,100	07/31/2013	07/31/2023
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				2FE	2,198,167	114.3700	2,173,068	1,900,000	2,054,675	0	(13,007)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				2FE	6,351,185	112.2300	7,295,080	6,500,000	6,416,782	0	6,531	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				2FE	6,149,181	124.6700	6,794,406	5,450,000	5,891,982	0	(24,409)	0	0	7.550	6.548	AO	102,869	411,475	05/16/2002	10/01/2030
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				2FE	4,896,738	118.9500	4,996,026	4,200,000	4,721,792	0	(25,193)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				2FE	24,753,250	104.4200	26,105,000	25,000,000	24,795,029	0	4,031	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				2FE	44,775,188	111.4600	50,543,313	45,347,000	44,863,792	0	8,131	0	0	6.500	6.588	MN	491,259	2,947,555	04/27/2015	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				2FE	4,219,579	113.0700	4,522,640	4,000,000	4,207,086	0	(4,422)	0	0	6.500	6.071	FA	108,333	260,000	12/07/2015	02/01/2043
03522A-AF-7	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE			2	2FE	2,134,069	92.7400	1,781,516	1,921,000	2,133,540	0	218,897	0	0	4.900	4.922	FA	39,220	0	11/13/2018	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				2FE	53,441,601	128.5800	44,085,196	34,287,000	50,601,959	0	(490,656)	0	0	8.200	4.553	JJ	1,296,430	2,811,534	12/07/2015	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				2FE	25,335,860	126.6900	20,967,857	16,550,000	24,154,623	0	(214,515)	0	0	8.000	4.562	MN	169,178	1,324,000	04/27/2015	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH COS INC CORPORATE			2	2FE	674,528	86.3600	552,678	640,000	673,727	0	(586)	0	0	4.439	4.127	AO	6,708	28,410	08/21/2017	10/06/2048
035240-AE-0	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2FE	2,052,095	117.5100	2,350,140	2,000,000	2,048,254	0	(1,961)	0	0	6.625	6.368	FA	50,056	132,500	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV SA NV CORPORATE				2FE	13,299,460	93.3300	10,964,526	11,748,000	13,223,806	0	(37,933)	0	0	4.950	4.102	JJ	268,148	581,526	12/16/2016	01/15/2042
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE				2FE	15,066,825	81.7100	13,495,380	16,517,000	15,198,203	0	29,632	0	0	4.000	4.549	JJ	300,976	660,680	12/07/2015	01/17/2043
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE				2FE	27,993,000	98.0000	27,438,880	28,000,000	27,995,523	0	670	0	0	3.700	3.703	FA	431,667	1,036,000	01/22/2014	02/01/2024
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE				2FE	60,043,151	88.9600	53,631,315	60,287,000	60,062,477	0	4,520	0	0	4.625	4.650	FA	1,161,781	2,788,274	04/27/2015	02/01/2044
036752-AC-7	ANTHEM INC CORPORATE			2	2FE	19,993,600	97.4200	19,484,000	20,000,000	19,994,267	0	1,060	0	0	3.350	3.355	JD	55,833	688,611	11/14/2017	12/01/2024
036752-AD-5	ANTHEM INC CORPORATE			2	2FE	3,182,970	93.0000	2,790,120	3,000,000	3,179,857	0	(3,113)	0	0	4.375	4.019	JD	10,938	134,896	01/12/2018	12/01/2047
036752-AH-6	ANTHEM INC CORPORATE			2	2FE	11,400,990	95.3800	10,911,815	11,440,000	11,400,838	0	(152)	0	0	4.550	4.571	MS	173,507	258,814	02/27/2018	03/01/2048
037389-AU-7	AON CORP CORPORATE				2FE	20,509,545	116.5300	23,889,265	20,500,000	20,506,464	0	(383)	0	0	6.250	6.245	MS	323,872	1,281,250	11/15/2010	09/30/2040
037411-AJ-4	APACHE CORP NOTES				2FE	3,525,009	118.2300	3,399,055	2,875,000	3,173,595	0	(32,444)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				2FE	14,491,380	123.9800	14,257,355	11,500,000	12,883,817	0	(148,324)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AM-7	APACHE CORP DEBENTURES				2FE	6,905,920	117.3600	8,214,850	7,000,000	6,914,439	0	835	0	0	7.375	7.478	FA	195,028	516,250	08/08/1997	08/15/2047
037411-AP-0	APACHE CORP SENIOR NOTES				2FE	5,354,663	101.8600	5,092,750	5,000,000	5,018,152	0	(34,515)	0	0	7.625	6.933	JJ	190,625	381,250	03/16/2001	07/01/2019
037411-AR-6	APACHE CORP CORPORATE				2FE	6,948,546	102.4600	6,762,492	6,600,000	6,884,891	0	(8,952)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			2	2FE	11,898,263	90.5700	9,498,495	10,487,000	11,710,371	0	(35,095)	0	0	5.100	4.258	MS	178,279	534,837	04/27/2015	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			2	2FE	44,407,481	92.4000	41,718,600	45,150,000	44,506,017	0	13,776	0	0	5.250	5.358	FA	987,656	2,370,375	04/27/2015	02/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
037411-BA-2	APACHE CORP CORPORATE			2	2FE	21,073,968	85.7800	17,845,697	20,805,000	21,043,874	0	(5,793)	0	0	4.750	4.667	AO	208,628	988,238	04/27/2015	04/15/2043
037411-BC-8	APACHE CORP CORPORATE			2	2FE	2,061,271	80.5200	1,666,661	2,070,000	2,061,964	0	176	0	0	4.250	4.275	JJ	40,566	87,975	04/27/2015	01/15/2044
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su				5	0	0.0000	0	0	0	0	0	0	0	12.000	0.000	MJSD	0	908,272	10/02/2017	01/31/2032
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su				5	0	0.0000	0	0	0	0	0	0	0	12.000	0.000	MJSD	0	263,299	10/02/2017	01/31/2022
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina				5	0	0.0000	0	0	0	0	0	0	0	12.000	0.000	MJSD	0	531,918	10/02/2017	01/31/2022
037735-CK-1	APPALACHIAN PWR CO CORPORATE				2FE	3,335,015	122.2400	3,218,632	2,633,000	3,281,542	0	(21,429)	0	0	6.700	4.700	FA	66,644	176,411	06/20/2016	08/15/2037
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2FE	31,462,565	125.7600	31,251,112	24,850,000	30,917,354	0	(184,088)	0	0	7.000	5.008	AO	434,875	1,739,500	01/11/2016	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			2	2FE	9,361,752	96.5800	8,881,129	9,196,000	9,354,114	0	(3,887)	0	0	4.400	4.283	MN	51,702	404,624	09/20/2017	05/15/2044
037735-CV-7	APPALACHIAN PWR CO CORPORATE			2	2FE	463,552	97.4600	459,041	471,000	463,941	0	136	0	0	4.450	4.548	JD	1,747	20,960	01/14/2016	06/01/2045
037833-BQ-2	APPLE COMPUTER INC CORPORATE				1FE	8,998,470	99.8200	8,983,530	9,000,000	8,999,861	0	519	0	0	1.700	1.706	FA	54,400	153,000	02/16/2016	02/22/2019
037833-BR-0	APPLE COMPUTER INC CORP FLOATER				1FE	30,000,000	100.1000	30,030,600	30,000,000	30,000,000	0	0	0	0	3.497	2.251	FMAN	113,651	859,024	02/16/2016	02/22/2019
037833-BS-8	APPLE COMPUTER INC CORPORATE			2	1FE	20,178,350	98.8300	19,903,959	20,140,000	20,156,914	0	(8,375)	0	0	2.250	2.206	FA	161,120	453,150	05/23/2016	02/23/2021
037833-CZ-1	APPLE COMPUTER INC CORPORATE				1FE	64,944,100	99.1200	64,429,300	65,000,000	64,979,869	0	27,865	0	0	1.500	1.544	MS	295,208	975,000	09/05/2017	09/12/2019
037833-DK-3	APPLE COMPUTER INC CORPORATE			2	1FE	5,661,680	94.9800	5,461,408	5,750,000	5,669,111	0	7,431	0	0	3.000	3.183	MN	23,000	172,500	01/16/2018	11/13/2027
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not			4	2Z	48,000,000	98.4400	47,249,083	48,000,000	48,000,000	0	0	0	0	3.190	3.190	JJ	765,600	1,531,200	07/01/2014	07/01/2022
038222-AH-8	APPLIED MATLS INC CORPORATE			2	1FE	1,319,076	99.2200	1,309,678	1,320,000	1,319,637	0	184	0	0	2.625	2.640	AO	8,663	34,650	09/21/2015	10/01/2020
038222-AL-9	APPLIED MATLS INC CORPORATE			2	1FE	996,450	95.9500	959,460	1,000,000	996,957	0	312	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038336-C#-8	AptarGroup Inc Senior Note				2	2,500,000	98.3800	2,459,591	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE				2FE	18,821,235	104.7400	17,705,588	16,904,000	18,778,512	0	(34,853)	0	0	5.144	4.403	MN	144,924	832,248	09/06/2018	11/01/2043
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE			2	2FE	489,790	99.8600	499,275	500,000	490,014	0	224	0	0	4.011	4.310	JD	891	10,028	10/17/2018	12/15/2026
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE			2	2FE	4,539,378	104.4200	4,500,674	4,310,000	4,536,892	0	(2,486)	0	0	5.031	4.688	JD	9,637	216,836	05/09/2018	12/15/2046
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1FE	2,131,960	118.5100	2,370,240	2,000,000	2,072,984	0	(5,943)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	545,726	131.7700	722,122	548,000	545,707	0	1	0	0	6.950	6.979	JD	1,693	38,086	12/10/1997	12/15/2097
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	7,368,080	121.1500	8,480,710	7,000,000	7,235,199	0	(15,975)	0	0	6.625	6.178	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	6,052,337	126.3900	6,698,829	5,300,000	5,801,269	0	(27,918)	0	0	7.000	5.892	FA	154,583	371,000	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	36,532,078	116.7200	43,302,749	37,100,000	36,705,660	0	17,411	0	0	5.935	6.048	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1FE	9,517,134	110.8800	11,381,236	10,264,000	9,701,036	0	18,894	0	0	5.375	5.890	MS	162,442	551,690	04/01/2016	09/15/2035
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1FE	20,224,635	119.1200	23,277,025	19,540,000	20,137,904	0	(14,746)	0	0	5.765	5.516	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP				1FE	9,846,237	101.0300	9,838,009	9,738,000	9,836,099	0	(2,764)	0	0	4.535	4.461	MS	116,538	441,618	04/27/2015	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate				1FE	12,763,620	94.2600	13,126,262	13,925,000	12,874,246	0	23,093	0	0	4.016	4.529	AO	116,506	559,228	04/27/2015	04/16/2043
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE			2	1FE	5,445,423	92.7400	5,332,435	5,750,000	5,475,385	0	29,962	0	0	2.500	3.212	FA	55,903	143,750	01/12/2018	08/11/2026
039688-AJ-1	Arctic Slope Regional Corporat Senior Un				2	6,550,000	95.0300	6,224,405	6,550,000	6,550,000	0	0	0	0	3.620	3.620	JD	6,586	237,110	12/21/2016	12/21/2026
04004@-AB-2	Arena Energy, LP Senior Secured Note				5Z	9,810,357	101.8400	9,990,680	9,810,357	9,810,357	0	0	0	0	14.000	9.609	MJSD	3,815	1,339,789	12/31/2018	01/24/2021
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1FE	982,341	113.1400	1,018,269	900,000	969,177	0	(2,657)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CL-6	ARIZONA PUB SVC CO CORPORATE				1FE	462,967	100.9000	383,409	380,000	383,304	0	(19,740)	0	0	8.750	3.405	MS	11,083	33,250	12/07/2015	03/01/2019
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			2	1FE	14,180,595	108.2000	13,179,125	12,180,000	14,043,674	0	(51,904)	0	0	5.050	3.999	MS	205,030	615,090	04/22/2016	09/01/2041
040555-CN-2	ARIZONA PUB SVC CO CORPORATE			2	1FE	411,742	101.9300	373,075	366,000	407,720	0	(1,146)	0	0	4.500	3.750	AO	4,118	16,470	04/27/2015	04/01/2042
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			2	1FE	6,807,142	104.9700	7,111,921	6,775,000	6,804,333	0	(678)	0	0	4.700	4.669	JJ	146,829	318,425	04/27/2015	01/15/2044
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1	35,000,000	132.8900	46,511,575	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge			4	1	9,118,602	106.3500	8,242,238	7,750,000	8,691,724	0	(74,273)	0	0	4.710	2.829	JD	1,014	365,025	01/01/2013	12/30/2030
04101*-AH-3	Arkansas Oklahoma Gas Senior Unsecured N			4	2	5,000,000	99.6200	4,981,100	5,000,000	5,000,000	0	0	0	0	4.470	4.494	JAJO	38,492	223,500	07/29/2015	07/29/2027
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			4	2Z	43,783,920	113.0600	49,501,111	43,783,920	43,783,920	0	0	0	0	6.400	6.451	MJSD	7,784	2,802,171	09/28/2012	09/30/2038
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior			4	2	17,575,000	101.4600	17,831,326	17,575,000	17,575,000	0	0	0	0	5.850	5.850	MN	88,534	1,028,138	11/30/2009	12/02/2019
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2	39,500,000	105.0000	41,475,094	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
04317@-AE-8	Arthur J. Gallagher & Co Senior Note				2	11,350,000	98.8200	11,216,203	11,350,000	11,350,000	0	0	0	0	3.690	3.690	JD	19,777	418,815	06/14/2013	06/14/2022
04317@-AM-0	Arthur J. Gallagher & Co Senior Note				2	9,000,000	100.1000	9,009,136	9,000,000	9,000,000	0	0	0	0	4.130	4.130	JD	7,228	371,700	06/24/2014	06/26/2023
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2	8,000,000	99.9300	7,994,355	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	348,800	06/24/2014	06/24/2026
04317@-AT-5	Arthur J. Gallagher & Co Senior Unsecure				2	55,840,000	93.0900	51,983,500	55,840,000	55,840,000	0	0	0	0	3.460	3.460	JD	161,005	1,932,064	12/01/2016	12/01/2027
04317@-BB-3	Arthur J. Gallagher & Co Senior Unsecure				2	13,000,000	97.8600	12,721,535	13,000,000	13,000,000	0	0	0	0	4.140	4.140	FA	219,765	538,200	08/04/2017	08/04/2027
044209-AF-1	ASHLAND INC CORPORATE			2	3FE	4,662,500	98.5000	4,925,000	5,000,000	4,842,174	0	38,071	0	0	4.750	5.725	FA	89,722	237,500	09/10/2013	08/15/2022
04472*-AH-4	Ashley Furniture Industries, I Senior No			4	2	3,181,818	101.1000	3,216,833	3,181,818	3,181,818	0	0	0	0	5.220	5.253	MJSD	12,918	166,091	06/03/2005	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D			4	2	15,638,969	103.3600	16,164,737	15,638,969	15,638,969	0	0	0	0	5.030	5.061	MJSD	2,185	786,640	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No			4	2	6,393,714	95.0700	6,078,683	6,393,714	6,393,714	0	0	0	0	3.570	3.585	JAJO	46,919	228,256	10/17/2014	10/17/2034
04472*-AL-5	Ashley Furniture Industries, I Senior Un				2	15,991,000	98.4900	15,749,781	15,991,000	15,991,000	0	0	0	0	3.990	3.990	MJSD	49,625	638,041	09/03/2015	09/03/2027
04472*-AN-1	Ashley Furniture Industries, I Senior Un				2	65,950,000	98.3900	64,886,542	65,950,000	65,950,000	0	0	0	0	4.370	4.370	MJSD	8,006	2,161,511	03/30/2018	03/31/2033
048303-CH-2	ATLANTIC CITY ELECTRIC COMPANY CORPORATE			2	1FE	6,983,150	102.8600	7,189,844	6,990,000	6,982,930	0	(220)	0	0	4.000	4.012	AO	58,250	0	10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1FE	6,153,059	117.7500	7,310,106	6,208,000	6,177,886	0	2,162	0	0	6.750	6.819	JJ	193,224	419,040	07/22/1998	07/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AG-0	ATMOS ENERGY CORP BOND				1FE	582,917	118.4500	568,570	480,000	572,242	0	(4,027)	0	0	5.950	4.264	AO	6,029	28,560	04/01/2016	10/15/2034
049560-AM-7	ATMOS ENERGY CORP CORPORATE			2	1FE	281,960	96.4600	255,632	265,000	280,668	0	(366)	0	0	4.125	3.760	AO	2,308	10,931	04/27/2015	10/15/2044
05237*-AG-9	Austin Powder Holdings Co Senior Note				2FE	12,000,000	91.6700	11,000,522	12,000,000	12,000,000	0	0	0	0	4.850	4.600	MN	74,367	555,750	05/14/2015	05/15/2024
053015-AD-5	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1FE	14,986,650	99.4500	14,917,800	15,000,000	14,995,045	0	2,686	0	0	2.250	2.269	MS	99,375	337,500	09/08/2015	09/15/2020
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE			2	1FE	12,486,375	99.1900	12,398,750	12,500,000	12,489,940	0	1,259	0	0	3.375	3.388	MS	124,219	421,875	09/08/2015	09/15/2025
05332*-BB-3	Automotive Rentals, Inc. Senior Secured				1	40,400,000	97.3300	39,322,279	40,400,000	40,400,000	0	0	0	0	3.320	3.320	MON	40,984	1,341,280	01/20/2015	01/20/2025
05332*-BE-7	Automotive Rentals, Inc. Senior Secured				1	2,120,000	96.8300	2,052,865	2,120,000	2,120,000	0	0	0	0	3.500	3.500	MON	206	74,200	01/31/2017	01/31/2027
05332*-BG-2	Automotive Rentals, Inc. Senior Secured				1Z	56,150,000	100.2600	56,297,568	56,150,000	56,150,000	0	0	0	0	4.120	4.120	MON	70,687	963,908	07/20/2018	07/20/2028
053611-AB-5	AVERY DENNISON CORP BONDS				2FE	3,729,338	111.6900	4,188,413	3,750,000	3,735,806	0	623	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
05464U-AB-7	Axium US Wind AcquisitionCo Debt in a Pr			4	2FE	8,890,000	109.2400	9,711,905	8,890,000	8,890,000	0	0	0	0	6.500	6.551	MJSD	1,605	577,850	04/16/2015	06/30/2033
05508W-AA-3	B&G FOODS INC CORPORATE			2	4FE	4,144,181	97.5000	4,138,875	4,245,000	4,203,673	0	15,630	0	0	4.625	5.056	JD	16,361	196,331	11/17/2014	06/01/2021
05531F-AB-9	BB&T CORP CORPORATE				1FE	4,759,880	101.2300	4,049,160	4,000,000	4,064,251	0	(192,512)	0	0	6.850	1.937	AO	46,428	274,000	04/13/2015	04/30/2019
05531F-AQ-6	BB&T CORP CORPORATE			2	1FE	5,929,023	99.9400	5,896,401	5,900,000	5,899,949	0	(10,275)	0	0	2.250	2.073	FA	55,313	132,750	12/21/2015	02/01/2019
05531F-AU-7	BB&T CORP CORPORATE			2	1FE	14,651,790	99.1000	14,528,793	14,660,000	14,657,419	0	1,663	0	0	2.625	2.637	JD	2,138	384,825	06/22/2015	06/29/2020
05531F-AV-5	BB&T CORP CORPORATE			2	1FE	8,990,640	97.3700	8,763,570	9,000,000	8,995,368	0	1,857	0	0	2.050	2.072	MN	26,138	184,500	05/05/2016	05/10/2021
05531F-BB-8	BB&T CORP CORPORATE			2	1FE	9,519,250	96.0800	9,607,700	10,000,000	9,533,102	0	13,852	0	0	2.850	3.750	AO	51,458	142,500	10/18/2018	10/26/2024
05531F-BE-2	BB&T CORP CORPORATE			2	1FE	29,696,286	99.7500	29,881,311	29,955,000	29,703,734	0	7,448	0	0	3.700	3.848	JD	80,046	554,168	10/15/2018	06/05/2025
05531F-BF-9	BB&T CORP CORPORATE			2	1FE	4,992,300	100.8400	5,042,050	5,000,000	4,992,293	0	(7)	0	0	3.750	3.784	JD	13,021	0	11/29/2018	12/06/2023
05565E-AD-7	BMW US CAP CORP LLC CORPORATE				1FE	9,995,600	99.6200	9,961,500	10,000,000	9,999,444	0	1,412	0	0	1.500	1.515	AO	33,333	150,000	04/04/2016	04/11/2019
05565E-AF-2	BMW US CAP CORP LLC CORPORATE			2	1FE	22,192,830	96.9900	21,531,780	22,200,000	22,196,163	0	1,281	0	0	2.000	2.006	AO	98,667	444,000	04/19/2016	04/11/2021
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER				1FE	22,500,000	99.0300	22,281,075	22,500,000	22,500,000	0	0	0	0	2.835	2.749	JAJO	143,531	314,329	04/05/2018	04/12/2021
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER				1FE	57,500,000	99.2500	57,067,025	57,500,000	57,500,000	0	0	0	0	2.984	2.689	FMAN	228,783	395,170	08/07/2018	08/14/2020
057224-AZ-0	Baker Hughes Inc CORPORATE				1FE	26,834,593	95.2800	23,894,318	25,078,000	26,615,517	0	(42,789)	0	0	5.125	4.663	MS	378,434	1,285,248	12/07/2015	09/15/2040
057224-BC-0	Baker Hughes Inc CORPORATE			2	1FE	503,352	98.8400	494,225	500,000	501,485	0	(629)	0	0	3.200	3.062	FA	6,044	16,000	12/07/2015	08/15/2021
05825#-AL-2	Baldwin Richardson Foods Senior Secured			4	3	3,976,282	99.6800	3,963,371	3,976,282	3,976,282	0	0	0	0	6.050	6.094	MJSD	668	240,565	12/31/2012	12/31/2021
05825#-AM-0	Baldwin Richardson Foods Senior Secured			4	3Z	4,250,000	98.2500	4,175,788	4,250,000	4,250,000	0	0	0	0	5.750	5.788	MJSD	3,394	122,188	06/26/2018	06/26/2024
05825#-AN-8	Baldwin Richardson Foods Senior Secured			4	3Z	6,500,000	98.9100	6,429,002	6,500,000	6,500,000	0	0	0	0	6.050	6.095	FMAN	56,803	0	11/09/2018	11/12/2024
058498-AR-7	BALL CORP CORPORATE				3FE	6,686,250	100.5000	6,532,500	6,500,000	6,594,733	0	(27,015)	0	0	5.000	4.504	MS	95,694	325,000	05/29/2015	03/15/2022
058498-AS-5	BALL CORP CORPORATE				3FE	2,495,000	97.2500	2,426,388	2,495,000	2,495,000	0	0	0	0	4.000	4.000	MN	12,752	99,800	05/09/2013	11/15/2023
058498-AT-3	BALL CORP CORPORATE				3FE	3,045,000	99.7500	2,793,000	2,800,000	2,986,665	0	(24,620)	0	0	5.250	4.072	JJ	73,500	147,000	07/19/2016	07/01/2025
058498-AU-0	BALL CORP CORPORATE				3FE	1,569,375	100.3800	1,505,625	1,500,000	1,531,287	0	(15,234)	0	0	4.375	3.266	JJ	32,813	65,625	06/02/2016	12/15/2020
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				1FE	12,287,537	120.7200	14,999,460	12,425,000	12,329,945	0	857	0	0	6.350	6.407	AO	197,247	788,988	04/27/2015	10/01/2036
059165-EH-9	BALTIMORE GAS & ELEC CO CORPORATE			2	1FE	5,784,673	88.7400	5,138,220	5,790,000	5,784,746	0	108	0	0	3.500	3.505	FA	76,557	202,650	08/15/2016	08/15/2046
059438-AG-6	BANK ONE CORP SUB DEBENTURES				1FE	13,403,253	117.6500	14,312,123	12,165,000	12,701,030	0	(63,067)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1FE	12,206,050	118.8300	11,883,300	10,000,000	11,093,485	0	(108,182)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1FE	2,529,990	122.5700	2,756,509	2,249,000	2,397,687	0	(12,848)	0	0	8.000	6.939	AO	30,986	179,920	05/15/2002	04/29/2027
060077-H8-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2	3,953,960	116.2100	3,486,195	3,000,000	3,325,347	0	(88,811)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
060505-EZ-3	BANK OF AMERICA CORP			2	1FE	185,694	98.0400	179,461	183,043	183,043	0	0	0	(16,486)	2.604	2.604	MS	1,403	4,990	03/08/2017	03/15/2023
060505-FJ-8	BANK OF AMERICA CORP DISCOUNT NOTE			2	1FE	190,946	99.4000	174,674	175,721	175,721	0	0	0	(15,225)	3.301	3.301	AO	1,097	3,045	04/17/2018	04/24/2024
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1FE	1,052,481	105.9900	985,679	930,000	990,991	0	(18,579)	0	0	5.700	3.426	JJ	23,118	53,010	07/15/2015	01/24/2022
06051G-EN-5	BANK OF AMERICA CORP CORPORATE				1FE	1,638,399	116.0700	1,573,896	1,356,000	1,618,539	0	(6,379)	0	0	5.875	4.514	FA	31,866	79,665	12/07/2015	02/07/2042
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				1FE	25,853,068	103.4900	24,169,389	23,355,000	25,717,012	0	(51,658)	0	0	5.000	4.333	JJ	519,000	1,167,750	11/30/2016	01/21/2044
06051G-FG-9	BANK OF AMERICA CORP CORPORATE				1FE	31,138,534	102.5000	28,365,378	27,673,000	31,030,676	0	(75,923)	0	0	4.875	4.095	AO	337,265	1,349,059	11/27/2017	04/01/2044
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER			2	1FE	65,001,247	96.1000	61,304,104	63,790,000	64,965,996	0	(24,221)	0	0	4.443	4.326	JJ	1,267,513	1,512,842	10/02/2018	01/20/2048
06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER			2	1FE	11,590,244	95.1300	10,692,612	11,240,000	11,576,149	0	(13,573)	0	0	4.244	4.008	AO	88,780	392,146	07/25/2018	04/24/2038
06051G-HA-0	BANK OF AMERICA CORP CORP FLOATER			2	1FE	5,000,000	89.0700	4,453,550	5,000,000	5,000,000	0	0	0	0	3.946	3.878	JJ	86,593	98,650	01/18/2018	01/23/2049
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	2,953,142	98.7700	2,864,301	2,900,000	2,924,800	0	(10,885)	0	0	2.500	2.101	AO	15,306	72,500	06/03/2016	04/15/2021
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	927,520	94.1900	941,860	1,000,000	928,391	0	871	0	0	2.800	3.932	MN	4,433	0	11/20/2018	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE			2	1FE	12,633,399	91.6200	12,615,709	13,769,000	12,678,849	0	45,450	0	0	2.450	3.644	FA	125,566	140,875	11/05/2018	08/17/2026
06406H-BM-0	BANK OF NEW YORK MELLON CORPORATE				1FE	5,536,911	100.9200	5,187,134	5,140,000	5,158,409	0	(49,611)	0	0	5.450	4.441	MN	35,794	280,130	11/24/2009	05/15/2019
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE				1FE	23,853,395	101.6700	24,298,891	23,900,000	23,893,560	0	5,501	0	0	4.600	4.625	JJ	506,946	1,099,400	11/06/2009	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE				1FE	7,502,950	102.0600	7,144,410	7,000,000	7,131,713	0	(60,260)	0	0	4.150	3.208	FA	121,042	290,500	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE			2	1FE	26,991,778	101.1600	26,330,647	26,030,000	26,389,612	0	(129,297)	0	0	3.550	3.001	MS	251,551	924,065	06/04/2014	09/23/2021
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE			2	1FE	18,322,229	100.2000	18,377,597	18,340,000	18,333,608	0	1,900	0	0	3.650	3.657	FA	273,342	632,910	06/27/2018	02/04/2024
06406H-CV-9	BANK OF NEW YORK MELLON CORPORATE			2	1FE	614,332	99.4800	596,892	600,000	609,484	0	(1,629)	0	0	3.400	3.074	MN	2,607	20,400	12/07/2015	05/15/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE			2	1FE	1,897,760	96.5600	1,931,160	2,000,000	1,899,652	0	1,892	0	0	3.000	3.926	FA	21,167	0	11/09/2018	02/24/2025
06406H-DF-3	BANK OF NEW YORK MELLON CORPORATE			2	1FE	9,993,500	98.8400	9,883,700	10,000,000	9,997,314	0	1,302	0	0	2.450	2.464	MN	23,139	245,000	11/19/2015	11/27/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
06406R-AG-2	BANK OF NEW YORK MELLON CORP/T CORPORATE				1FE	7,813,201	100.3000	7,822,397	7,799,000	7,811,777	0	(1,423)	0	0	3.500	3.458	AO	47,769	134,966	06/27/2018	04/28/2023
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T CORPORATE				1FE	2,158,201	100.8400	2,147,849	2,130,000	2,157,267	0	(935)	0	0	3.850	3.686	AO	14,351	40,547	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T CORPORATE				1FE	9,910,000	100.3300	10,032,700	10,000,000	9,913,550	0	3,550	0	0	3.450	3.655	FA	132,250	0	10/16/2018	08/11/2023
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	14,861,003	105.4200	13,773,776	13,065,000	14,642,986	0	(39,663)	0	0	5.700	4.805	MN	64,127	744,705	10/31/2012	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP				2FE	3,261,028	105.0300	3,562,753	3,392,000	3,263,476	0	1,281	0	0	5.750	6.018	MN	32,507	195,040	12/07/2015	05/01/2043
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG		4		1	85,833,333	112.3800	96,458,570	85,833,333	85,833,333	0	0	0	0	5.930	5.930	AO	1,272,479	5,075,778	10/16/2008	10/01/2038
070101-F#-2	Basin Electric Power Coop 1ST MTG OBLIG		4		1	25,500,000	99.1800	25,290,782	25,500,000	25,500,000	0	0	0	0	4.100	4.100	JD	46,467	1,045,500	07/07/2015	06/15/2034
070101-F@-4	Basin Electric Power Coop 1ST MTG OBLIG		4		1FE	17,500,000	99.2700	17,372,197	17,500,000	17,500,000	0	0	0	0	3.740	3.739	JD	29,089	654,500	07/07/2015	06/15/2027
07132#-AC-6	Battelle Memorial Institute Series A Sen				1	30,000,000	101.9500	30,585,229	30,000,000	30,000,000	0	0	0	0	6.750	6.750	FA	821,250	2,025,000	08/05/2009	08/05/2019
07132*-AG-1	Baton Rouge Wtr Wks Company Senior Note				1	1,224,945	93.8600	1,198,701	1,277,059	1,231,438	0	2,431	0	0	3.360	3.687	FA	17,879	42,909	04/01/2016	02/01/2033
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1	6,700,000	93.9700	6,295,943	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038
071813-AX-7	BAXTER INTL INC CORPORATE				1FE	7,285,110	111.5000	7,916,713	7,100,000	7,251,413	0	(4,452)	0	0	6.250	6.055	JD	36,979	443,750	10/22/2009	12/01/2037
071813-BG-3	BAXTER INTL INC CORPORATE			2	1FE	54,648,955	89.3000	49,698,906	55,652,000	54,734,973	0	18,906	0	0	4.500	4.611	JD	111,304	2,504,340	04/27/2015	06/15/2043
07274E-AD-5	BAYER US FINANCE LLC CORPORATE				2FE	5,083,900	99.2000	4,960,050	5,000,000	5,019,473	0	(24,984)	0	0	2.375	1.861	AO	27,378	118,750	05/16/2016	10/08/2019
07274E-AF-0	BAYER US FINANCE LLC CORPORATE				2FE	9,178,230	97.7800	8,555,488	8,750,000	8,974,274	0	(77,987)	0	0	3.000	2.043	AO	60,521	262,500	04/29/2016	10/08/2021
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE				2FE	16,188,488	105.0100	17,605,597	16,765,000	16,217,205	0	28,717	0	0	5.500	6.105	FA	348,339	461,038	07/12/2018	08/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC CORPORATE			2	2FE	139,409	87.4300	115,412	132,000	139,240	0	(169)	0	0	4.200	3.720	JJ	2,556	2,772	07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE				2FE	13,789,233	101.6000	13,918,789	13,700,000	13,781,256	0	(7,976)	0	0	5.500	5.365	JJ	316,051	0	07/13/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC CORPORATE				2FE	6,004,231	105.3400	5,267,050	5,000,000	5,988,942	0	(15,289)	0	0	5.875	4.349	AO	62,014	146,875	07/12/2018	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE			2	2FE	8,510,207	73.7800	7,378,000	10,000,000	8,331,909	0	(178,298)	0	0	3.600	4.789	JJ	166,000	180,000	07/12/2018	07/15/2042
07274N-BE-2	BAYER US FINANCE II LLC CORPORATE			2	2FE	44,490,473	90.8900	40,590,581	44,660,000	44,487,247	0	(3,226)	0	0	4.650	4.676	MN	265,355	1,038,345	07/12/2018	11/15/2043
07274N-BF-9	BAYER US FINANCE II LLC CORPORATE			2	2FE	1,492,584	85.5900	1,206,791	1,410,000	1,491,684	0	(901)	0	0	4.400	4.030	JJ	28,607	31,020	07/12/2018	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC CORPORATE			2	2FE	947,748	82.3600	733,013	890,000	947,543	0	(205)	0	0	4.700	4.370	JJ	19,288	20,915	07/12/2018	07/15/2064
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE			2	1FE	26,642,266	98.0300	25,948,012	26,470,000	26,591,059	0	(16,780)	0	0	3.625	3.545	MS	279,865	955,913	11/20/2018	09/16/2025
07330N-AJ-4	BB&T CORP CORPORATE			2	1FE	21,486,479	99.1900	21,102,460	21,275,000	21,365,013	0	(40,166)	0	0	2.850	2.646	AO	151,584	606,338	04/25/2016	04/01/2021
07330N-AL-9	BB&T CORP			2	1FE	6,803,474	99.4200	6,785,415	6,825,000	6,822,275	0	7,261	0	0	1.450	1.559	MN	14,020	98,963	05/16/2016	05/10/2019
073730-AB-9	BEAM INC DEBENTURES				2FE	24,375,275	115.1600	28,168,870	24,460,000	24,416,502	0	7,103	0	0	7.875	7.921	JJ	888,204	1,926,225	10/09/1996	01/15/2023
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se				2FE	2,746,404	103.2100	2,834,655	2,746,404	2,746,404	0	0	0	0	4.890	4.921	MJSD	373	134,299	10/08/2015	10/08/2025
075887-AV-1	BECTON DICKINSON & CO CORPORATE				2FE	13,120,467	108.4900	12,530,711	11,550,000	12,866,901	0	(36,407)	0	0	6.000	5.092	MN	88,550	693,000	10/29/2010	05/15/2039
075887-BA-6	BECTON DICKINSON & CO CORPORATE				2FE	2,083,780	98.6300	1,972,520	2,000,000	2,029,534	0	(9,865)	0	0	3.125	2.584	MN	9,201	62,500	02/21/2013	11/08/2021
075887-BG-3	BECTON DICKINSON & CO CORPORATE			2	2FE	12,787,513	93.6000	11,559,106	12,350,000	12,759,413	0	(8,707)	0	0	4.685	4.464	JD	25,715	578,598	11/04/2015	12/15/2044
075887-BM-0	BECTON DICKINSON & CO CORPORATE			2	2FE	4,982,859	94.6600	4,463,360	4,715,000	4,973,397	0	(5,555)	0	0	4.875	4.506	MN	29,371	229,856	04/06/2017	05/15/2044
075887-BX-6	BECTON DICKINSON & CO CORPORATE			2	2FE	10,140,000	94.0600	9,537,278	10,140,000	10,140,000	0	0	0	0	4.669	4.669	JD	32,878	473,437	05/22/2017	06/06/2047
080555-AE-5	BELO CORP DEBENTURES				3FE	10,489,856	103.5000	10,764,000	10,400,000	10,446,670	0	(3,912)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
082618@-AA-3	Benson Power, LLC Senior Secured Note				4FE	0	0.0000	0	0	0	0	0	0	0	7.700	0.000	MJSD	0	323,423	08/20/2015	07/15/2027
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE				2FE	14,472,125	102.9800	14,741,158	14,315,000	14,346,595	0	(17,941)	0	0	5.375	5.233	MS	226,555	769,431	09/14/2010	09/15/2020
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE				2FE	9,274,369	98.1900	8,906,014	9,070,000	9,271,265	0	(3,104)	0	0	4.750	4.601	FA	179,510	215,413	04/27/2018	08/01/2044
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	14,982,829	119.5300	14,611,592	12,224,000	14,615,452	0	(68,646)	0	0	5.750	4.324	JJ	324,106	702,880	04/27/2015	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	443,234	102.0000	410,020	402,000	439,758	0	(991)	0	0	4.400	3.790	MN	2,260	17,688	04/27/2015	05/15/2042
084664-BV-2	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	555,090	101.5600	514,919	507,000	551,243	0	(1,096)	0	0	4.300	3.750	MN	2,786	21,801	04/27/2015	05/15/2043
084664-CH-2	BERKSHIRE HATHAWAY FIN CORP FLOATER				1FE	20,000,000	100.0900	20,017,400	20,000,000	20,000,000	0	0	0	0	3.478	1.324	MJSD	28,985	568,930	03/08/2016	03/15/2019
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	1,500,373	104.4100	1,561,974	1,496,000	1,500,116	0	(95)	0	0	4.500	4.481	FA	26,180	67,320	12/07/2015	02/11/2043
08516*-AB-6	Berlin Station LLC Senior Note				4FE	47,481,500	95.0100	45,113,381	47,481,500	47,481,500	0	0	0	0	7.500	7.568	JAJO	603,411	3,561,113	02/27/2013	09/30/2031
08621@-AA-8	Berwind Consolidated Holdings Senior Uns				2Z	2,480,000	101.2100	2,509,946	2,480,000	2,480,000	0	0	0	0	4.640	4.640	JD	6,073	0	12/12/2018	12/15/2028
088888@-AA-6	BIF II Safe Harbor Holdings LL Senior Se				2FE	12,100,000	99.8900	12,086,887	12,100,000	12,100,000	0	0	0	0	4.610	4.610	MJSD	1,549	557,810	12/16/2016	12/31/2026
09068#-AA-4	Biotrial, USA, Inc. Debt		4		5GI	9,114,653	99.5900	9,070,260	9,107,354	9,113,819	0	(834)	0	0	7.500	7.592	MON	11,384	407,934	06/01/2018	07/25/2022
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		4		2FE	21,159,415	103.8100	21,965,671	21,159,415	21,159,415	0	0	0	0	5.125	5.156	MJSD	3,012	1,084,420	08/21/2012	03/31/2032
09172#-AE-9	Bissell, Inc Senior Unsecured		4		2	8,968,750	99.6900	8,940,848	8,968,750	8,968,750	0	0	0	0	4.090	4.110	MJSD	30,568	366,822	08/31/2017	09/01/2027
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	5,570,000	102.9500	5,147,350	5,000,000	5,282,705	0	(114,365)	0	0	4.250	1.828	MN	21,840	212,500	06/09/2016	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1FE	44,156,118	100.7500	43,184,773	42,865,000	43,440,026	0	(158,476)	0	0	3.375	2.958	JD	120,558	1,446,694	10/14/2015	06/01/2022
09247X-AL-5	BLACKROCK INC CORPORATE				1FE	4,066,320	101.0800	4,043,320	4,000,000	4,058,087	0	(8,233)	0	0	3.500	3.195	MS	40,056	140,000	03/12/2018	03/18/2024
09247X-AN-1	BLACKROCK INC CORPORATE				1FE	9,959,500	97.7200	9,771,900	10,000,000	9,965,352	0	3,597	0	0	3.200	3.248	MS	94,222	320,000	03/21/2017	03/15/2027
09534#-AA-0	Blue Cross Blue Shield of FL Senior Unse				1	8,450,000	99.6900	8,423,478	8,450,000	8,450,000	0	0	0	0	3.400	3.400	MJSD	798	287,300	03/31/2015	03/31/2025
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unse				1	10,618,761	98.8400	10,475,181	10,597,773	10,614,193	0	(1,708)	0	0	3.430	3.410	MJSD	1,010	363,504	04/01/2016	03/31/2027
097023-AD-7	BOEING CO DEBENTURES				1FE	3,881,603	114.7600	3,557,622	3,100,000	3,256,179	0	(53,016)	0	0	8.750	6.620	FA	102,472	271,250	02/10/1998	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				1FE	1,948,400	145.1300	2,602,253	1,793,000	1,895,306	0	(4,697)	0	0	8.750	8.014	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				1FE	15,005,755	147.9300	22,189,950	15,000,000	15,003,489	0	(88)	0	0	7.875	7.871	AO	249,375	1,181,250	05/21/1993	04/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
097023-AQ-8	BOEING CO CORPORATE				1FE	4,755,020	141.8300	5,673,040	4,000,000	4,638,929	0	(11,719)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE				1FE	14,080,985	133.0800	14,711,773	11,055,000	13,613,308	0	(87,410)	0	0	6.625	4.718	FA	276,682	732,394	04/27/2015	02/15/2038
097023-AU-9	BOEING CO CORPORATE				1FE	6,425,613	126.5800	6,531,528	5,160,000	6,202,008	0	(53,954)	0	0	6.125	4.200	FA	119,397	316,050	09/10/2014	02/15/2033
097023-AX-3	BOEING CO CORPORATE				1FE	13,621,391	136.1100	17,308,600	12,717,000	13,487,814	0	(20,252)	0	0	6.875	6.325	MS	257,431	874,294	04/27/2015	03/15/2039
097023-AZ-8	BOEING CO CORPORATE				1FE	2,968,740	102.1500	3,064,410	3,000,000	2,995,693	0	3,500	0	0	4.875	5.003	FA	55,250	146,250	07/23/2009	02/15/2020
097023-BA-2	BOEING CO CORPORATE				1FE	26,242,885	124.3900	31,202,981	25,085,000	26,119,281	0	(29,876)	0	0	5.875	5.524	FA	556,748	1,473,744	04/01/2016	02/15/2040
097023-BK-0	BOEING CO CORPORATE			2	1FE	2,911,560	90.9600	2,728,800	3,000,000	2,924,122	0	3,433	0	0	3.300	3.506	MS	33,000	99,000	02/18/2015	03/01/2035
097023-BL-8	BOEING CO CORPORATE			2	1FE	4,814,300	91.1900	4,559,550	5,000,000	4,828,236	0	3,833	0	0	3.500	3.706	MS	58,333	175,000	02/18/2015	03/01/2045
097023-BM-6	BOEING CO CORPORATE			2	1FE	765,615	97.8600	758,392	775,000	771,455	0	1,881	0	0	1.650	1.905	AO	2,167	12,788	10/27/2015	10/30/2020
097023-BQ-7	BOEING CO CORPORATE			2	1FE	399,010	94.7800	383,847	405,000	401,126	0	821	0	0	1.875	2.101	JD	338	7,594	05/16/2016	06/15/2023
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured			4	4	40,262,119	99.8800	40,211,863	40,262,119	40,262,119	0	0	0	0	7.000	7.061	MJSD	62,630	2,818,348	12/23/2014	12/23/2021
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				1FE	21,777,875	100.9000	20,848,760	20,663,000	21,708,314	0	(27,569)	0	0	4.487	4.140	FA	350,256	927,149	12/06/2016	02/15/2042
100743-AK-9	BOSTON GAS COMPANY INC CORPORATE			2	1FE	422,190	95.4000	404,475	424,000	422,351	0	162	0	0	3.150	3.202	FA	5,565	13,282	01/02/2018	08/01/2027
103304-BK-6	BOYD GAMING CORP CORPORATE			2	4FE	2,921,875	101.0000	2,777,500	2,750,000	2,845,011	0	(36,740)	0	0	6.875	5.302	MN	24,158	189,063	11/02/2016	05/15/2023
10373Q-AB-6	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	1,670,000	100.4800	1,678,049	1,670,000	1,670,000	0	0	0	0	3.796	3.796	MS	17,609	0	09/18/2018	09/21/2025
10373Q-AC-4	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	400,000	100.3400	401,380	400,000	400,000	0	0	0	0	3.937	3.937	MS	4,374	0	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	1,575,000	102.8800	1,620,297	1,575,000	1,575,000	0	0	0	0	4.234	4.233	MN	10,188	0	11/01/2018	11/06/2028
10373Q-AL-4	BP CAPITAL MARKETS PLC CORPORATE				1FE	293,628	97.1000	292,274	301,000	293,700	0	72	0	0	2.750	3.352	MN	1,173	0	12/14/2018	05/10/2023
10373Q-AY-6	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	19,483,557	97.9100	19,581,400	20,000,000	19,487,621	0	4,063	0	0	3.224	3.762	AO	137,916	0	12/14/2018	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE			2	1FE	8,794,159	97.2800	8,337,153	8,570,000	8,792,982	0	(1,177)	0	0	3.588	3.218	AO	65,769	0	12/14/2018	04/14/2027
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not			4	2	10,611,429	101.1800	10,736,740	10,611,429	10,611,429	0	0	0	0	4.750	4.777	JAJO	103,609	504,043	01/17/2014	01/17/2024
10575#-AC-6	Bray International, Inc. Senior Secured			4	3	1,250,000	100.0500	1,250,643	1,250,000	1,250,000	0	0	0	0	6.310	6.358	JAJO	17,309	78,875	01/12/2010	01/12/2019
10575@-AD-4	Bray International, Inc. Series D Senior			4	3	7,500,000	102.1000	7,657,701	7,500,000	7,500,000	0	0	0	0	5.130	5.162	JAJO	70,538	384,750	10/25/2010	10/25/2022
10575@-AF-9	Bray International, Inc. Senior Secured			4	3	1,000,000	95.4400	954,423	1,000,000	1,000,000	0	0	0	0	3.830	3.848	FMAN	6,277	38,300	08/02/2016	08/02/2028
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se			4	1	10,738,611	112.0400	12,031,526	10,738,611	10,738,611	0	0	0	0	6.540	6.540	JD	1,951	702,305	11/04/2009	06/30/2024
109641-AG-5	BRINKER INTERNATIONAL CORPORATE				3FE	1,040,808	92.5000	978,650	1,058,000	1,043,874	0	2,876	0	0	3.875	4.212	MN	5,239	40,998	11/30/2017	05/15/2023
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	22,542,965	120.5100	24,873,883	20,640,000	22,161,045	0	(50,577)	0	0	5.875	5.234	MN	154,943	1,212,600	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,194,830	123.3200	16,031,470	13,000,000	13,982,805	0	(28,067)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	2,069,687	96.1100	2,162,543	2,250,000	2,173,022	0	20,038	0	0	2.000	3.014	FA	18,750	45,000	06/27/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	3,527,637	86.9400	3,434,288	3,950,000	3,572,931	0	9,137	0	0	3.250	3.857	FA	53,490	128,375	12/07/2015	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,243,472	100.2100	14,429,952	14,400,000	14,317,389	0	15,403	0	0	3.250	3.379	MN	78,000	468,000	10/24/2013	11/01/2023
110122-AX-6	BRISTOL MYERS SQUIBB CO CORPORATE			2	1FE	2,277,981	104.9100	2,105,584	2,007,000	2,260,863	0	(6,207)	0	0	4.500	3.712	MS	30,105	90,315	04/01/2016	03/01/2044
110122-BA-5	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	45,563,520	99.7700	45,496,488	45,600,000	45,596,472	0	18,014	0	0	1.600	1.641	FA	251,307	729,600	02/22/2017	02/27/2019
11134#-AA-0	Broadstone Net Lease, LLC Senior Unsecur				2FE	13,000,000	99.4500	12,928,479	13,000,000	13,000,000	0	0	0	0	4.840	4.840	AO	127,588	629,200	04/18/2017	04/19/2027
114474-B*-9	Brookshire Grocery Company Senior Note			4	3	4,775,721	99.3000	4,742,090	4,775,721	4,775,721	0	0	0	0	6.050	5.102	MON	24,078	288,931	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note			4	3FE	735,521	97.0600	713,857	735,521	735,521	0	0	0	0	5.650	4.694	MON	3,463	41,557	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note			4	3FE	3,707,831	96.1000	3,563,176	3,707,831	3,707,831	0	0	0	0	5.250	4.287	MON	16,222	194,661	11/28/2012	11/29/2027
115236-B@-9	Brown & Brown Inc Senior Note				2	0	0.0000	0	0	0	0	0	0	0	4.500	0.000	MJSD	0	303,544	09/15/2011	09/15/2018
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	5,670,575	127.9700	9,937,026	7,765,000	6,013,863	0	38,484	0	0	7.400	10.241	MS	169,191	574,610	01/25/2001	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES				2FE	10,272,535	108.5000	10,564,742	9,737,000	10,033,098	0	(52,820)	0	0	7.375	6.604	MS	239,368	718,104	11/01/2013	09/01/2023
120111-BM-0	BUILDING MATERIALS CORP OF AME CORPORATE			2	3FE	8,691,250	93.8800	8,049,781	8,575,000	8,638,378	0	(14,614)	0	0	5.375	5.160	MN	58,894	460,906	02/11/2015	11/15/2024
12015U-A@-0	Bulab Holdings, Inc. Senior Note			4	2Z	1,000,000	97.9400	979,423	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MS	8,852	33,900	09/27/2012	09/27/2024
12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	9,021,121	111.9700	8,173,737	7,300,000	8,929,045	0	(40,925)	0	0	5.150	3.739	MS	125,317	375,950	09/09/2016	09/01/2043
12189L-AS-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	17,498,809	107.8200	16,317,952	15,135,000	17,367,036	0	(52,443)	0	0	4.900	3.959	AO	185,404	741,615	06/21/2016	04/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	4,853,420	96.9500	5,041,504	5,200,000	4,871,531	0	6,380	0	0	4.150	4.565	AO	53,950	215,800	01/08/2016	04/01/2045
12189L-BB-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			2	1FE	6,919,990	96.7800	6,774,460	7,000,000	6,923,514	0	1,376	0	0	4.125	4.191	JD	12,833	288,750	03/06/2017	06/15/2047
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1FE	32,281,422	120.7400	34,780,597	28,805,000	32,280,831	0	(318,486)	0	0	7.000	4.849	JD	89,616	2,016,350	04/03/2018	12/15/2025
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1FE	22,108,085	139.8600	31,190,402	22,301,000	22,108,737	0	47	0	0	7.250	7.313	FA	673,676	1,616,823	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1FE	5,522,512	123.9200	5,891,062	4,754,000	5,479,917	0	(50,155)	0	0	6.875	4.695	JD	27,236	326,838	04/03/2018	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1FE	7,557,546	125.1600	7,966,498	6,365,000	7,060,064	0	(48,160)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				1FE	5,072,550	122.6600	6,133,000	5,000,000	5,040,520	0	(2,749)	0	0	6.750	6.638	MS	99,375	337,500	03/23/1999	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1FE	7,030,087	136.5000	7,718,849	5,655,000	6,712,909	0	(55,874)	0	0	7.950	5.687	FA	169,838	385,973	04/03/2018	08/15/2030
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES				1FE	5,627,300	123.2100	6,160,350	5,000,000	5,270,582	0	(33,760)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1FE	2,299,980	121.6400	2,432,820	2,000,000	2,175,828	0	(12,126)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2	7,500,000	101.9300	7,644,700	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
124698-AA-5	C and J Clark America Inc. Senior Secure				4	35,850,000	95.2200	34,137,659	35,850,000	35,850,000	0	0	0	0	5.400	5.438	FMAN	177,458	1,935,900	02/28/2017	04/29/2022
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se			4	5GI	7,250,981	97.2300	7,113,013	7,315,789	7,261,336	0	10,356	0	0	6.250	6.646	MON	1,270	214,260	06/01/2018	07/31/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
124857-AJ-2	CBS CORP CORPORATE			2	2FE	13,790,044	91.7700	11,618,209	12,660,000	13,653,094	0	(24,880)	0	0	4.850	4.309	JJ	307,005	614,010	10/31/2012	07/01/2042
124857-AK-9	CBS CORP CORPORATE			2	2FE	464,278	91.2700	456,330	500,000	466,042	0	604	0	0	4.900	5.392	FA	9,256	24,500	12/07/2015	08/15/2044
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE			2	3FE	1,447,500	99.1200	1,486,875	1,500,000	1,475,332	0	5,713	0	0	5.250	5.741	MS	19,906	78,750	06/21/2013	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE			2	3FE	1,908,000	97.5000	1,950,000	2,000,000	1,954,523	0	9,493	0	0	5.125	5.751	FA	38,722	102,500	06/10/2013	02/15/2023
12505B-AC-4	CBRE SERVICES INC CORPORATE			2	2FE	3,349,500	104.1700	3,437,676	3,300,000	3,332,183	0	(4,573)	0	0	5.250	5.056	MS	51,013	173,250	12/09/2014	03/15/2025
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CORPORATE			2	4FE	6,105,000	98.5000	5,910,000	6,000,000	6,083,440	0	(21,560)	0	0	5.625	5.137	MN	43,125	337,500	02/05/2018	02/15/2024
12513G-BA-6	CDW LLC FINANCE CORPORATE			2	3FE	7,844,090	98.7500	7,606,713	7,703,000	7,795,457	0	(14,524)	0	0	5.500	5.241	JD	35,305	423,665	06/08/2015	12/01/2024
12519*-AA-7	CED Alamo 5, LLC Debt in a Project			4	2Z	4,710,518	98.9700	4,661,849	4,710,518	4,710,518	0	0	0	0	4.530	4.529	JD	593	213,386	12/17/2015	12/31/2040
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project			4	3Z	19,623,004	98.2900	19,286,761	19,623,004	19,623,004	0	0	0	0	4.500	4.524	JAJO	196,230	883,035	07/31/2017	12/31/2027
12522#-AA-8	CDC Small Business Fin Corp. Promissory			4	4	9,840,297	98.3500	9,834,861	10,000,000	9,851,934	0	11,637	0	0	4.500	4.836	MJSD	1,250	336,299	09/30/2018	12/21/2024
12527G-AE-3	CF INDUSTRIES INC CORPORATE				3FE	466,532	81.0000	405,000	500,000	468,104	0	543	0	0	5.375	5.862	MS	7,913	26,875	12/07/2015	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				3FE	1,417,176	84.0000	1,212,960	1,444,000	1,419,986	0	978	0	0	5.150	5.308	MS	21,897	74,366	04/01/2016	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				2	8,457,225	102.7300	8,663,172	8,432,881	8,454,471	0	(1,037)	0	0	4.600	4.575	FA	133,614	387,913	04/01/2016	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				2	5,000,000	100.9400	5,047,242	5,000,000	5,000,000	0	0	0	0	3.970	3.970	FA	68,372	198,500	08/27/2013	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note				2	16,543,355	101.4000	15,209,427	15,000,000	16,144,699	0	(99,376)	0	0	4.260	3.327	FA	220,100	639,000	12/03/2014	08/28/2028
12542R-F#-2	CHS Inc. Senior Unsecured				2	24,133,031	100.5400	24,512,703	24,380,000	24,169,365	0	36,334	0	0	4.520	4.899	JD	67,343	550,988	07/15/2018	06/09/2021
12542R-F*-6	CHS Inc. Senior Note			4	2	17,640,000	99.5800	17,565,029	17,640,000	17,640,000	0	0	0	0	4.000	4.019	FMAN	74,480	705,600	11/23/2010	11/23/2020
12542R-F@-4	CHS Inc. Sr. Unsecured Notes				2	15,624,133	99.9000	14,965,338	14,980,000	15,032,355	0	(116,471)	0	0	4.080	3.272	JD	37,350	611,184	06/20/2017	06/10/2019
12542R-H@-2	CHS Inc. Senior Note				2	15,100,000	96.7500	14,608,941	15,100,000	15,100,000	0	0	0	0	3.800	3.818	JAJO	125,917	573,800	07/12/2013	07/14/2025
12543D-BA-7	CHS COMMUNITY HEALTH SYS CORPORATE			2	5FE	2,044,440	73.0000	1,971,000	2,700,000	2,044,440	0	30,383	159,443	0	8.125	12.868	JD	609	114,563	06/22/2018	06/30/2024
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN			4	4Z	0	0.0000	0	0	0	0	0	0	0	256,342,470.300	0.000	MJSD	0	15,434	01/25/2017	12/31/2019
125464-AA-5	CIC Receivables Master Trust Senior Secu			4	1FE	21,690,394	100.6800	21,838,610	21,690,394	21,690,394	0	0	0	0	4.890	4.918	JAJO	247,487	1,060,660	04/16/2014	10/07/2021
125509-BH-1	CIGNA CORP CORPORATE				2FE	7,005,600	110.5900	7,741,230	7,000,000	7,003,874	0	(135)	0	0	6.150	6.144	MN	55,008	430,500	11/07/2006	11/15/2036
125509-BQ-1	CIGNA CORP CORPORATE			2	2FE	895,028	107.1600	803,670	750,000	885,974	0	(3,615)	0	0	5.875	4.551	MS	12,974	44,063	05/24/2016	03/15/2041
125509-BT-5	CIGNA CORP CORPORATE			2	2FE	12,378,543	103.8800	11,084,715	10,671,000	12,297,952	0	(41,894)	0	0	5.375	4.312	FA	216,681	573,566	04/07/2017	02/15/2042
125720-AE-5	CME Group Inc CORPORATE				1FE	503,308	99.6700	498,345	500,000	501,884	0	(478)	0	0	3.000	2.891	MS	4,417	15,000	12/07/2015	09/15/2022
126117-AU-4	CNA FINANCIAL CORP CORPORATE			2	2FE	183,184	93.0400	186,080	200,000	183,304	0	120	0	0	3.450	4.635	FA	2,607	0	11/30/2018	08/15/2027
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,239,470	111.8000	2,515,478	2,250,000	2,242,274	0	295	0	0	6.400	6.435	AO	30,400	144,000	09/22/2003	10/15/2033
126307-AV-9	CSC HOLDINGS LLC CORPORATE			2	4FE	725,522	98.0000	710,500	725,000	725,414	0	(108)	0	0	5.125	4.985	JD	1,651	18,578	11/27/2018	12/15/2021
126408-BP-7	CSX CORP DEBENTURES				2FE	16,715,836	119.4100	19,702,815	16,500,000	16,607,482	0	(9,387)	0	0	7.250	7.143	MN	199,375	1,196,250	09/24/1997	05/01/2027
126408-GS-6	CSX CORP NOTES				2FE	3,969,507	118.5800	3,853,753	3,250,000	3,855,755	0	(16,014)	0	0	6.220	4.812	AO	34,253	202,150	07/14/2010	04/30/2040
126408-GT-4	CSX CORP CORPORATE			2	2FE	5,555,149	101.0500	5,559,606	5,502,000	5,512,836	0	(6,535)	0	0	3.700	3.571	AO	34,494	203,574	10/21/2011	10/30/2020
126408-GU-1	CSX CORP CORPORATE			2	2FE	10,591,955	110.8700	9,800,820	8,840,000	10,365,848	0	(41,778)	0	0	5.500	4.274	AO	102,642	486,200	01/01/2013	04/15/2041
126408-GW-7	CSX CORP CORPORATE			2	2FE	16,729,842	99.6300	16,515,168	16,577,000	16,716,220	0	(3,415)	0	0	4.750	4.689	MN	67,805	787,408	11/19/2015	05/30/2042
126408-GX-5	CSX CORP CORPORATE			2	2FE	19,459,736	96.8700	19,663,798	20,300,000	19,511,351	0	17,316	0	0	4.400	4.669	MS	297,733	893,200	11/18/2015	03/01/2043
126408-HA-4	CSX CORP CORPORATE			2	2FE	24,588,623	93.8500	25,207,841	26,860,000	24,654,687	0	22,158	0	0	4.500	4.996	FA	503,625	1,208,700	12/07/2015	08/01/2054
126408-HC-0	CSX CORP CORPORATE			2	2FE	18,008,762	87.7500	18,076,088	20,600,000	18,103,872	0	34,509	0	0	3.950	4.692	MN	135,617	813,700	02/11/2016	05/01/2050
126410-LK-3	CSX TRANSPORTATION CORP				1FE	4,643,447	109.4100	4,732,904	4,326,000	4,371,071	0	(28,724)	0	0	9.750	8.957	JD	18,746	421,785	08/23/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION CORP				2FE	4,336,022	142.4700	5,983,614	4,200,000	4,320,781	0	(1,688)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2FE	14,682,225	120.2200	18,633,635	15,500,000	15,024,506	0	31,528	0	0	6.800	7.236	JD	87,833	1,054,000	05/14/1999	12/01/2028
126650-BX-7	CVS HEALTH CORP CORPORATE			2	2FE	2,945,655	105.5200	3,007,377	2,850,000	2,941,019	0	(2,677)	0	0	5.750	5.478	MN	20,940	163,875	04/01/2016	05/15/2041
126650-CD-0	CVS HEALTH CORP CORPORATE			2	2FE	10,255,004	101.0400	9,539,725	9,442,000	10,202,069	0	(16,929)	0	0	5.300	4.733	JD	36,142	500,426	11/19/2015	12/05/2043
126650-CN-8	CVS HEALTH CORP CORPORATE			2	2FE	37,261,152	97.3400	33,807,503	34,731,000	37,128,213	0	(46,623)	0	0	5.125	4.664	JJ	796,039	1,779,964	08/28/2017	07/20/2045
12682#-AA-4	CV Project Entity, LLC Debt in a Project				2Z	7,500,000	99.1900	7,439,259	7,500,000	7,500,000	0	0	0	0	3.580	3.596	MJSD	746	268,500	01/15/2015	01/15/2020
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec			4	2Z	22,216,792	98.3000	21,839,343	22,216,792	22,216,792	0	0	0	0	4.850	4.878	MJSD	2,993	336,706	12/07/2018	12/31/2039
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not				2	2,328,000	102.7800	2,392,720	2,328,000	2,328,000	0	0	0	0	6.540	6.540	JJ	69,782	152,251	07/16/2008	07/16/2020
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2	20,000,000	105.3800	21,076,665	20,000,000	20,000,000	0	0	0	0	5.800	5.800	JJ	534,889	1,160,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2	20,000,000	101.6200	20,323,821	20,000,000	20,000,000	0	0	0	0	5.420	5.420	JJ	499,844	1,084,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2	15,000,000	103.5700	15,535,416	15,000,000	15,000,000	0	0	0	0	5.590	5.590	JJ	386,642	838,500	12/30/2010	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni			4	2FE	11,005,590	107.1300	11,790,024	11,005,590	11,005,590	0	0	0	0	5.710	5.709	JJ	289,771	628,419	01/15/2009	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu			4	2FE	42,053,589	112.5100	47,314,192	42,053,589	42,053,589	0	0	0	0	6.250	6.298	MJSD	7,301	2,628,349	04/27/2012	06/30/2032
13342B-AE-5	Cameron International Corp CORPORATE			2	2FE	5,081,489	101.2000	5,186,551	5,125,000	5,112,417	0	4,745	0	0	4.500	4.607	JD	19,219	230,625	05/25/2011	06/01/2021
13342B-AF-2	Cameron International Corp CORPORATE			2	2FE	14,165,558	116.6900	12,836,010	11,000,000	13,747,393	0	(75,289)	0	0	5.950	4.196	JD	54,542	654,500	10/31/2012	06/01/2041
14040*-AA-1	Capital Power US Financing LP Senior Not				2	1,000,000	101.9700	1,019,727	1,000,000	1,000,000	0	0	0	0	5.210	5.210	JD	2,316	52,100	06/15/2011	06/15/2021
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2FE	2,789,430	96.5600	2,896,710	3,000,000	2,897,735	0	22,207	0	0	3.375	4.285	FA	38,250	101,250	08/26/2013	02/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
140420-NK-2	CAPITAL ONE BANK USA NA CORPORATE			2	2FE	38,410,510	99.6600	38,319,655	38,450,000	38,445,381	0	7,813	0	0	2.300	2.322	JD	63,870	884,350	06/09/2014	06/05/2019
14149#-AG-4	Cardinal Glass Industries Senior Note				2	13,714,000	99.5000	13,644,704	13,714,000	13,714,000	0	0	0	0	3.750	3.750	JAJO	89,998	514,275	07/28/2015	07/28/2022
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	3,295,621	86.6600	2,859,648	3,300,000	3,296,001	0	83	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	2,248,503	96.5000	2,214,698	2,295,000	2,273,080	0	4,748	0	0	3.200	3.445	MS	21,624	73,440	05/29/2013	03/15/2023
14149Y-BB-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2FE	1,264,177	84.7500	1,018,707	1,202,000	1,259,760	0	(1,260)	0	0	4.500	4.190	MN	6,912	54,090	04/27/2015	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC WAS CARDIN CORPORATE			2	2FE	3,200,000	85.1600	2,725,056	3,200,000	3,200,000	0	0	0	0	4.368	4.368	JD	6,212	139,776	06/01/2017	06/15/2047
141781-AC-8	Cargill Inc NOTES 144A				1FE	7,035,165	120.1500	7,629,398	6,350,000	6,660,078	0	(35,734)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1FE	6,288,114	122.5800	6,723,458	5,485,000	5,877,270	0	(38,804)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1FE	9,502,500	118.7500	11,875,000	10,000,000	9,634,965	0	13,569	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AY-0	Cargill Inc CORPORATE				1FE	21,479,271	102.7300	20,083,324	19,550,000	20,196,102	0	(260,216)	0	0	4.307	2.853	MN	109,930	842,019	03/14/2016	05/14/2021
141781-BB-9	Cargill Inc CORPORATE			2	1FE	4,608,090	99.9000	4,495,545	4,500,000	4,536,699	0	(11,848)	0	0	3.300	3.006	MS	49,500	148,500	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE				1FE	30,710,383	97.4100	32,682,332	33,552,000	30,973,844	0	58,045	0	0	4.100	4.635	MN	229,272	1,375,632	04/01/2016	11/01/2042
141781-BF-0	Cargill Inc CORPORATE				1FE	4,409,056	106.2900	4,866,139	4,578,000	4,416,760	0	2,693	0	0	4.760	4.997	MN	23,002	217,913	11/23/2015	11/23/2045
141781-G*-9	Cargill Inc SRNT				1FE	58,338,259	121.9200	60,961,787	50,000,000	53,528,682	0	(466,208)	0	0	8.930	7.470	JD	272,861	4,465,000	07/01/2001	12/09/2024
144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTGAGE				1FE	3,955,236	118.6200	4,403,100	3,712,000	3,890,247	0	(7,907)	0	0	6.125	5.633	MS	66,945	227,360	04/27/2015	09/15/2033
144141-CY-2	DUKE ENERGY PROGRESS INC CORPORATE				1FE	3,843,109	124.1300	4,778,851	3,850,000	3,844,008	0	144	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	894,288	97.0100	802,240	827,000	888,311	0	(1,700)	0	0	4.100	3.620	MN	4,333	33,907	04/27/2015	05/15/2042
144141-DD-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	6,072,692	96.9000	5,479,412	5,655,000	6,047,525	0	(10,609)	0	0	4.100	3.654	MS	68,268	231,855	10/18/2016	03/15/2043
147528-E@-8	Casey's General Stores Inc Senior Note				2	38,810,000	101.9000	39,548,547	38,810,000	38,810,000	0	0	0	0	5.220	5.220	FA	799,098	2,025,882	08/09/2010	08/10/2020
147528-F*-9	Casey's General Stores Inc Senior Note			4	2	6,750,000	97.5800	6,586,841	6,750,000	6,750,000	0	0	0	0	3.750	3.750	JD	9,844	253,125	12/17/2013	12/18/2028
149123-AZ-4	CATERPILLAR INC DEBENTURES				1FE	10,000,000	113.0300	11,302,800	10,000,000	10,000,000	0	0	0	0	9.375	9.375	MS	276,042	937,500	03/15/1991	03/15/2021
149123-BE-0	CATERPILLAR INC DEBENTURES			2	1FE	12,011,232	133.5600	15,984,341	11,968,000	11,989,875	0	(1,834)	0	0	7.375	7.344	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1FE	2,773,440	120.6800	3,439,266	2,850,000	2,805,539	0	3,085	0	0	6.625	6.846	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1FE	9,183,840	129.0200	11,611,800	9,000,000	9,118,571	0	(6,786)	0	0	7.300	7.127	MN	109,500	657,000	12/01/2005	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS				1FE	21,259,209	134.4600	22,588,440	16,800,000	20,698,014	0	(95,138)	0	0	6.950	5.166	MN	194,600	1,167,600	06/13/2012	05/01/2042
149123-BL-4	CATERPILLAR INC CORPORATE				1FE	225,032	110.8200	207,232	187,000	220,157	0	(1,393)	0	0	5.300	3.851	MS	2,918	9,911	04/27/2015	09/15/2035
149123-BS-9	CATERPILLAR INC CORPORATE				1FE	55,044,966	110.7400	53,541,340	48,350,000	54,184,186	0	(159,020)	0	0	5.200	4.338	MN	237,452	2,514,200	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP				1FE	10,778,213	93.0300	9,559,141	10,275,000	10,749,202	0	(12,735)	0	0	3.803	3.514	FA	147,620	390,758	08/31/2016	08/15/2042
149123-CC-3	CATERPILLAR INC CORPORATE			2	1FE	609,887	100.4200	602,538	600,000	606,476	0	(1,147)	0	0	3.400	3.170	MN	2,607	20,400	12/07/2015	05/15/2024
149123-CD-1	CATERPILLAR INC CORPORATE			2	1FE	20,910,419	101.4100	21,267,076	20,972,000	20,915,440	0	1,009	0	0	4.300	4.316	MN	115,229	901,796	04/27/2015	05/15/2044
14913Q-2B-4	CATERPILLAR FINANCIAL SERVICES CORP FLOA				1FE	29,000,000	99.6800	28,908,360	29,000,000	29,000,000	0	0	0	0	3.026	2.708	MJSD	68,256	684,868	09/05/2017	09/04/2020
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOA				1FE	49,300,000	99.5500	49,077,164	49,300,000	49,300,000	0	0	0	0	3.116	3.116	MJSD	106,671	0	12/03/2018	12/07/2020
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORPORATE				1FE	17,991,000	101.2100	18,217,440	18,000,000	17,990,766	0	(234)	0	0	3.650	3.661	JD	43,800	0	12/03/2018	12/07/2023
150191-AJ-3	CEDAR FAIR L.P. CORP PUB			2	3FE	1,100,923	97.7500	1,027,353	1,051,000	1,080,785	0	(7,911)	0	0	5.375	4.470	JD	4,708	56,491	05/09/2016	06/01/2024
151020-AM-6	Celgene Corporation CORPORATE			2	2FE	3,317,225	87.8400	2,698,568	3,072,000	3,299,209	0	(5,150)	0	0	4.625	4.145	MN	18,155	142,080	04/27/2015	05/15/2044
151020-AR-5	Celgene Corporation CORPORATE				2FE	477,210	98.9000	464,839	470,000	474,176	0	(1,072)	0	0	3.550	3.287	FA	6,303	16,685	01/29/2016	08/15/2022
151020-AU-8	Celgene Corporation CORPORATE			2	2FE	13,683,536	92.4700	12,700,480	13,735,000	13,686,299	0	837	0	0	5.000	5.024	FA	259,439	686,750	12/07/2015	08/15/2045
151020-AZ-7	Celgene Corporation CORPORATE			2	2FE	16,202,200	86.6600	14,125,580	16,300,000	16,202,714	0	514	0	0	4.550	4.587	FA	269,878	370,825	02/08/2018	02/20/2048
151378-AA-0	Centennial Pipeline LLC Senior Note			4	2Z	3,040,000	108.3800	3,294,837	3,040,000	3,040,000	0	0	0	0	8.070	8.150	MJSD	681	245,328	05/04/2001	03/31/2024
151378-AC-6	Centennial Pipeline LLC Senior Note			4	2Z	840,000	108.6700	912,862	840,000	840,000	0	0	0	0	7.990	8.068	MJSD	186	67,116	06/28/2001	03/31/2024
151378-AD-4	Centennial Pipeline LLC Senior Note			4	2Z	680,000	108.7800	739,709	680,000	680,000	0	0	0	0	7.870	7.946	MJSD	149	53,516	08/23/2001	03/31/2024
151378-AE-2	Centennial Pipeline LLC Senior Note			4	2Z	540,000	109.6800	592,265	540,000	540,000	0	0	0	0	8.090	8.173	MJSD	121	43,686	11/01/2001	03/31/2024
151378-AF-9	Centennial Pipeline LLC Senior Note			4	2Z	340,000	107.4200	365,216	340,000	340,000	0	0	0	0	7.920	8.000	MJSD	75	26,928	11/16/2001	03/31/2024
151378-AG-7	Centennial Pipeline LLC Senior Note			4	2Z	860,000	109.0000	937,406	860,000	860,000	0	0	0	0	8.060	8.142	MJSD	193	69,316	12/10/2001	03/31/2024
151378-AH-5	Centennial Pipeline LLC Senior Note			4	2Z	840,000	108.5500	911,834	840,000	840,000	0	0	0	0	7.940	8.020	MJSD	185	66,696	01/25/2002	03/31/2024
151378-AJ-1	Centennial Pipeline LLC Senior Note - Se			4	2Z	1,220,000	109.0300	1,330,185	1,220,000	1,220,000	0	0	0	0	8.230	8.316	MJSD	279	100,406	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT			4	2FE	3,341,763	110.8800	3,705,400	3,341,763	3,341,763	0	0	0	0	8.200	8.275	MJSD	761	274,025	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2FE	2,255,815	118.4700	3,909,378	3,300,000	2,366,687	0	16,450	0	0	6.625	9.983	MN	36,438	218,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			2	2FE	1,932,986	117.3600	1,830,785	1,560,000	1,890,855	0	(9,167)	0	0	5.850	4.326	JJ	42,081	91,260	03/02/2017	01/15/2041
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1FE	23,490,123	130.7800	29,424,375	22,500,000	23,192,575	0	(29,595)	0	0	6.950	6.608	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			2	1FE	18,371,546	90.9700	17,900,167	19,677,000	18,493,960	0	26,401	0	0	3.550	3.937	FA	291,056	626,646	08/29/2018	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			2	1FE	12,277,058	105.8100	12,755,034	12,055,000	12,275,389	0	(1,852)	0	0	4.500	4.374	AO	135,619	434,475	12/20/2018	04/01/2044
15189X-AP-3	CENTERPOINT ENERGY CORPORATE			2	1FE	10,025,900	97.0000	9,700,400	10,000,000	10,012,243	0	(5,505)	0	0	1.850	1.792	JD	15,417	185,000	06/21/2016	06/01/2021
15189X-AS-7	CENTERPOINT ENERGY CORPORATE			2	1FE	7,513,678	97.1600	7,352,993	7,568,000	7,513,828	0	150	0	0	3.950	3.991	MS	99,645	106,547	12/20/2018	03/01/2048
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2FE	1,545,555	112.9800	1,440,546	1,275,000	1,510,627	0	(8,110)	0	0	6.250	4.719	FA	33,203	79,688	04/16/2014	02/01/2037
152320-AA-5	Centinela Solar Energy, LLC Senior Note			4	2FE	21,000,000	110.5700	23,219,382	21,000,000	21,000,000	0	0	0	0	5.800	5.841	FMAN	104,883	1,218,000	02/27/2013	05/31/2034
152320-AB-3	Centinela Solar Energy, LLC Senior Note			4	2FE	9,260,000	110.1700	10,201,401	9,260,000	9,260,000	0	0	0	0	5.650	5.689	FMAN	45,052	523,190	09/13/2012	05/31/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				4FE	10,523,515	91.7900	9,654,051	10,518,000	10,519,464	0	(272)	0	0	7.200	7.196	JD	63,108	757,296	09/25/2000	12/01/2025
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not			4	1	20,686,730	97.0000	20,066,653	20,686,730	20,686,730	0	0	0	0	4.470	4.511	MON	53,941	924,697	03/26/2015	03/10/2045
161175-BA-1	CHARTER COMM OPT LLC/CAP CORPORATE			2	2FE	1,130,663	102.7900	1,027,940	1,000,000	1,126,442	0	(2,088)	0	0	6.484	5.563	AO	12,248	64,840	12/06/2016	10/23/2045
165303-D@-4	Chesapeake Utilities Corp Senior Note			4	2	897,578	102.5500	820,396	800,000	835,599	0	(13,642)	0	0	5.500	1.962	JAJO	9,656	44,000	03/01/2014	10/12/2020
165303-F*-4	Chesapeake Utilities Corp Senior Note			4	2	5,486,699	101.4000	5,070,236	5,000,000	5,301,076	0	(47,684)	0	0	3.880	2.742	MN	24,789	194,000	12/03/2014	05/15/2029
16619#-AA-3	Chester S V C Partnership SR NT			4	2Z	208,421	105.9500	188,832	178,233	182,498	0	(2,160)	0	0	10.480	8.070	MON	571	18,679	12/01/1999	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT			4	2Z	20,625	103.0700	21,258	20,625	20,625	0	0	0	0	7.050	7.152	MON	48	1,474	02/21/2004	11/01/2020
166764-AB-6	CHEVRON CORP CORPORATE			2	1FE	572,586	96.8400	581,034	600,000	587,717	0	2,909	0	0	2.355	2.910	JD	1,021	14,130	06/10/2013	12/05/2022
166764-AH-3	CHEVRON CORP CORPORATE			2	1FE	29,493,004	99.8400	29,413,748	29,460,000	29,473,131	0	(3,635)	0	0	3.191	3.177	JD	18,279	940,069	07/25/2013	06/24/2023
166764-BQ-2	CHEVRON CORP CORP FLOATER				1FE	24,000,000	99.8100	23,954,160	24,000,000	24,000,000	0	0	0	0	2.948	1.303	MJSD	56,997	545,663	02/28/2017	03/03/2020
166764-BR-0	CHEVRON CORP CORP FLOATER				1FE	17,500,000	99.9900	17,497,550	17,500,000	17,500,000	0	0	0	0	2.797	1.892	FMAN	46,225	374,383	02/28/2017	02/28/2019
166764-BT-6	CHEVRON CORP CORPORATE			2	1FE	26,000,000	97.5900	25,374,180	26,000,000	26,000,000	0	0	0	0	2.895	2.895	MS	246,718	752,700	02/28/2017	03/03/2024
169905-AD-8	CHOICE HOTELS CORPORATE				2FE	2,911,330	101.7500	2,824,580	2,776,000	2,812,171	0	(20,574)	0	0	5.700	4.868	FA	54,063	158,232	08/13/2013	08/28/2020
169905-AE-6	CHOICE HOTELS CORP				2FE	12,035,656	102.0000	11,736,120	11,506,000	11,750,370	0	(62,356)	0	0	5.750	5.080	JJ	330,798	661,595	11/21/2014	07/01/2022
171232-AQ-4	CHUBB CORPORATION CORPORATE				1FE	66,664,715	121.1000	75,398,139	62,259,000	66,055,417	0	(144,285)	0	0	6.000	5.430	MN	518,825	3,735,540	01/25/2016	05/11/2037
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	11,406,966	127.4800	12,333,497	9,675,000	11,145,299	0	(49,828)	0	0	6.500	5.181	MN	80,356	628,875	11/24/2015	05/15/2038
172441-AX-5	Cinemark USA, Inc. CORP			2	4FE	2,060,000	98.5000	1,970,000	2,000,000	2,029,824	0	(14,336)	0	0	5.125	4.320	JD	4,556	102,500	10/31/2016	12/15/2022
172441-AZ-0	Cinemark USA, Inc. CORPORATE			2	4FE	4,368,750	96.0000	4,320,000	4,500,000	4,421,643	0	15,300	0	0	4.875	5.321	JD	18,281	219,375	06/16/2015	06/01/2023
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1FE	6,507,255	123.1200	6,155,950	5,000,000	6,284,964	0	(40,834)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC CORPORATE				1FE	46,753,506	100.2100	46,398,156	46,300,000	46,302,471	0	(62,173)	0	0	4.950	4.816	FA	865,810	2,291,850	01/19/2010	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC CORPORATE				1FE	18,221,093	117.9900	22,064,691	18,700,000	18,291,588	0	9,880	0	0	5.500	5.679	JJ	474,253	1,028,500	11/09/2009	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC CORPORATE				1FE	6,606,603	101.5500	6,702,432	6,600,000	6,600,672	0	(727)	0	0	4.450	4.438	JJ	135,428	293,700	12/17/2009	01/15/2020
17275R-AV-4	CISCO SYSTEMS INC CORPORATE				1FE	8,553,818	99.9300	8,593,722	8,600,000	8,575,863	0	6,500	0	0	3.000	3.086	JD	11,467	258,000	06/10/2015	06/15/2022
17275R-BD-3	CISCO SYSTEMS INC CORPORATE				1FE	209,597	98.6800	207,218	210,000	209,818	0	80	0	0	2.200	2.241	FA	1,579	4,620	02/22/2016	02/28/2021
17275R-BE-1	CISCO SYSTEMS INC CORPORATE				1FE	15,529,490	98.0200	15,246,544	15,555,000	15,538,982	0	3,536	0	0	2.600	2.626	FA	138,180	404,430	02/22/2016	02/28/2023
17275R-BJ-0	CISCO SYSTEMS INC CORPORATE			2	1FE	19,477,273	97.2400	18,941,573	19,480,000	19,478,281	0	538	0	0	1.850	1.853	MS	101,107	360,380	09/13/2016	09/20/2021
172967-AS-0	CITIGROUP INC NOTES				2FE	3,653,838	125.2200	4,620,803	3,690,000	3,653,619	0	11	0	0	6.875	6.943	FA	95,838	253,688	02/17/1998	02/15/2098
172967-DR-9	CITIGROUP INC CORPORATE				2FE	16,566,950	107.8900	17,197,188	15,940,000	16,492,908	0	(19,846)	0	0	6.125	5.795	FA	341,714	976,325	04/27/2015	08/25/2036
172967-EP-2	CITIGROUP INC CORPORATE				2FE	105,173	122.6000	94,403	77,000	102,281	0	(832)	0	0	6.875	4.336	MS	1,706	5,294	04/27/2015	03/05/2038
172967-EW-7	CITIGROUP INC CORPORATE				2FE	5,290,402	138.7400	4,722,539	3,404,000	5,144,582	0	(51,708)	0	0	8.125	4.338	JJ	127,532	276,575	06/07/2017	07/15/2039
172967-FX-4	CITIGROUP INC CORPORATE				2FE	14,863,710	113.0200	13,598,566	12,032,000	14,715,778	0	(66,711)	0	0	5.875	4.335	JJ	296,497	706,880	04/07/2017	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE				2FE	3,792,627	117.9700	3,411,635	2,892,000	3,731,065	0	(17,771)	0	0	6.675	4.680	MS	57,912	193,041	04/27/2015	09/13/2043
172967-JU-6	CITIGROUP INC CORPORATE				2FE	4,019,738	97.4000	3,773,392	3,874,000	4,013,990	0	(2,736)	0	0	4.650	4.417	JJ	75,559	180,141	12/05/2016	07/30/2045
172967-LJ-8	CITIGROUP INC CORP FLOATER			2	2FE	100,337,049	92.3800	89,715,808	97,115,000	100,261,176	0	(64,047)	0	0	4.281	4.075	AO	773,756	4,157,493	04/19/2018	04/24/2048
172967-LU-3	CITIGROUP INC CORP FLOATER			2	2FE	5,752,100	89.3300	5,136,303	5,750,000	5,751,905	0	(195)	0	0	3.878	3.875	JJ	97,246	111,493	01/17/2018	01/24/2039
172967-MD-0	CITIGROUP INC CORPORATE			2	2FE	5,058,800	97.7300	4,886,600	5,000,000	5,058,624	0	(176)	0	0	4.650	4.577	JJ	102,042	0	09/07/2018	07/23/2048
17325F-AP-3	CITIBANK NA CORP FLOATER			2	1FE	95,000,000	99.6500	94,671,300	95,000,000	95,000,000	0	0	0	0	2.861	2.678	FMAN	460,542	1,296,719	04/23/2018	05/01/2020
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES				5FE	7,115,625	53.5000	6,018,750	11,250,000	7,115,625	0	(3,772)	4,252,976	0	9.000	8.863	FA	382,500	1,012,500	12/18/2013	08/15/2031
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE				5FE	140,400	48.5000	116,400	240,000	140,400	0	(191)	102,131	0	7.875	7.698	JJ	8,715	18,900	01/01/2013	01/15/2027
178002-A@-0	City National Bancshares Corpo Senior No			4	6Z	2,077,124	41.5400	2,077,124	5,000,000	2,077,124	0	(15,637)	2,592,479	0	5.930	8.508			0	02/21/2007	02/21/2022
17858P-AA-9	CITY OF HOPE CORPORATE				1FE	83,447	117.4000	79,245	67,500	82,287	0	(333)	0	0	5.623	4.195	MN	485	3,796	04/27/2015	11/15/2043
18055#-AK-8	Clarion Lion Prop Fd Hldg, L.P Senior No				1	12,000,000	101.0200	12,121,882	12,000,000	12,000,000	0	0	0	0	5.840	5.840	JD	31,147	700,800	06/15/2007	06/15/2019
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No				1	18,050,000	101.5200	18,325,291	18,050,000	18,050,000	0	0	0	0	4.150	4.150	JJ	374,538	749,075	07/01/2014	07/01/2021
185508-AG-3	Cleco Power LLC CORPORATE				2FE	10,729,340	112.8800	10,159,200	9,000,000	10,557,113	0	(39,912)	0	0	6.000	4.723	JD	45,000	540,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	9,947,200	112.1000	11,210,500	10,000,000	9,958,150	0	1,262	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
19104@-AA-1	Coborn's, Inc. Senior Unsecured			4	3Z	2,480,000	98.3700	2,439,646	2,480,000	2,480,000	0	0	0	0	5.700	5.739	MJSD	7,068	0	12/13/2018	12/15/2026
191216-AF-7	COCA COLA CO DEBENTURES				1FE	5,592,620	148.4400	8,164,365	5,500,000	5,592,328	0	(32)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AV-2	COCA COLA CO CORPORATE				1FE	665,477	101.2700	658,275	650,000	655,810	0	(2,071)	0	0	3.300	2.948	MS	7,150	21,450	01/17/2014	09/01/2021
191216-AZ-3	COCA COLA CO CORPORATE				1FE	4,083,272	97.6000	4,001,600	4,100,000	4,092,362	0	1,663	0	0	2.500	2.546	AO	25,625	102,500	02/28/2013	04/01/2023
191216-BE-9	COCA COLA CO CORPORATE				1FE	19,478,663	100.3100	19,530,552	19,470,000	19,474,456	0	(855)	0	0	3.200	3.195	MN	103,840	623,040	10/30/2013	11/01/2023
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1FE	16,063,326	115.6200	16,568,059	14,330,000	14,734,950	0	(113,959)	0	0	8.500	7.450	FA	507,521	1,218,050	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1FE	5,685,130	116.9300	5,846,300	5,000,000	5,194,443	0	(44,925)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1FE	1,742,490	121.7200	1,825,860	1,500,000	1,637,485	0	(13,891)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1FE	13,115,124	129.1300	16,931,001	13,112,000	13,112,754	0	(77)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1FE	2,536,796	121.6800	2,786,449	2,290,000	2,430,339	0	(13,880)	0	0	6.950	5.953	MN	20,336	159,155	08/04/2009	11/15/2026
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1FE	16,733,238	134.3900	23,541,622	17,517,000	16,881,770	0	14,376	0	0	6.750	7.094	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BD-5	Coca Cola Enterprises Inc CORPORATE				1FE	144,467	150.0100	150,006	100,000	144,296	0	(48)	0	0	7.000	4.816	MN	894	7,000	04/27/2015	05/15/2098

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	32,138,081	124.0000	41,352,333	33,350,000	32,637,247	0	47,986	0	0	6.750	7.052	MS	662,831	2,251,125	03/20/2001	09/15/2028
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un				1FE	13,010,000	95.1500	12,378,627	13,010,000	13,010,000	0	0	0	0	3.490	3.490	JD	3,784	454,049	12/28/2029	12/28/2029
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE				1FE	1,955,420	97.8800	1,957,640	2,000,000	1,977,171	0	6,445	0	0	2.300	2.659	MN	7,411	46,000	06/30/2015	05/03/2022
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE				1FE	3,988,336	95.8400	4,216,828	4,400,000	4,207,928	0	43,468	0	0	1.950	3.096	FA	35,750	85,800	08/02/2013	02/01/2023
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE				1FE	4,455,900	96.3500	4,817,700	5,000,000	4,734,435	0	55,904	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE				1FE	35,310,714	98.8000	34,618,819	35,040,000	35,294,988	0	(5,865)	0	0	4.000	3.954	FA	529,493	1,401,600	03/30/2016	08/15/2045
195869-AG-7	Colonial Pipeline Co. CORPORATE				1FE	14,190,383	134.0100	13,025,869	9,720,000	13,099,593	0	(186,776)	0	0	7.630	4.191	MN	63,863	741,636	06/20/2012	04/15/2032
195869-AM-4	Colonial Pipeline Co. CORPORATE			2	1FE	8,629,846	100.1800	8,665,570	8,650,000	8,645,519	0	2,214	0	0	3.500	3.528	AO	63,914	302,750	10/15/2010	10/15/2020
195869-AN-2	Colonial Pipeline Co. CORPORATE			2	1FE	307,591	94.8000	293,877	310,000	307,835	0	50	0	0	4.200	4.246	AO	2,749	13,020	04/03/2013	04/15/2043
195869-AP-7	Colonial Pipeline Co. CORPORATE			2	1FE	16,454,790	101.0000	16,665,660	16,500,000	16,467,119	0	4,109	0	0	3.750	3.783	AO	154,688	618,750	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Co. CORPORATE			2	1FE	5,103,876	95.8800	4,890,033	5,100,000	5,103,680	0	(197)	0	0	4.250	4.245	AO	45,758	118,008	03/29/2018	04/15/2048
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2	19,510,504	104.5400	18,497,732	17,693,874	18,828,544	0	(374,789)	0	0	5.700	3.316	JD	2,802	1,008,551	11/01/2017	11/03/2021
19612*-AH-3	Colonial Williamsburg Found. Senior Unse			4	2Z	9,903,394	102.6900	10,170,063	9,903,394	9,903,394	0	0	0	0	4.830	4.828	JD	33,218	0	12/06/2018	12/31/2033
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2FE	12,735,569	100.9800	13,581,272	13,450,000	12,768,848	0	7,856	0	0	6.850	7.284	JD	40,948	921,325	10/28/2008	06/15/2037
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				3FE	1,441,925	106.5000	1,459,050	1,370,000	1,416,912	0	(5,582)	0	0	7.690	7.020	JD	4,682	105,353	11/01/2013	06/15/2025
19770#-AB-0	Columbia Holdings Inc. Senior Secured No			4	4Z	8,692,500	98.4800	8,443,528	8,573,625	8,573,625	0	0	0	(118,875)	4.500	4.817	FMAN	35,366	95,137	08/28/2018	08/28/2024
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				1FE	2,129,828	124.9000	2,123,300	1,700,000	2,077,089	0	(18,739)	0	0	6.600	4.469	MS	37,400	112,200	01/20/2016	03/01/2033
20030N-AC-5	COMCAST CORP COMPANY GUARNT				1FE	16,197,846	124.2300	15,740,194	12,670,000	15,581,899	0	(140,583)	0	0	7.050	4.797	MS	263,008	893,235	04/27/2015	03/15/2033
20030N-AF-8	COMCAST CORP BOND				1FE	291,586	109.6300	257,626	235,000	284,257	0	(2,099)	0	0	5.650	3.911	JD	590	13,278	04/27/2015	06/15/2035
20030N-AK-7	COMCAST CORP CORPORATE				1FE	9,941,797	119.7000	11,790,549	9,850,000	9,932,536	0	(3,632)	0	0	6.500	6.408	MN	81,810	640,250	04/27/2015	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1FE	4,825,710	119.2700	5,367,060	4,500,000	4,769,818	0	(8,107)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AV-3	COMCAST CORP CORPORATE				1FE	13,224,078	122.9700	13,956,755	11,350,000	13,013,986	0	(58,126)	0	0	6.950	5.600	FA	298,001	788,825	04/27/2015	08/15/2037
20030N-AX-9	COMCAST CORP CORPORATE				1FE	1,009,589	117.3100	882,194	752,000	982,755	0	(7,689)	0	0	6.400	4.091	MN	6,150	48,128	04/27/2015	05/15/2038
20030N-AY-7	COMCAST CORP CORPORATE				1FE	1,557,010	122.4600	1,395,987	1,140,000	1,517,033	0	(11,498)	0	0	6.550	4.141	JJ	37,335	74,670	04/27/2015	07/01/2039
20030N-BB-6	COMCAST CORP CORPORATE				1FE	1,667,160	117.3600	1,466,988	1,250,000	1,617,308	0	(10,516)	0	0	6.400	4.275	MS	26,667	80,000	04/27/2015	03/01/2040
20030N-BE-0	COMCAST CORP CORPORATE				1FE	618,991	98.9500	546,215	552,000	613,531	0	(1,569)	0	0	4.650	3.920	JJ	11,836	25,668	04/27/2015	07/15/2042
20030N-BG-5	COMCAST CORP CORPORATE				1FE	109,829	96.5200	96,520	100,000	109,051	0	(224)	0	0	4.500	3.915	JJ	2,075	4,500	04/27/2015	01/15/2043
20030N-BH-3	COMCAST CORP CORPORATE				1FE	1,112,582	99.3200	1,027,941	1,035,000	1,100,336	0	(3,503)	0	0	4.250	3.670	JJ	20,283	43,988	04/27/2015	01/15/2033
20030N-BK-6	COMCAST CORP CORPORATE				1FE	902,583	100.1600	791,264	790,000	894,208	0	(2,396)	0	0	4.750	3.920	MS	12,508	37,525	04/27/2015	03/01/2044
20030N-BM-2	COMCAST CORP CORPORATE			2	1FE	2,117,402	96.4200	1,891,760	1,962,000	2,094,640	0	(6,495)	0	0	4.200	3.615	FA	31,130	82,404	04/27/2015	08/15/2034
20030N-BQ-3	COMCAST CORP CORPORATE			2	1FE	1,551,053	97.4300	1,461,510	1,500,000	1,548,218	0	(973)	0	0	4.600	4.392	FA	26,067	69,000	12/07/2015	08/15/2045
20030N-CE-9	COMCAST CORP CORPORATE			2	1FE	1,786,503	89.6100	1,601,259	1,787,000	1,786,532	0	38	0	0	3.999	4.000	MN	11,910	73,844	12/15/2017	11/01/2049
20030N-CG-4	COMCAST CORP CORPORATE			2	1FE	4,375,681	89.7500	3,849,335	4,289,000	4,374,454	0	(1,152)	0	0	4.049	3.941	MN	28,944	179,450	12/15/2017	11/01/2052
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				2FE	25,371,338	118.8100	26,933,547	22,670,000	23,779,180	0	(142,802)	0	0	7.875	6.875	FA	743,859	1,785,263	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1FE	995,640	116.0400	1,160,450	1,000,000	997,002	0	131	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1FE	15,476,350	117.9000	14,737,750	12,500,000	14,985,931	0	(96,417)	0	0	5.900	4.257	MS	217,153	737,500	12/07/2016	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1FE	10,520,246	125.8800	9,843,738	7,820,000	10,069,391	0	(75,635)	0	0	6.450	4.234	JJ	232,580	504,390	04/13/2012	01/15/2038
202795-JB-7	COMMONWEALTH EDISON CORPORATE			2	1FE	1,082,547	105.7000	990,456	937,000	1,070,692	0	(3,386)	0	0	4.600	3.700	FA	16,283	43,102	04/27/2015	08/15/2043
202795-JD-3	COMMONWEALTH EDISON CORPORATE			2	1FE	13,559,770	106.4900	14,336,222	13,462,000	13,552,903	0	(2,078)	0	0	4.700	4.653	JJ	291,751	632,714	12/19/2016	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CORPORATE			2	1FE	4,465,000	92.0400	4,109,675	4,465,000	4,465,000	0	0	0	0	3.700	3.700	MS	55,068	165,205	02/23/2015	03/01/2045
202795-JH-4	COMMONWEALTH EDISON CORPORATE			2	1FE	5,512,813	93.6100	5,382,805	5,750,000	5,536,791	0	23,979	0	0	2.550	3.111	JD	6,517	146,625	01/12/2018	06/15/2026
202795-JJ-0	COMMONWEALTH EDISON CORPORATE			2	1FE	1,778,383	90.5300	1,620,415	1,790,000	1,778,903	0	230	0	0	3.650	3.686	JD	2,904	65,335	06/20/2016	06/15/2046
20364#-AA-2	Community Development Ventures SRNT			4	4Z	0	99.9500	251,920	252,046	13,801	0	13,852	0	0	5.250	8,888.000	MS	4,411	19,467	08/20/1998	09/30/2019
20373#-AE-3	Community Loan Fund of NJ Secured Note			4	4	798,742	98.6400	789,155	800,000	798,834	0	92	0	0	4.750	4.935	MJSD	1,372	28,500	06/01/2018	12/18/2019
20373#-AH-6	Community Loan Fund of NJ Senior Note			4	2Z	4,833,994	96.8200	4,840,831	5,000,000	4,842,320	0	8,326	0	0	4.400	4.924		603	109,096	07/03/2018	07/03/2028
20449E-EE-2	COMPASS BANK CORPORATE				2FE	1,651,532	102.4000	1,696,785	1,657,000	1,654,116	0	291	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451N-AE-1	Compass Minerals International CORPORATE			2	4FE	2,017,500	90.5000	1,810,000	2,000,000	2,011,438	0	(1,811)	0	0	4.875	4.753	JJ	44,958	97,500	05/26/2015	07/15/2024
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	13,000,000	112.1900	14,584,440	13,000,000	13,000,000	0	0	0	0	9.750	9.750	MS	422,500	1,267,500	03/05/1991	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2FE	8,943,750	113.4300	10,208,610	9,000,000	8,971,688	0	2,519	0	0	7.125	7.176	AO	160,313	641,250	09/30/1996	10/01/2026
205887-AX-0	CONAGRA FOODS INC NOTES				2FE	15,907,203	126.8200	17,672,088	13,935,000	15,201,106	0	(69,040)	0	0	8.250	7.084	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BS-0	CONAGRA FOODS INC CORPORATE			2	2FE	888,111	87.5900	875,940	1,000,000	894,214	0	2,093	0	0	4.650	5.444	JJ	20,150	46,500	12/07/2015	01/25/2043
205887-BZ-4	CONAGRA FOODS INC CORPORATE				2FE	39,954	100.0400	40,014	40,000	39,955	0	1	0	0	3.800	3.841	AO	291	0	10/15/2018	10/22/2021
20605P-AH-4	CONCHO RESOURCES INC CORPORATE			2	2FE	2,025,020	94.1400	1,882,720	2,000,000	2,022,799	0	(2,221)	0	0	3.750	3.593	AO	18,750	76,042	01/03/2018	10/01/2027
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE			2	2FE	34,959,308	94.8800	30,680,418	32,335,000	34,915,805	0	(42,983)	0	0	4.875	4.378	AO	394,083	1,422,860	05/30/2018	10/01/2047
20605P-AK-7	CONCHO RESOURCES INC CORPORATE			2	2FE	1,096,799	97.8200	1,076,020	1,100,000	1,096,920	0	121	0	0	4.300	4.335	FA	23,519	0	06/18/2018	08/15/2028
20605P-AL-5	CONCHO RESOURCES INC CORPORATE			2	2FE	5,046,750	95.6800	4,784,150	5,000,000	5,046,395	0	(355)	0	0	4.850	4.790	FA	120,576	0	07/02/2018	08/15/2048
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	10,429,499	123.5400	12,459,412	10,085,000	10,367,721	0	(9,700)	0	0	6.350	6.079	JD	53,366	640,398	04/27/2015	06/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
207597-EE-1	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	5,976,060	100.1600	6,009,300	6,000,000	5,999,103	0	2,715	0	0	5.500	5.553	FA	137,500	330,000	02/09/2009	02/01/2019
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1FE	15,766,950	101.9000	15,285,000	15,000,000	15,760,880	0	(6,070)	0	0	4.300	3.976	AO	136,167	322,500	08/30/2018	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORATE			2	1FE	5,165,117	99.7200	5,300,384	5,315,000	5,173,304	0	2,830	0	0	4.150	4.320	JD	18,381	220,573	11/13/2015	06/01/2045
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES				1FE	24,592,212	123.6500	27,821,475	22,500,000	24,352,419	0	(60,908)	0	0	6.950	5.834	AO	330,125	1,216,250	12/04/2018	04/15/2029
20825C-AF-1	Conocophillips COMPANY GUARNT				1FE	456,798	117.7100	429,649	365,000	442,233	0	(4,162)	0	0	5.900	3.901	AO	4,546	21,535	04/27/2015	10/15/2032
20825C-AP-9	Conocophillips CORPORATE				1FE	10,111,911	118.0800	9,629,669	8,155,000	9,821,647	0	(55,991)	0	0	5.900	4.311	MN	61,480	481,145	04/01/2016	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE				1FE	13,126,007	123.7600	13,773,139	11,129,000	12,885,837	0	(51,243)	0	0	6.500	5.202	FA	301,410	723,385	04/01/2016	02/01/2039
20826F-AC-0	CONOCOPHILLIPS CO CORPORATE			2	1FE	659,627	98.3600	606,900	617,000	656,472	0	(899)	0	0	4.300	3.900	MN	3,390	26,531	04/27/2015	11/15/2044
20826F-AF-3	CONOCOPHILLIPS CO CORPORATE			2	1FE	195,469	95.2300	174,267	183,000	193,677	0	(510)	0	0	4.150	3.650	MN	970	7,595	04/27/2015	11/15/2034
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE			2	1FE	21,671,541	121.8500	20,835,666	17,100,000	21,643,986	0	(27,555)	0	0	5.950	4.272	MS	299,583	211,225	09/18/2018	03/15/2046
209111-ED-1	CONS EDISON CO OF NY DEBENTURES				1FE	2,765,825	109.9200	2,748,050	2,500,000	2,704,334	0	(9,992)	0	0	5.100	4.333	JD	5,667	127,500	01/06/2012	06/15/2033
209111-EF-6	CONS EDISON CO OF NY CORPORATE				1FE	6,502,345	113.5400	7,067,616	6,225,000	6,441,556	0	(10,062)	0	0	5.700	5.347	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				1FE	2,071,360	109.3900	2,187,820	2,000,000	2,056,891	0	(2,241)	0	0	5.300	5.040	MS	35,333	106,000	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE				1FE	8,525,845	117.8100	10,014,020	8,500,000	8,518,973	0	(657)	0	0	5.850	5.828	MS	146,413	497,250	03/06/2006	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				1FE	3,064,830	120.1300	3,604,020	3,000,000	3,052,540	0	(1,667)	0	0	6.200	6.036	JD	8,267	186,000	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				1FE	5,678,992	113.3600	4,987,840	4,400,000	5,445,135	0	(39,890)	0	0	5.700	3.852	JD	20,900	250,800	06/28/2012	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				1FE	754,444	122.6000	798,100	651,000	737,150	0	(2,699)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-EU-3	CONS EDISON CO OF NY CORPORATE				1FE	3,160,131	127.5900	2,934,593	2,300,000	3,016,690	0	(23,430)	0	0	6.750	4.344	AO	38,813	155,250	01/24/2012	04/01/2038
209111-EX-7	CONS EDISON CO OF NY CORPORATE				1FE	10,219,540	100.8100	9,072,630	9,000,000	9,037,772	0	(153,362)	0	0	6.650	4.870	AO	149,625	598,500	08/10/2009	04/01/2019
209111-EY-5	CONS EDISON CO OF NY CORPORATE				1FE	37,625,190	113.1000	40,017,396	35,382,000	37,287,657	0	(55,331)	0	0	5.500	5.065	JD	162,168	1,946,010	04/27/2015	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				1FE	18,447,926	116.7900	19,232,977	16,468,000	18,186,351	0	(45,662)	0	0	5.700	4.901	JD	41,719	938,676	04/01/2016	06/15/2040
209111-FD-0	CONS EDISON CO OF NY CORPORATE			2	1FE	1,205,393	99.8200	1,080,009	1,082,000	1,195,774	0	(2,744)	0	0	4.450	3.790	MS	14,177	48,149	04/27/2015	03/15/2044
209111-FE-8	CONS EDISON CO OF NY CORPORATE			2	1FE	903,629	99.6000	896,445	900,000	902,412	0	(404)	0	0	3.300	3.245	JD	2,475	29,700	12/07/2015	12/01/2024
209111-FF-5	CONS EDISON CO OF NY CORPORATE			2	1FE	2,278,114	97.7800	2,153,006	2,202,000	2,274,833	0	(923)	0	0	4.625	4.435	JD	8,487	101,843	12/07/2015	12/01/2054
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2FE	14,120,000	101.1700	14,285,510	14,120,000	14,120,000	0	0	0	0	4.820	4.820	JD	35,920	680,584	12/12/2013	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2FE	4,500,000	101.1800	4,553,153	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				2FE	7,784,375	101.1000	8,593,415	8,500,000	8,132,288	0	73,391	0	0	4.250	5.381	MN	60,208	361,250	09/13/2013	05/01/2023
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2FE	19,357,460	124.0600	21,090,710	17,000,000	18,597,951	0	(75,079)	0	0	7.600	6.523	AO	323,000	1,292,000	05/11/2004	04/01/2032
210518-CP-9	Consumers Energy CORPORATE				1FE	548,939	117.8100	647,961	550,000	549,186	0	26	0	0	5.800	5.813	MS	9,393	31,900	08/08/2005	09/15/2035
210518-CU-8	Consumers Energy CORPORATE			2	1FE	29,974,185	97.0400	29,199,772	30,092,000	29,987,936	0	1,724	0	0	3.950	3.970	MN	151,881	1,188,634	10/17/2016	05/15/2043
210518-CX-2	Consumers Energy CORPORATE			2	1FE	9,832,299	99.5200	9,319,954	9,365,000	9,823,586	0	(3,685)	0	0	4.350	4.108	FA	136,924	407,378	06/22/2016	08/31/2064
210518-CY-0	Consumers Energy CORPORATE			2	1FE	13,234,627	96.9200	12,286,295	12,677,000	13,204,784	0	(12,361)	0	0	4.100	3.840	MN	66,413	519,757	06/30/2016	11/15/2045
210518-CZ-7	Consumers Energy CORPORATE			2	1FE	4,705,149	84.6400	4,612,880	5,450,000	4,733,054	0	13,910	0	0	3.250	4.045	FA	66,914	177,125	12/12/2016	08/15/2046
210518-DA-1	Consumers Energy CORPORATE			2	1FE	2,142,079	97.4800	2,047,059	2,100,000	2,140,778	0	(802)	0	0	3.950	3.836	JJ	38,249	82,950	07/06/2017	07/15/2047
211666#-AA-2	Continental Mills, Inc. Senior Note			4	3	1,000,000	100.1400	1,001,426	1,000,000	1,000,000	0	0	0	0	6.180	5.719	MJSD	5,150	61,800	09/02/2005	09/01/2020
21246#-AL-0	Convenience Store Investments Senior Not			4	2FE	3,899,499	101.5800	3,961,253	3,899,499	3,899,499	0	0	0	0	5.970	6.013	FMAN	23,927	232,800	11/26/2007	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S			4	2FE	15,204,546	104.1500	15,835,258	15,204,546	15,204,546	0	0	0	0	5.800	5.841	FMAN	90,636	881,864	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S			4	2FE	11,443,248	104.1600	11,918,777	11,443,248	11,443,248	0	0	0	0	5.550	5.588	FMAN	65,274	635,100	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S			4	2FE	5,174,265	100.9000	5,220,683	5,174,265	5,174,265	0	0	0	0	4.260	4.282	FMAN	22,655	220,424	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec			4	2FE	754,928	99.1200	748,248	754,928	754,928	0	0	0	0	3.750	3.767	FMAN	2,910	28,310	01/31/2012	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec			4	2FE	2,380,818	96.0300	2,286,264	2,380,818	2,380,818	0	0	0	0	3.690	3.706	FMAN	9,029	87,852	04/22/2013	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not			4	2FE	11,064,198	99.8100	10,908,885	10,929,421	11,045,100	0	(6,825)	0	0	4.360	4.225	FMAN	48,976	476,523	03/15/2016	02/24/2034
217020-B#-2	Coorstek, Inc Series F Senior Note			4	2FE	5,150,000	102.7200	5,289,978	5,150,000	5,150,000	0	0	0	0	6.000	5.998	FA	103,858	309,000	08/31/2010	08/31/2021
217020-C#-1	Coorstek, Inc Senior Note			4	2FE	50,000,000	102.4000	51,199,583	50,000,000	50,000,000	0	0	0	0	4.900	4.900	JD	111,944	2,450,000	12/22/2014	12/22/2026
217020-C*-5	Coorstek, Inc Senior Note			4	2FE	61,140,000	103.4000	63,221,544	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-C@-3	Coorstek, Inc Senior Note			4	2FE	5,000,000	99.2200	4,961,161	5,000,000	5,000,000	0	0	0	0	3.700	3.699	JJ	83,250	185,000	07/19/2013	07/19/2021
217020-D#-0	Coorstek, Inc Senior Unsecured Note				2FE	6,300,000	96.8500	6,101,577	6,300,000	6,300,000	0	0	0	0	4.210	4.210	JD	19,156	132,615	06/05/2018	06/05/2028
217204-A*-7	Copart, Inc Senior Secured Note				2	6,000,000	100.3500	6,021,053	6,000,000	6,000,000	0	0	0	0	4.070	4.070	MJSD	18,993	244,200	12/03/2014	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note				2	500,000	100.2800	501,391	500,000	500,000	0	0	0	0	4.190	4.190	MJSD	1,629	20,950	12/03/2014	12/03/2026
218718-AA-8	CoreSite, L.P Sr. Unsecured Note				2	17,000,000	100.8400	17,142,634	17,000,000	17,000,000	0	0	0	0	4.190	4.190	JD	31,658	712,300	06/15/2016	06/15/2023
219350-AC-9	Corning Inc DEBENTURES				2FE	12,054,680	112.9900	24,856,920	22,000,000	18,384,330	0	1,019,647	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
22056*-AA-5	Cortez Expansion Capital Corp. Senior Un				2	6,620,000	102.4900	6,784,892	6,620,000	6,620,000	0	0	0	0	4.570	4.570	MJSD	840	302,534	09/30/2015	09/30/2025
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE			2	1FE	11,363,013	96.4600	11,533,483	11,957,000	11,367,237	0	4,224	0	0	3.000	3.689	MN	42,846	0	12/06/2018	05/18/2027
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2FE	2,009,488	112.8900	2,144,967	1,900,000	1,962,575	0	(4,636)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2FE	6,982,570	111.7300	7,821,310	7,000,000	6,984,643	0	352	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2FE	7,223,477	88.0500	7,483,995	8,500,000	7,285,727	0	20,709	0	0	4.700	5.740	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			2	2FE	7,814,727	96.2200	8,510,924	8,845,000	8,183,676	0	128,775	0	0	2.950	4.399	JD	725	260,928	06/20/2013	06/30/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-CC-9	COX COMMUNICATIONS INC CORPORATE			2	2FE	12,077,217	84.3300	12,523,005	14,850,000	12,220,322	0	43,818	0	0	4.500	5.800	JD	1,856	668,250	06/06/2013	06/30/2043
22704*-AA-1	Croda, Inc. Senior Gtd Note				2	5,619,487	102.5400	5,126,938	5,000,000	5,131,483	0	(118,220)	0	0	5.940	3.425	JJ	126,225	297,000	08/19/2014	01/28/2020
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur			4	2FE	31,887,240	97.7900	31,182,212	31,887,240	31,887,240	0	0	0	0	4.770	4.769	AO	338,005	760,511	04/11/2018	04/11/2033
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur			4	2FE	39,140,000	98.4500	38,533,718	39,140,000	39,140,000	0	0	0	0	4.540	4.538	AO	394,879	888,478	04/11/2018	04/11/2028
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur			4	2FE	1,240,000	99.0600	1,228,368	1,240,000	1,240,000	0	0	0	0	3.980	3.976	AO	10,967	24,676	04/11/2018	04/12/2021
22802P-AD-0	Crowley Alaska Tankers, LLC Subordinated				3FE	2,713,200	92.8800	2,520,157	2,713,200	2,713,200	0	0	0	0	6.560	6.560	AO	39,552	88,993	04/11/2018	04/11/2033
22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated				3FE	3,800,000	94.6600	3,596,913	3,800,000	3,800,000	0	0	0	0	6.560	6.560	AO	55,396	124,640	04/11/2018	04/11/2028
22802P-AF-5	Crowley Alaska Tankers, LLC Subordinated				3FE	912,000	99.6100	908,439	912,000	912,000	0	0	0	0	6.560	6.559	AO	13,295	29,914	04/11/2018	04/12/2021
22861#-AA-6	Crown Two, Inc. Promissory Note			4	6Z	103,585	63.7300	155,677	244,269	103,585	0	0	0	0	4.000	22.415	MON	0	0	07/31/2014	07/01/2024
229669-C@-3	Cubic Corporation Senior Note Series A			4	3	2,775,297	96.6300	2,705,635	2,800,000	2,786,888	0	2,817	0	0	3.350	3.469	MS	28,770	99,419	08/19/2014	03/12/2025
229669-D*-4	Cubic Corporation Senior Unsecured			4	3	12,500,000	97.8900	12,236,149	12,500,000	12,500,000	0	0	0	0	3.700	3.700	MS	141,684	487,587	07/17/2015	03/12/2025
229669-D@-2	Cubic Corporation Senior Unsecured			4	3	11,350,000	98.5700	11,188,081	11,350,000	11,350,000	0	0	0	0	3.930	3.930	MS	136,553	468,834	02/02/2016	03/12/2026
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2	9,550,000	100.7300	9,619,846	9,550,000	9,550,000	0	0	0	0	4.240	4.240	JD	33,743	404,920	12/08/2011	12/01/2026
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2	5,850,000	99.6400	5,828,873	5,850,000	5,850,000	0	0	0	0	3.700	3.700	FA	75,156	221,427	02/26/2013	02/26/2023
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj			4	3Z	14,909,996	98.9700	14,756,102	14,909,996	14,909,996	0	0	0	0	5.000	5.031	JAJO	165,667	745,500	02/24/2017	12/09/2036
233028-AA-3	DATC Holdings Path 15 LLC Senior Note			4	2FE	2,014,796	112.1600	2,259,784	2,014,796	2,014,796	0	0	0	0	8.960	8.962	JD	8,023	180,526	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec			4	2Z	28,015,695	116.1600	32,541,530	28,015,695	28,015,695	0	0	0	0	7.900	7.901	JD	98,366	2,213,240	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				3FE	10,274,700	98.5000	9,850,000	10,000,000	10,224,497	0	(6,034)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311R-AD-8	DCP MIDSTREAM LP CORPORATE				3FE	2,796,976	100.3800	2,810,500	2,800,000	2,799,309	0	353	0	0	5.350	5.364	MS	44,108	149,800	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LP CORPORATE			2	3FE	8,795,688	98.7500	8,690,000	8,800,000	8,798,047	0	446	0	0	4.750	4.756	MS	105,661	418,000	09/14/2011	09/30/2021
23312*-AA-3	DATC Path 15 LLC Senior note			4	1FE	4,761,212	118.5500	5,644,511	4,761,212	4,761,212	0	0	0	0	8.000	7.999	JD	16,929	380,897	06/10/2004	12/15/2028
23314#-AH-2	DCT Indl Oper Partnership LP Senior Note				2	0	0.0000	0	0	0	0	0	0	0	4.970	0.000	FA	0	243,570	08/01/2011	08/01/2019
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	FA	0	389,132	08/01/2011	08/01/2022
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.570	0.000	FA	0	753,478	08/01/2011	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note				2	0	0.0000	0	0	0	0	0	0	0	4.210	0.000	MS	0	14,614	09/17/2012	09/17/2022
23331A-BE-8	D.R. HORTON INC CORPORATE			2	2FE	2,002,500	101.1600	2,023,220	2,000,000	2,001,265	0	(329)	0	0	4.375	4.355	MS	25,764	87,500	02/03/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC CORPORATE			2	2FE	1,987,500	101.2900	2,025,880	2,000,000	1,993,062	0	1,464	0	0	4.750	4.842	FA	35,889	95,000	12/04/2014	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE			2	2FE	4,175,000	105.1400	4,389,428	4,175,000	4,175,000	0	0	0	0	5.750	5.750	FA	90,690	240,063	07/31/2013	08/15/2023
233326-B#-3	DST Sys Inc. Del Series C Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.060	0.000	FA	0	122,945	08/09/2010	08/09/2018
233326-C#-2	DST Sys Inc. Del Senior Note				2Z	0	0.0000	0	0	0	0	0	0	0	3.820	0.000	JJ	0	120,413	11/14/2017	01/09/2025
233326-C*-6	DST Sys Inc. Del Series D Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.420	0.000	FA	0	576,110	11/01/2017	08/10/2020
23338V-AA-4	DTE ELECTRIC CO CORPORATE			2	1FE	18,752,592	97.3600	18,443,905	18,945,000	18,767,374	0	4,006	0	0	4.000	4.060	AO	189,450	757,800	06/10/2015	04/01/2043
23338V-AD-8	DTE ELECTRIC CO CORPORATE			2	1FE	6,726,018	102.8800	6,492,044	6,310,000	6,700,147	0	(9,202)	0	0	4.300	3.908	JJ	135,665	271,330	02/25/2016	07/01/2044
23338V-AE-6	DTE ELECTRIC CO CORPORATE			2	1FE	18,763,271	92.7900	18,923,705	20,395,000	18,867,866	0	31,229	0	0	3.700	4.170	MS	222,192	754,615	06/22/2017	03/15/2045
23338V-AF-3	DTE ELECTRIC CO CORPORATE			2	1FE	7,594,376	92.9200	7,061,616	7,600,000	7,594,581	0	109	0	0	3.700	3.704	JD	23,433	281,200	05/10/2016	06/01/2046
23338V-AG-1	DTE ELECTRIC CO CORPORATE			2	1FE	22,396,161	93.0200	20,776,687	22,335,000	22,393,745	0	(1,357)	0	0	3.750	3.734	FA	316,412	835,891	08/23/2018	08/15/2047
23355L-AF-3	DXC Technology Company CORPORATE				2FE	5,627,677	118.5400	6,531,774	5,510,000	5,621,580	0	(6,097)	0	0	7.450	7.175	AO	86,660	410,495	02/07/2018	10/15/2029
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1FE	10,483,469	136.6500	14,382,834	10,525,000	10,495,774	0	1,301	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
233851-BE-3	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	4,990,550	98.7900	4,939,300	5,000,000	4,996,711	0	1,380	0	0	2.875	2.905	MS	44,323	143,750	03/03/2014	03/10/2021
233851-BR-4	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	25,615,955	98.6500	25,653,000	26,003,000	25,898,110	0	86,859	0	0	2.250	2.601	MS	193,397	585,068	08/24/2015	03/02/2020
233851-BV-5	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	5,910,176	98.8100	5,880,243	5,951,000	5,937,194	0	9,634	0	0	2.450	2.621	MN	17,415	145,800	02/12/2016	05/18/2020
233851-CX-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	22,500,000	99.6500	22,421,700	22,500,000	22,500,000	0	0	0	0	3.112	1.701	FMAN	110,847	568,864	05/02/2017	05/05/2020
233851-CY-8	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	24,966,750	98.3600	24,590,250	25,000,000	24,984,494	0	10,997	0	0	2.200	2.246	MN	85,556	550,000	05/02/2017	05/05/2020
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	34,850,000	99.4400	34,655,886	34,850,000	34,850,000	0	0	0	0	2.972	2.753	FMAN	163,965	491,048	04/30/2018	05/04/2020
23386#-AH-5	Dairy Farmers of America Senior Note				2	13,000,000	97.2400	12,641,202	13,000,000	13,000,000	0	0	0	0	3.760	3.760	JD	19,009	488,800	12/17/2012	12/17/2024
23386#-AL-6	Dairy Farmers of America Senior Note				2	6,370,000	95.5100	6,084,073	6,370,000	6,370,000	0	0	0	0	3.790	3.790	JJ	117,358	241,423	01/06/2015	01/06/2027
234048-AA-0	Daisy Brand, LLC Senior Note				2Z	9,320,000	98.8000	9,208,242	9,320,000	9,320,000	0	0	0	0	3.790	3.790	MN	39,248	353,228	11/21/2012	11/21/2022
234048-AB-8	Daisy Brand, LLC Senior Note				2Z	19,400,000	100.8600	19,567,776	19,400,000	19,400,000	0	0	0	0	4.410	4.434	MJSD	4,753	855,540	09/29/2014	09/30/2024
234048-AC-6	Daisy Brand, LLC Senior Note				2Z	5,251,879	100.3600	5,191,325	5,172,817	5,234,079	0	(6,687)	0	0	4.480	4.301	MJSD	1,287	231,742	04/01/2016	09/29/2026
235825-AE-6	Dana Holding Corp CORPORATE			2	3FE	2,000,000	93.0000	1,860,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	JD	4,889	110,000	12/04/2014	12/15/2024
235851-AP-7	DANAHER CORP CORPORATE			2	1FE	6,583,962	99.0800	6,539,544	6,600,000	6,594,191	0	3,229	0	0	2.400	2.452	MS	46,640	158,400	09/10/2015	09/15/2020
235851-AQ-5	DANAHER CORP CORPORATE			2	1FE	2,711,118	98.3700	2,670,718	2,715,000	2,712,164	0	359	0	0	3.350	3.367	MS	26,780	90,953	09/10/2015	09/15/2025
235851-AR-3	DANAHER CORP CORPORATE			2	1FE	20,778,111	103.1700	21,241,879	20,590,000	20,774,368	0	(4,304)	0	0	4.375	4.315	MS	265,239	900,813	11/16/2017	09/15/2045
237266-AG-6	DARLING INTL INC CORPORATE			2	3FE	5,920,088	99.2500	5,791,238	5,835,000	5,853,531	0	(17,105)	0	0	5.375	5.055	JJ	144,619	313,631	11/17/2014	01/15/2022
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1FE	15,102,450	114.7300	17,209,500	15,000,000	15,021,734	0	(7,985)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1FE	12,207,800	120.6700	13,273,590	11,000,000	11,640,194	0	(52,573)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1FE	4,026,583	119.2200	4,589,970	3,850,000	3,951,746	0	(7,566)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
244199-AZ-8	DEERE & CO DEBENTURES				1FE	2,080,596	135.8300	2,309,144	1,700,000	1,938,469	0	(13,965)	0	0	8.100	6.348	MN	17,595	137,700	08/20/2003	05/15/2030
244199-BA-2	DEERE & CO NOTES				1FE	18,307,420	130.9000	23,561,100	18,000,000	18,208,152	0	(11,972)	0	0	7.125	6.974	MS	420,375	1,282,500	05/17/2006	03/03/2031
244199-BC-8	DEERE & CO CORPORATE				1FE	18,304,061	101.0700	18,499,670	18,304,000	18,310,136	0	(9,143)	0	0	4.375	4.324	AO	166,833	800,800	04/01/2016	10/16/2019
244199-BE-4	DEERE & CO CORPORATE			2	1FE	19,852,291	97.8700	19,481,223	19,905,000	19,885,125	0	5,405	0	0	2.600	2.630	JD	33,064	517,530	06/06/2012	06/08/2022
244199-BF-1	DEERE & CO CORPORATE			2	1FE	114,865,867	96.9400	109,098,683	112,539,000	114,712,265	0	(66,883)	0	0	3.900	3.780	JD	268,218	4,389,021	12/07/2015	06/09/2042
24422E-TE-9	JOHN DEERE CAPITAL CORP CORPORATE				1FE	6,999,580	99.9900	6,999,090	7,000,000	6,999,972	0	130	0	0	1.950	1.952	JJ	65,596	136,500	01/05/2016	01/08/2019
24422E-TF-6	JOHN DEERE CAPITAL CORP CORPORATE				1FE	7,023,520	99.1000	6,936,720	7,000,000	7,009,848	0	(4,708)	0	0	2.550	2.478	JJ	85,779	178,500	01/06/2016	01/08/2021
24422E-TV-1	JOHN DEERE CAPITAL CORP CORPORATE				1FE	14,335,800	95.8400	14,376,150	15,000,000	14,338,148	0	2,348	0	0	2.150	3.434	MS	101,229	0	12/21/2018	09/08/2022
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE				1FE	5,716,190	95.0900	5,467,733	5,750,000	5,718,998	0	2,808	0	0	3.050	3.119	JJ	85,252	86,713	01/16/2018	01/06/2028
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER				1FE	34,000,000	99.0000	33,660,680	34,000,000	34,000,000	0	0	0	0	3.027	3.025	MJSD	62,897	222,343	09/05/2018	09/10/2021
24618#-AG-5	Delaware North Companies, Inc. Senior No				2	6,000,000	96.8200	5,809,053	6,000,000	6,000,000	0	0	0	0	3.930	3.930	JJ	98,905	235,800	07/31/2013	07/31/2023
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2FE	54,411,690	136.4600	64,652,436	47,379,000	53,182,302	0	(261,964)	0	0	9.000	7.403	AO	900,201	4,264,110	04/03/2018	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			2	1FE	19,151,554	98.1400	18,171,362	18,515,000	19,072,547	0	(15,241)	0	0	4.000	3.801	JD	61,717	740,600	07/11/2016	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO CORPORATE			2	1FE	10,684,941	97.5800	9,992,090	10,240,000	10,661,690	0	(9,717)	0	0	4.150	3.892	MN	54,300	424,960	12/05/2016	05/15/2045
247158-AA-2	Deloitte LLP Guaranteed Series A Senior			4	1	22,727,273	106.6400	24,235,776	22,727,273	22,727,273	0	0	0	0	6.730	6.729	FA	556,585	1,529,545	08/20/2008	08/20/2023
247158-AD-6	Deloitte LLP Series B Senior Note				1	16,255,035	101.5400	15,231,329	15,000,000	15,187,707	0	(257,613)	0	0	6.290	4.475	MS	272,567	943,500	08/19/2014	09/17/2019
247158-AQ-7	Deloitte LLP Senior Note				1	1,000,000	102.8800	1,028,822	1,000,000	1,000,000	0	0	0	0	4.400	4.400	AO	8,311	44,000	10/23/2013	10/23/2023
24823U-AH-1	DENBURY RES INC. CORPORATE			2	5FE	164,797	58.7500	293,750	500,000	170,324	0	(6,905)	0	0	4.625	19.372	JJ	10,663	23,125	05/07/2013	07/15/2023
24903D-C#-2	Dentsply IntL, Inc. Senior Unsecured				2	3,159,000	101.3500	3,436,700	3,390,808	3,390,808	0	0	0	(171,001)	2.050	2.050	JD	3,862	70,326	12/11/2015	12/11/2025
24906P-A#-6	Dentsply Sirona Inc. Senior Unsecured				2	5,000,000	102.0600	5,477,265	5,366,901	5,366,901	0	0	0	(270,657)	2.250	2.250	FA	45,619	125,662	08/15/2016	08/15/2026
24906P-C@-6	Dentsply Sirona Inc. Senior Unsecured				2	3,362,100	94.1000	3,226,952	3,429,450	3,429,450	0	0	0	(172,950)	1.310	1.310	AO	7,987	46,122	10/27/2016	10/27/2027
24906P-D#-3	Dentsply Sirona Inc. Senior Unsecured				2	3,132,770	92.1500	2,944,608	3,195,526	3,195,526	0	0	0	(161,153)	1.580	1.580	AO	8,976	51,834	10/27/2016	10/27/2030
24906P-D*-7	Dentsply Sirona Inc. Senior Unsecured				2	2,241,400	92.6300	2,117,750	2,286,300	2,286,300	0	0	0	(115,300)	1.500	1.500	AO	6,097	35,208	10/27/2016	10/27/2029
24906P-E@-4	Dentsply Sirona Inc. Senior Unsecured				2	7,844,900	91.6100	7,330,680	8,002,050	8,002,050	0	0	0	(403,550)	1.650	1.650	AO	23,473	135,551	10/27/2016	10/27/2031
250847-DU-1	DTE Electric Company CORPORATE				1FE	2,824,374	122.2900	3,503,523	2,865,000	2,835,660	0	1,273	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-EA-4	DTE Electric Company CORPORATE				1FE	941,689	116.5500	998,851	857,000	926,542	0	(2,194)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE				1FE	10,620,330	126.2400	13,255,095	10,500,000	10,594,575	0	(2,907)	0	0	6.625	6.537	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE			2	1FE	11,122,856	105.1600	11,786,781	11,208,000	11,136,071	0	1,655	0	0	4.500	4.544	MS	168,120	504,360	04/01/2016	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			2	1FE	1,497,660	97.6000	1,463,925	1,500,000	1,499,106	0	241	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE			2	1FE	19,866,152	94.8400	19,100,835	20,139,000	19,894,185	0	5,122	0	0	3.950	4.025	JD	35,355	795,491	05/23/2017	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2FE	20,288,990	121.9400	20,730,310	17,000,000	19,278,615	0	(106,438)	0	0	7.950	6.431	AO	285,317	1,351,500	02/15/2007	04/15/2032
25179M-AL-7	DEVON ENERGY CORP CORPORATE			2	2FE	7,136,639	94.8200	5,454,046	5,752,000	6,963,891	0	(33,239)	0	0	5.600	4.133	JJ	148,529	322,112	04/27/2015	07/15/2041
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2FE	28,271,065	121.1000	28,459,440	23,500,000	26,716,290	0	(161,031)	0	0	7.875	6.295	MS	467,797	1,850,625	08/24/2006	09/30/2031
25239*-AA-8	DeZurik, Inc. Senior Note			4	4	11,460,000	99.8800	11,446,780	11,460,000	11,460,000	0	0	0	0	6.500	6.553	MJSD	2,069	744,900	05/30/2014	01/03/2023
25239*-AB-6	DeZurik, Inc. Senior Secured Note			4	4	4,453,230	101.8600	4,475,746	4,393,941	4,434,233	0	(7,289)	0	0	7.500	7.328	MJSD	915	329,546	04/01/2016	01/02/2024
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE				1FE	3,192,334	101.4800	3,046,580	3,002,000	3,166,526	0	(4,414)	0	0	4.250	3.886	MN	17,720	127,585	12/07/2015	05/11/2042
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE			2	4FE	383,422	74.0000	284,900	385,000	384,155	0	156	0	0	3.450	3.499	MN	2,214	13,283	10/31/2013	11/01/2023
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE			2	4FE	2,082,460	55.5000	1,239,870	2,234,000	2,090,685	0	2,243	0	0	4.875	5.321	MN	18,151	108,908	04/01/2016	11/01/2043
25466A-AF-8	DISCOVER BANK/GREENWOOD DE MONEY MARKET			2	2FE	16,945,071	98.9600	16,749,149	16,925,000	16,934,466	0	(3,629)	0	0	3.200	3.176	FA	213,631	541,600	12/11/2015	08/09/2021
25468M-AH-9	WALT DISNEY COMPANY DEBENTURES			2	1FE	1,997,070	118.1600	2,282,755	1,932,000	1,986,263	0	(950)	0	0	7.550	7.293	JJ	67,260	145,866	12/05/1996	07/15/2093
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				1FE	18,187,804	130.5500	22,024,291	16,870,000	17,774,133	0	(44,218)	0	0	7.000	6.383	MS	393,633	1,180,900	10/28/2010	03/01/2032
25468P-CK-0	WALT DISNEY CO CORPORATE				1FE	23,759,029	100.4800	21,562,579	21,460,000	21,520,633	0	(301,135)	0	0	5.500	4.048	MS	347,533	1,180,300	07/08/2010	03/15/2019
25468P-CP-9	WALT DISNEY CO CORPORATE				1FE	20,981,955	101.1600	21,111,675	20,870,000	20,967,485	0	(3,607)	0	0	4.375	4.337	FA	342,398	913,063	04/01/2016	08/16/2041
25468P-CR-5	WALT DISNEY CO CORPORATE				1FE	423,317	99.3300	412,211	415,000	422,723	0	(203)	0	0	4.125	4.000	JD	1,427	17,119	12/17/2015	12/01/2041
25468P-CX-2	WALT DISNEY CO CORPORATE				1FE	20,981,760	92.4400	20,897,911	22,607,000	21,150,183	0	34,220	0	0	3.700	4.122	JD	69,705	836,459	04/27/2015	12/01/2042
25468P-DB-9	WALT DISNEY CO CORPORATE				1FE	10,548,358	99.0500	9,965,421	10,061,000	10,519,930	0	(10,632)	0	0	4.125	3.841	JD	34,585	415,016	03/23/2016	06/01/2044
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	7,875,543	101.3000	7,082,163	6,991,000	7,070,879	0	(125,104)	0	0	5.625	3.742	FA	148,559	393,244	10/18/2011	08/15/2019
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	4,094,090	104.7800	4,033,953	3,850,000	4,060,787	0	(4,821)	0	0	6.350	5.896	JD	20,373	244,475	06/29/2010	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	8,265,843	88.4800	7,520,630	8,500,000	8,280,834	0	4,121	0	0	4.875	5.056	AO	103,594	414,375	12/07/2015	04/01/2043
25470X-AB-1	DISH DBS CORP CORPORATE				4FE	3,039,285	102.0300	2,689,511	2,636,000	2,695,880	0	(87,010)	0	0	7.875	4.366	MS	69,195	207,585	11/05/2014	09/01/2019
25470X-AJ-4	DISH DBS CORP CORPORATE				4FE	64,500	92.0000	55,200	60,000	61,914	0	(485)	0	0	5.875	4.882	JJ	1,625	3,525	01/01/2013	07/15/2022
25470X-AQ-8	DISH DBS CORP CORPORATE				4FE	2,981,250	98.7500	2,962,500	3,000,000	2,986,465	0	5,215	0	0	5.125	5.474	MN	25,625	76,875	06/07/2018	05/01/2020
254768-RW-6	District Columbia Hsg Fin Agy Tax-Exempt				1Z	50,445	98.9100	50,443	51,000	50,636	0	190	0	0	3.000	3.702	MON	128	893	05/31/2018	02/01/2020
25485#-AA-5	District Stormwater, LLC Secured Note				5GI	1,007,124	123.8600	1,254,130	1,012,500	1,010,947	0	0	0	0	8.000	7.992	MAT	231,075	0	04/17/2017	03/10/2019
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A			4	2	23,510,464	109.6800	25,786,521	23,510,464	23,510,464	0	0	0	0	7.000	6.999	MS	416,005	1,645,732	09/15/2010	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A			4	2	23,510,464	109.6800	25,786,521	23,510,464	23,510,464	0	0	0	0	7.000	6.999	MS	416,005	1,645,732	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A			4	2	22,127,495	109.6800	24,269,667	22,127,495	22,127,495	0	0	0	0	7.000	6.999	MS	391,534	1,548,925	09/15/2010	03/30/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE			2	1FE	24,201,143	100.5800	22,704,149	22,573,000	24,062,408	0	(33,989)	0	0	4.800	4.357	MN	180,584	1,083,504	04/01/2016	11/01/2043
257375-AJ-4	DOMINION GAS HOLDINGS LLC CORPORATE			2	1FE	477,475	98.5900	492,955	500,000	478,643	0	402	0	0	4.600	4.892	JD	1,022	23,000	12/07/2015	12/15/2044
25746U-AV-1	DOMINION ENERGY INC CORPORATE				2FE	5,733,630	111.6200	6,697,500	6,000,000	5,794,419	0	6,873	0	0	5.950	6.285	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION ENERGY INC CORPORATE			2	2FE	1,629,695	99.2600	1,642,753	1,655,000	1,632,905	0	518	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
25746U-CC-1	DOMINION ENERGY INC CORPORATE			2	2FE	1,172,891	99.6400	1,061,134	1,065,000	1,165,200	0	(2,208)	0	0	4.700	4.100	JD	4,171	50,055	04/27/2015	12/01/2044
260003-AJ-7	DOVER CORP CORPORATE			2	2FE	7,995,360	102.0600	8,164,560	8,000,000	7,998,439	0	497	0	0	4.300	4.307	MS	114,667	344,000	02/16/2011	03/01/2021
260003-AK-4	DOVER CORP CORPORATE			2	2FE	55,613,051	108.4200	52,280,124	48,220,000	54,587,349	0	(183,808)	0	0	5.375	4.401	MS	863,942	2,591,825	11/12/2013	03/01/2041
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2FE	1,656,980	113.4600	1,872,107	1,650,000	1,651,971	0	(440)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2FE	24,915,700	121.9200	28,040,680	23,000,000	24,196,087	0	(73,759)	0	0	7.375	6.690	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CC-5	DOW CHEMICAL CO/THE CORPORATE			2	2FE	580,915	101.7800	543,495	534,000	551,911	0	(10,774)	0	0	4.250	2.129	MN	2,900	22,695	04/01/2016	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE CORPORATE			2	2FE	217,139	101.7600	213,694	210,000	212,656	0	(956)	0	0	4.125	3.612	MN	1,107	8,663	12/18/2013	11/15/2021
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE			2	2FE	22,755,676	87.7600	20,572,405	23,443,000	22,824,677	0	13,531	0	0	4.375	4.555	MN	131,053	1,025,631	04/27/2015	11/15/2042
26078J-AG-5	DOWDUPONT INC CORP FLOATER				2FE	36,000,000	99.9500	35,980,920	36,000,000	36,000,000	0	0	0	0	3.417	3.507	FMAN	116,172	0	11/14/2018	11/15/2020
26138E-AT-6	KEURIG DR PEPPER INC CORPORATE			2	2FE	1,024,120	87.0900	870,900	1,000,000	1,022,881	0	(457)	0	0	4.500	4.353	MN	5,750	45,000	02/16/2016	11/15/2045
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1FE	6,336,743	126.1400	5,815,100	4,610,000	6,193,839	0	(53,668)	0	0	6.350	3.835	FA	110,589	292,735	08/31/2016	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1FE	4,063,394	126.9000	4,215,618	3,322,000	3,949,704	0	(18,129)	0	0	6.450	4.949	AO	53,567	214,269	04/27/2015	04/01/2039
263901-AD-2	DUKE ENERGY INDIANA INC CORPORATE			2	1FE	484,600	98.9100	440,150	445,000	481,074	0	(1,004)	0	0	4.200	3.670	MS	5,503	18,690	04/27/2015	03/15/2042
263901-AF-7	DUKE ENERGY INDIANA INC CORPORATE			2	1FE	626,876	108.2400	565,008	522,000	618,342	0	(2,442)	0	0	4.900	3.730	JJ	11,794	25,578	04/27/2015	07/15/2043
26439X-AC-7	DCP MIDSTREAM LP NOTES				3FE	17,836,081	112.0000	17,920,000	16,000,000	17,796,098	0	(46,157)	0	0	8.125	6.682	FA	487,500	922,188	07/26/2018	08/16/2030
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	187,960	119.9600	170,346	142,000	182,755	0	(1,490)	0	0	6.100	3.901	JD	722	8,662	04/27/2015	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	17,960,924	121.2900	19,182,488	15,815,000	17,611,098	0	(55,732)	0	0	6.000	5.060	JJ	437,548	948,900	11/30/2015	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	28,378,723	121.8200	32,832,657	26,952,000	28,195,451	0	(38,973)	0	0	6.050	5.640	AO	344,237	1,630,596	12/07/2015	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	524,205	113.7500	468,658	412,000	513,183	0	(3,144)	0	0	5.300	3.626	FA	8,249	21,836	04/27/2015	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	7,170,801	100.2600	7,106,216	7,088,000	7,163,214	0	(2,116)	0	0	4.250	4.175	JD	13,388	301,240	04/27/2015	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	2,130,148	96.0800	1,942,637	2,022,000	2,122,452	0	(2,700)	0	0	4.000	3.680	MS	20,445	80,880	09/30/2042	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC CORPORATE			2	1FE	1,912,100	92.1600	1,843,160	2,000,000	1,917,588	0	1,731	0	0	3.750	4.004	JD	6,250	75,000	10/01/2015	06/01/2045
26442E-AA-8	DUKE ENERGY OHIO INC CORPORATE				1FE	4,523,058	100.4100	4,172,873	4,156,000	4,167,146	0	(45,762)	0	0	5.450	4.307	AO	56,626	226,502	09/29/2009	04/01/2019
26442E-AD-2	DUKE ENERGY OHIO INC CORPORATE			2	1FE	11,126,170	102.3900	10,494,668	10,250,000	10,820,691	0	(120,835)	0	0	3.800	2.462	MS	129,833	389,500	05/25/2016	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC CORPORATE			2	1FE	1,568,956	90.0200	1,422,395	1,580,000	1,569,454	0	217	0	0	3.700	3.739	JD	2,598	58,460	06/20/2016	06/15/2046
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	8,437,844	101.8400	8,528,765	8,375,000	8,433,795	0	(1,370)	0	0	4.375	4.328	MS	92,619	366,406	12/19/2016	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	1,306,244	97.0800	1,116,432	1,150,000	1,297,139	0	(3,608)	0	0	4.150	3.394	JD	3,977	47,725	07/11/2016	12/01/2044
26442U-AB-0	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	9,949,300	99.2300	9,922,800	10,000,000	9,951,988	0	953	0	0	4.200	4.230	FA	158,667	420,000	08/10/2015	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC CORPORATE			2	1FE	349,108	90.3300	316,145	350,000	349,142	0	17	0	0	3.700	3.714	AO	2,734	12,950	09/13/2016	10/15/2046
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE			2	1FE	1,190,198	92.1700	1,106,076	1,200,000	1,190,484	0	195	0	0	3.750	3.797	MN	5,750	45,000	01/22/2018	05/15/2046
26444H-AA-9	DUKE ENERGY CORP CORPORATE			2	1FE	16,745,359	86.1600	14,509,681	16,840,000	16,749,413	0	1,917	0	0	3.400	3.430	AO	143,140	572,560	09/06/2016	10/01/2046
26444H-AC-5	DUKE ENERGY CORP CORPORATE			2	1FE	699,580	96.7600	677,306	700,000	699,650	0	37	0	0	3.200	3.207	JJ	10,329	22,400	01/03/2017	01/15/2027
26860#-AA-8	EIF Pio Pico, LLC Senior Secured			4	2FE	11,708,971	94.7500	11,094,206	11,708,971	11,708,971	0	0	0	0	4.170	4.169	JD	1,356	488,264	02/11/2015	12/31/2041
268648-AQ-5	EMC CORP MA CORPORATE				3FE	10,532,553	96.0400	10,180,452	10,600,000	10,579,960	0	13,396	0	0	2.650	2.785	JD	23,408	280,900	12/07/2015	06/01/2020
26867L-AL-4	EMD FINANCE LLC CORPORATE			2	2FE	2,955,780	95.9100	2,877,270	3,000,000	2,965,759	0	4,844	0	0	3.250	3.455	MS	27,625	97,500	11/21/2016	03/19/2025
26875P-AK-7	EOG RESOURCES INC CORPORATE			2	1FE	290,615	96.0700	288,210	300,000	294,315	0	1,245	0	0	2.625	3.109	MS	2,319	7,875	12/07/2015	03/15/2023
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	21,983,687	118.7800	26,131,600	22,000,000	21,986,573	0	424	0	0	6.700	6.706	JD	122,833	1,474,000	12/15/2010	06/01/2034
26884A-AZ-6	ERP OPERATING LP CORPORATE			2	1FE	381,157	103.4600	362,117	350,000	365,261	0	(5,339)	0	0	4.625	2.937	JD	719	16,188	12/07/2015	12/15/2021
26884A-BA-0	ERP OPERATING LP CORPORATE			2	1FE	442,563	98.3600	442,625	450,000	445,444	0	972	0	0	3.000	3.254	AO	2,850	13,500	12/07/2015	04/15/2023
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE			2	2FE	2,342,950	89.1700	2,229,175	2,500,000	2,344,894	0	1,944	0	0	4.200	4.597	MN	17,500	105,000	04/04/2018	11/01/2046
26884U-A*-0	EPR Properties Senior Unsecured Note				2FE	10,500,000	99.7800	10,477,102	10,500,000	10,500,000	0	0	0	0	4.350	4.350	FA	163,669	456,750	08/22/2016	08/22/2024
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr			4	2FE	4,277,935	100.9200	4,317,223	4,277,935	4,277,935	0	0	0	0	4.580	4.580	JJ	90,345	195,929	10/01/2013	01/15/2039
27731#-AD-7	EastGroup Properties Senior Note				2	1,427,000	98.8100	1,410,073	1,427,000	1,427,000	0	0	0	0	3.480	3.480	JD	2,207	49,660	12/15/2016	12/16/2024
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2FE	37,157,272	114.3900	38,819,604	33,935,000	35,463,050	0	(255,609)	0	0	7.250	6.186	JJ	1,134,466	2,460,288	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2FE	4,785,164	116.4200	5,005,888	4,300,000	4,552,573	0	(23,012)	0	0	7.600	6.647	FA	136,167	326,800	06/02/2004	02/01/2027
277432-AK-6	EASTMAN CHEMICAL CO CORPORATE			2	2FE	3,727,836	101.5600	3,655,980	3,600,000	3,651,987	0	(27,539)	0	0	4.500	3.661	JJ	74,700	162,000	02/22/2016	01/15/2021
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE			2	2FE	2,964,270	100.1300	3,003,900	3,000,000	2,984,194	0	3,978	0	0	3.600	3.756	FA	40,800	108,000	07/17/2013	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE			2	2FE	1,127,955	89.4100	956,708	1,070,000	1,123,878	0	(1,159)	0	0	4.650	4.320	AO	10,504	49,755	04/27/2015	10/15/2044
277432-AW-0	EASTMAN CHEMICAL CO CORPORATE			2	2FE	1,090,386	99.2400	1,091,640	1,100,000	1,090,441	0	55	0	0	4.500	4.609	JD	7,563	0	10/30/2018	12/01/2028
278058-AW-2	Eaton Corporation DEBENTURES				2FE	5,982,650	129.3200	6,466,200	5,000,000	5,587,740	0	(37,099)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029
278062-AD-6	EATON CORPORATION CORPORATE				2FE	1,516,555	98.7600	1,436,973	1,455,000	1,506,613	0	(2,822)	0	0	4.000	3.670	MN	9,538	58,200	04/27/2015	11/02/2032
278062-AF-1	EATON CORPORATION CORPORATE			2	2FE	3,958,840	89.3700	3,574,880	4,000,000	3,959,606	0	741	0	0	3.915	3.974	MS	46,110	156,600	12/19/2017	09/15/2047
278865-AM-2	Ecolab Inc CORPORATE				1FE	4,392,331	115.2200	4,241,248	3,681,000	4,305,705	0	(16,105)	0	0	5.500	4.316	JD	12,935	240,790	04/16/2014	12/08/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
278865-BA-7	Ecolab Inc CORPORATE			2	1FE	35,059,793	93.7000	32,653,513	34,849,000	35,057,336	0	(2,456)	0	0	3.950	3.915	JD	114,711	1,391,830	04/18/2018	12/01/2047
27965#-AQ-5	Edens Limited Partnership Sr. Unsecured				2	7,900,000	97.6500	7,714,336	7,900,000	7,900,000	0	0	0	0	3.590	3.590	JJ	136,290	283,610	07/08/2016	07/08/2026
27965#-AR-3	Edens Limited Partnership Senior Unsecur				2	13,300,000	97.5400	12,972,451	13,300,000	13,300,000	0	0	0	0	3.770	3.770	JJ	240,955	501,410	07/08/2016	07/08/2028
28103*-AN-7	Edison Properties Senior Note			4	2Z	2,955,489	102.3300	3,024,436	2,955,489	2,955,489	0	0	0	0	6.130	6.206	MON	2,013	181,171	09/11/2014	02/27/2021
28103*-AU-1	Edison Properties Senior Note				2Z	5,000,000	99.6000	4,979,916	5,000,000	5,000,000	0	0	0	0	3.500	3.500	MS	51,528	175,000	09/15/2014	09/15/2019
28103*-AW-7	Edison Properties Senior Unsecured Note			4	2Z	8,292,454	98.4000	8,159,529	8,292,454	8,292,454	0	0	0	0	3.600	3.626	MON	9,951	298,528	09/19/2016	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note			4	2Z	7,032,051	98.5800	6,932,284	7,032,051	7,032,051	0	0	0	0	4.050	4.084	MON	5,538	284,798	10/24/2016	10/24/2031
281504-A*-1	Educational Ventures, Inc. Senior Note			4	2	0	0.0000	0	0	0	0	0	0	0	5.810	0.000	MON	0	11,441,433	11/01/2017	02/08/2027
281504-A@-9	Educational Ventures, Inc. Senior Secure				2	0	0.0000	0	0	0	0	0	0	0	3.680	0.000	MON	0	854,397	03/15/2016	06/08/2027
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds			4	5GI	3,042,588	100.0100	3,964,968	3,964,651	3,215,112	0	35,259	0	0	5.000	8.423	FMAN	33,039	198,233	11/07/2014	11/01/2033
283677-AX-0	El Paso Electric Company CORPORATE				2FE	3,866,694	127.6900	4,980,066	3,900,000	3,870,360	0	655	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
283677-AZ-5	El Paso Electric Company CORPORATE			2	2FE	19,914,660	104.0000	18,720,720	18,000,000	19,817,492	0	(38,629)	0	0	5.000	4.340	JD	75,000	900,000	05/25/2016	12/01/2044
285512-AC-3	ELECTRONIC ARTS INC CORPORATE			2	2FE	10,537,510	100.7100	10,564,059	10,490,000	10,510,721	0	(9,568)	0	0	3.700	3.599	MS	129,377	388,130	02/22/2016	03/01/2021
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK			4	1FE	4,093,442	105.9200	3,794,028	3,581,941	3,918,833	0	(28,501)	0	0	5.209	3.455	FA	72,560	186,583	01/01/2013	02/11/2030
291011-AQ-7	EMERSON ELEC CO NOTES				1FE	8,826,350	123.4500	11,110,230	9,000,000	8,882,694	0	5,342	0	0	6.000	6.142	FA	204,000	540,000	08/23/2002	08/15/2032
291011-AY-0	EMERSON ELEC CO CORPORATE				1FE	5,963,268	101.3900	5,905,909	5,825,000	5,838,021	0	(16,385)	0	0	4.875	4.574	AO	59,949	283,969	12/11/2009	10/15/2019
291011-BA-1	EMERSON ELEC CO CORPORATE				1FE	1,371,246	100.5800	1,382,906	1,375,000	1,374,655	0	352	0	0	5.000	5.035	AO	14,514	68,750	04/28/2009	04/15/2019
291011-BB-9	EMERSON ELEC CO CORPORATE				1FE	7,824,924	121.2500	7,808,242	6,440,000	7,641,062	0	(35,264)	0	0	6.125	4.684	AO	83,273	394,450	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1FE	3,965,987	111.3200	3,840,402	3,450,000	3,896,013	0	(13,712)	0	0	5.250	4.287	MN	23,144	181,125	07/08/2016	11/15/2039
29137*-AK-1	Emkay, Inc. Senior Secured Note			4	2	5,000,000	98.6500	4,932,352	5,000,000	5,000,000	0	0	0	0	3.490	3.515	MON	10,664	145,417	02/09/2018	02/09/2028
29137*-AM-7	Emkay, Inc. Senior Secured Note				1Z	5,000,000	101.3400	5,067,156	5,000,000	5,000,000	0	0	0	0	3.900	3.932	MON	6,500	96,958	06/20/2018	06/21/2027
29137*-AN-5	Emkay, Inc. Senior Secured Note			4	1Z	7,500,000	101.0800	7,580,647	7,500,000	7,500,000	0	0	0	0	3.800	3.829	MON	23,750	45,917	10/03/2018	10/01/2028
29206#-AB-3	Empire Southwest LLC Senior Note				2	6,250,000	98.9900	6,186,923	6,250,000	6,250,000	0	0	0	0	3.910	3.910	JJ	105,896	244,375	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2	5,000,000	98.1700	4,908,567	5,000,000	5,000,000	0	0	0	0	3.650	3.650	JJ	79,083	182,500	07/25/2012	07/25/2022
292102-A#-7	Empire State Realty OP, L.P. Sr. Unsecur				2	16,000,000	97.0000	15,520,073	16,000,000	16,000,000	0	0	0	0	4.180	4.180	MJSD	7,431	668,800	03/27/2015	03/27/2030
292102-A*-1	Empire State Realty OP, L.P. Sr. Unsecur				2	16,000,000	98.6300	15,780,171	16,000,000	16,000,000	0	0	0	0	3.930	3.930	MJSD	6,987	628,800	03/27/2015	03/27/2025
292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur				2	23,360,000	98.3400	22,972,983	23,360,000	23,360,000	0	0	0	0	4.090	4.111	MJSD	10,616	955,424	03/27/2015	03/29/2027
292102-B*-0	Empire State Realty OP, L.P. Sr Unsecure				2	7,725,000	97.7000	7,547,255	7,725,000	7,725,000	0	0	0	0	4.080	4.099	MJSD	7,880	315,180	12/22/2017	01/22/2028
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecure				2	40,000,000	97.6400	39,054,925	40,000,000	40,000,000	0	0	0	0	4.260	4.260	MJSD	42,600	1,278,000	03/22/2018	03/22/2030
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2FE	11,078,280	126.0700	11,346,120	9,000,000	10,772,935	0	(49,040)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2FE	4,266,365	101.3600	4,333,012	4,275,000	4,272,070	0	924	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE			2	2FE	2,150,624	123.8600	1,981,744	1,600,000	2,141,467	0	(9,157)	0	0	7.375	5.038	AO	24,911	118,000	01/22/2018	10/15/2045
29252B-AA-7	Enbridge Pipelines LLC Senior Note			4	1FE	8,343,105	96.8800	8,082,817	8,343,105	8,343,105	0	0	0	0	3.980	3.980	JD	922	332,056	08/18/2014	07/02/2040
29266M-AE-9	ENERGY EAST CORP NT NOTES				2FE	1,059,740	116.5800	1,165,760	1,000,000	1,042,414	0	(1,717)	0	0	6.750	6.302	MS	19,875	67,500	11/25/2003	09/15/2033
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	6,535,888	111.6200	6,708,602	6,010,000	6,478,331	0	(12,466)	0	0	7.500	6.757	JJ	225,375	450,750	04/27/2015	07/01/2038
29273R-AM-1	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	2,426,680	101.6900	2,033,760	2,000,000	2,016,350	0	(56,516)	0	0	9.000	6.007	AO	38,000	180,000	10/30/2009	04/15/2019
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP CORPORATE			2	2FE	1,141,458	95.0800	971,707	1,022,000	1,133,582	0	(2,275)	0	0	5.950	5.155	AO	15,202	60,809	04/27/2015	10/01/2043
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			2	2FE	11,878,045	110.4800	11,048,000	10,000,000	11,036,978	0	(184,496)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			2	2FE	24,904,747	120.0600	26,251,775	21,865,000	24,234,301	0	(150,715)	0	0	8.250	6.790	MN	230,494	1,803,863	12/16/2013	11/15/2029
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE				3FE	144,375	104.0000	130,000	125,000	130,129	0	(2,681)	0	0	7.500	5.065	AO	1,979	9,375	01/01/2013	10/15/2020
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP CORPORATE			2	3FE	5,196,050	94.2400	4,711,900	5,000,000	5,162,694	0	(29,220)	0	0	4.400	3.679	AO	55,000	220,000	11/08/2017	04/01/2024
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note				3	2,800,000	100.4200	2,811,682	2,800,000	2,800,000	0	0	0	0	3.970	3.973	MN	9,572	111,160	02/22/2012	02/22/2019
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE			2	1FE	10,256,028	101.6400	10,177,714	10,013,000	10,208,237	0	(28,553)	0	0	3.700	3.286	JD	30,873	255,226	06/27/2018	06/01/2024
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	6,499,723	102.5700	6,687,368	6,520,000	6,509,268	0	1,991	0	0	4.050	4.088	MS	88,020	264,060	08/19/2013	09/01/2023
29364W-AV-0	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	154,884	102.2000	153,306	150,000	153,291	0	(465)	0	0	4.950	4.530	JJ	3,424	7,425	04/27/2015	01/15/2045
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	9,970,756	91.9600	9,738,564	10,590,000	10,049,613	0	59,172	0	0	2.400	3.147	AO	63,540	254,160	01/12/2018	10/01/2026
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE			2	1FE	20,460,409	98.7000	19,920,016	20,183,000	20,458,320	0	(2,089)	0	0	4.200	4.119	MS	322,592	0	09/04/2018	09/01/2048
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	19,728,080	122.5500	23,284,120	19,000,000	19,523,374	0	(22,345)	0	0	6.875	6.570	MS	435,417	1,306,250	05/18/2006	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	5,826,660	119.6800	7,180,560	6,000,000	5,863,889	0	4,448	0	0	6.650	6.883	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	4,840,150	105.6500	5,282,650	5,000,000	4,880,395	0	4,280	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AC-7	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,050,600	100.2200	2,004,400	2,000,000	2,000,251	0	(6,309)	0	0	6.500	6.175	JJ	54,528	130,000	04/28/2008	01/31/2019
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,275,704	109.3000	2,060,305	1,885,000	2,228,458	0	(8,801)	0	0	5.950	4.624	FA	46,732	112,158	01/01/2013	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	5,396,397	106.3600	4,732,001	4,449,000	5,283,279	0	(20,481)	0	0	5.700	4.399	FA	95,802	253,593	10/31/2012	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	5,350,350	96.2900	4,814,400	5,000,000	5,338,516	0	(8,334)	0	0	4.850	4.381	FA	91,611	242,500	07/28/2017	08/15/2042
29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	4,919,153	90.7400	4,356,667	4,801,000	4,916,322	0	(2,784)	0	0	4.450	4.287	FA	80,710	213,645	12/19/2017	02/15/2043
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	26,036,629	96.9600	23,926,590	24,676,000	25,994,621	0	(29,401)	0	0	4.850	4.487	MS	352,387	1,196,786	12/19/2017	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	2,072,851	100.3600	1,915,930	1,909,000	2,061,690	0	(3,185)	0	0	5.100	4.562	FA	36,780	97,359	04/01/2016	02/15/2045

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	1,377,488	97.1800	1,268,251	1,305,000	1,374,741	0	(774)	0	0	4.950	4.640	AO	13,637	64,598	04/27/2015	10/15/2054
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	17,601,938	88.6400	16,522,123	18,640,000	17,606,647	0	4,709	0	0	4.250	4.597	FA	299,276	0	09/13/2018	02/15/2048
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE			2	2FE	5,849,102	97.1400	5,716,983	5,885,000	5,848,808	0	(293)	0	0	4.800	4.839	FA	62,773	0	10/03/2018	02/01/2049
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				2FE	13,994,702	114.3100	15,965,093	13,966,000	13,979,704	0	(1,202)	0	0	7.000	6.983	AO	244,405	977,620	05/21/1998	04/01/2028
29481#-AE-3	Ergon Inc Senior Unsecured Note			4	2Z	19,185,000	100.9400	19,366,264	19,185,000	19,185,000	0	0	0	0	4.530	4.554	FMAN	79,666	214,856	08/29/2018	08/28/2023
29717P-B*-7	Essex Portfolio LP Senior Note				2	11,480,000	101.2200	11,619,477	11,480,000	11,480,000	0	0	0	0	4.270	4.270	AO	83,061	490,196	04/30/2012	04/30/2021
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE				1FE	153,991	93.6300	149,814	160,000	154,481	0	140	0	0	3.700	3.925	FA	2,236	5,920	04/27/2015	08/15/2042
29736R-AH-3	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	9,642,685	97.2600	9,380,631	9,645,000	9,643,813	0	460	0	0	1.700	1.705	MN	23,228	163,965	05/05/2016	05/10/2021
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	10,147,000	97.4400	9,743,700	10,000,000	10,127,677	0	(14,017)	0	0	3.150	2.968	MS	92,750	315,000	08/09/2017	03/15/2027
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE			2	1FE	22,272,377	101.1300	21,806,811	21,564,000	22,266,917	0	(5,461)	0	0	4.150	3.955	MS	263,500	447,453	08/24/2018	03/15/2047
30161N-AS-0	EXELON CORPORATION CORPORATE			2	2FE	1,106,103	102.9400	1,029,390	1,000,000	1,100,960	0	(2,040)	0	0	5.100	4.441	JD	2,267	51,000	05/19/2016	06/15/2045
302182-AE-0	EXPRESS SCRIPTS INC CORPORATE				2FE	4,629,120	101.8000	4,072,160	4,000,000	4,037,852	0	(80,738)	0	0	7.250	5.108	JD	12,889	290,000	02/11/2010	06/15/2019
30219G-AK-4	EXPRESS SCRIPTS HOLDINGS CORPORATE			2	2FE	10,133,000	97.1100	9,711,200	10,000,000	10,110,394	0	(19,093)	0	0	3.500	3.268	JD	15,556	350,000	10/18/2017	06/15/2024
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6Z	28,619	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	657.386	JD	0	0	10/27/2005	06/28/2013
30225V-A*-8	Extra Space Storage LP Senior Unsecured				2	35,140,000	97.6500	34,315,589	35,140,000	35,140,000	0	0	0	0	3.950	3.950	MS	462,677	1,415,019	08/24/2017	08/24/2027
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE			2	1FE	8,965,519	94.3400	9,170,042	9,720,000	9,012,190	0	15,024	0	0	3.567	4.019	MS	110,755	346,712	12/07/2015	03/06/2045
30231G-AW-2	EXXON MOBIL CORPORATION CORPORATE			2	1FE	7,324,200	101.5200	7,309,080	7,200,000	7,319,265	0	(2,472)	0	0	4.114	4.012	MS	98,736	296,208	12/07/2016	03/01/2046
302508-AQ-9	FMR LLC BONDS 144A				1FE	14,087,125	130.4600	17,611,695	13,500,000	13,855,405	0	(22,237)	0	0	7.570	7.206	JD	45,420	1,021,950	04/11/2001	06/15/2029
30251B-AC-2	FMR LLC CORPORATE				1FE	858,141	124.8900	795,543	637,000	839,104	0	(5,478)	0	0	6.500	4.261	JD	1,955	41,405	04/27/2015	12/14/2040
302788-AP-5	FMT Heavy Oil Transportation Senior Note			4	3	0	0.0000	0	0	0	0	0	0	0	4.750	0.000	MON	0	126,653	03/24/2014	03/01/2024
302788-AQ-3	FMT Heavy Oil Transportation Senior Secu			4	3Z	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	MON	0	120,699	10/06/2017	10/03/2022
302788-AR-1	FMT Heavy Oil Transportation Senior Secu			4	3Z	40,610,000	98.8600	40,149,233	40,610,000	40,610,000	0	0	0	0	5.680	5.746	MON	19,222	0	12/28/2018	12/28/2028
311900-A#-1	FASTENAL COMPANY Senior Unsecured Note				1	1,400,000	99.4900	1,392,883	1,400,000	1,400,000	0	0	0	0	3.220	3.233	JAJO	8,891	45,080	03/01/2017	03/01/2024
31428X-AU-0	FedEx Corporation CORPORATE				2FE	9,339,800	86.6500	8,665,300	10,000,000	9,406,548	0	13,245	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2FE	3,114,188	98.4500	2,752,550	2,796,000	3,094,030	0	(6,501)	0	0	5.100	4.392	JJ	65,753	142,596	04/01/2016	01/15/2044
31428X-BB-1	FedEx Corporation CORPORATE				2FE	9,784,811	85.6200	9,326,057	10,892,000	9,843,960	0	19,839	0	0	4.100	4.745	FA	186,072	446,572	11/17/2015	02/01/2045
31428X-BE-5	FedEx Corporation CORPORATE			2	2FE	45,302,200	94.2800	43,118,902	45,733,000	45,324,948	0	7,161	0	0	4.750	4.809	MN	277,574	2,172,318	02/08/2016	11/15/2045
31428X-BG-0	FedEx Corporation CORPORATE			2	2FE	6,934,460	90.8900	5,907,655	6,500,000	6,912,990	0	(8,310)	0	0	4.550	4.154	AO	73,938	295,750	04/27/2016	04/01/2046
31428X-BQ-8	FedEx Corporation CORPORATE			2	2FE	2,290,432	83.7600	1,926,595	2,300,000	2,290,539	0	107	0	0	4.050	4.074	FA	35,190	50,456	01/29/2018	02/15/2048
31428X-BS-4	FedEx Corporation CORPORATE			2	2FE	15,451,842	96.6400	15,041,549	15,565,000	15,451,032	0	(810)	0	0	4.950	4.997	AO	158,374	0	10/15/2018	10/17/2048
315292-AR-3	FERRELLGAS LP/FINANCE CORPORATE			2	5FE	5,310,000	80.5000	4,830,000	6,000,000	5,510,375	0	85,920	0	0	6.750	9.013	JD	15,750	405,000	07/06/2016	06/15/2023
31620M-AP-1	Fidelity National Information CORPORATE			2	2FE	9,256,364	100.4600	9,129,350	9,088,000	9,153,779	0	(37,013)	0	0	3.625	3.185	AO	69,548	329,440	03/01/2016	10/15/2020
31620M-AQ-9	Fidelity National Information CORPORATE			2	2FE	17,593,539	103.0000	17,751,361	17,235,000	17,441,443	0	(51,960)	0	0	4.500	4.139	AO	163,733	775,575	12/10/2015	10/15/2022
316773-CH-1	FIFTH THIRD BANCORP CORPORATE				2FE	1,759,058	132.7300	1,556,236	1,172,500	1,700,995	0	(16,773)	0	0	8.250	4.666	MS	32,244	96,731	04/27/2015	03/01/2038
31677Q-BB-4	FIFTH THIRD BK CINCINNATI CORPORATE			2	1FE	2,705,135	99.7900	2,697,432	2,703,000	2,703,089	0	(452)	0	0	2.375	2.358	AO	11,769	64,196	04/29/2014	04/25/2019
31677Q-BC-2	FIFTH THIRD BK CINCINNATI Corporate Publ			2	1FE	10,452,800	98.8200	9,881,900	10,000,000	10,249,666	0	(90,430)	0	0	2.875	1.910	AO	71,875	287,500	09/20/2016	10/01/2021
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE			2	1FE	5,079,100	97.6200	4,881,000	5,000,000	5,041,056	0	(16,783)	0	0	2.250	1.894	JD	5,313	112,500	09/09/2016	06/14/2021
31677Q-BM-0	FIFTH THIRD BK CINCINNATI BANK NOTE			2	1FE	5,042,600	101.3400	5,067,000	5,000,000	5,040,730	0	(1,870)	0	0	3.950	3.804	JJ	85,035	0	08/28/2018	07/28/2025
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			4	2FE	15,316,653	106.6400	16,014,783	15,017,521	15,045,543	0	(18,937)	0	0	12.480	12.194	MN	312,364	1,874,187	07/01/2001	05/01/2020
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE			2	4FE	4,110,938	96.7500	4,136,063	4,275,000	4,218,301	0	21,792	0	0	4.625	5.224	MN	25,264	197,719	06/21/2013	05/15/2021
337358-BA-2	FIRST UNION CORP SUB DEBENTURES				1FE	11,126,678	126.0100	12,979,236	10,300,000	10,893,291	0	(19,316)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION CORP SUB DEBENTURES				1FE	6,557,054	117.2800	7,318,210	6,240,000	6,473,216	0	(7,763)	0	0	6.550	6.188	AO	86,285	408,720	05/17/2002	10/15/2035
337738-AL-2	FISERV INC CORPORATE				2FE	18,586,777	103.0000	19,209,500	18,650,000	18,631,189	0	6,897	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337932-AC-1	FIRSTENERGY CORP NOTES				2FE	22,915,643	126.3600	26,850,438	21,250,000	22,394,114	0	(56,517)	0	0	7.375	6.733	MN	200,252	1,567,188	05/18/2006	11/15/2031
000000-00-0	540 Commercial NMTC Investment Leveraged				2Z	9,376,234	98.3700	9,592,990	9,752,141	9,393,025	0	16,791	0	0	5.000	5.550	MON	1,354	284,438	06/01/2018	10/11/2027
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	5,550,209	114.7300	5,626,310	4,904,000	5,254,601	0	(28,740)	0	0	6.875	5.845	JJ	155,464	337,150	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	27,482,099	114.0500	31,363,750	27,500,000	27,490,275	0	629	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
340711-AW-0	Florida Gas Transmission CORPORATE			2	2FE	1,227,233	102.0900	1,255,658	1,230,000	1,228,037	0	251	0	0	4.350	4.378	JJ	24,672	53,505	07/07/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	8,264,423	118.8000	9,023,012	7,595,000	8,088,747	0	(23,329)	0	0	5.850	5.193	FA	185,128	444,308	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	6,508,810	117.7000	8,238,650	7,000,000	6,635,608	0	14,067	0	0	5.625	6.155	AO	98,438	393,750	07/11/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE				1FE	11,551,923	121.5300	13,781,275	11,340,000	11,511,568	0	(8,197)	0	0	5.950	5.787	AO	168,683	674,730	04/27/2015	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1FE	4,986,200	119.2700	5,963,300	5,000,000	4,989,800	0	370	0	0	5.650	5.669	FA	117,708	282,500	01/26/2004	02/01/2035
341081-ET-0	FLORIDA POWER & LIGHT CORP				1FE	339,769	109.5500	314,406	287,000	332,743	0	(2,004)	0	0	4.950	3.651	JD	1,184	14,207	04/27/2015	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORPORATE				1FE	7,562,499	113.1500	8,692,260	7,682,000	7,609,858	0	1,043	0	0	5.400	5.467	MS	138,276	414,828	04/27/2015	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1FE	607,220	118.2600	591,280	500,000	599,841	0	(3,675)	0	0	5.650	4.078	FA	11,771	28,250	12/07/2016	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE				1FE	31,033,910	122.9100	36,504,567	29,700,000	30,793,325	0	(37,040)	0	0	5.950	5.614	FA	736,313	1,767,150	04/27/2015	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1FE	14,270,660	123.6700	14,484,699	11,712,000	13,968,226	0	(67,263)	0	0	5.960	4.499	AO	174,509	698,035	04/27/2015	04/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1FE	22,754,395	121.7000	25,136,722	20,655,000	22,450,554	0	(50,281)	0	0	5.690	5.003	MS	391,756	1,175,270	04/27/2015	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			2	1FE	16,548,084	115.7900	18,794,546	16,232,000	16,519,756	0	(8,327)	0	0	5.250	5.106	FA	355,075	852,180	12/07/2016	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE			2	1FE	16,845,687	111.7200	16,931,829	15,156,000	16,621,851	0	(41,531)	0	0	5.125	4.416	JD	64,729	776,745	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			2	1FE	14,458,090	100.8400	14,412,489	14,293,000	14,430,925	0	(4,132)	0	0	4.125	4.056	FA	245,661	589,586	10/05/2015	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE			2	1FE	27,890,331	99.6800	27,670,726	27,759,000	27,894,634	0	(5,114)	0	0	4.050	4.012	JD	93,687	1,124,240	10/17/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			2	1FE	9,962,502	95.1600	9,706,524	10,200,000	9,990,768	0	5,155	0	0	3.800	3.933	JD	17,227	387,600	04/27/2015	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CORPORATE			2	1FE	991,473	99.3200	993,240	1,000,000	991,975	0	172	0	0	4.050	4.100	AO	10,125	40,500	12/07/2015	10/01/2044
341081-FP-7	FLORIDA POWER & LIGHT CORPORATE			2	1FE	6,497,832	93.5100	6,319,406	6,758,000	6,499,659	0	1,827	0	0	3.700	3.922	JD	20,837	125,023	08/22/2018	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE			2	1FE	14,665,293	97.6600	14,256,991	14,598,000	14,664,430	0	(864)	0	0	3.950	3.923	MS	192,207	293,116	08/23/2018	03/01/2048
341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE				1FE	24,106,290	121.0700	29,056,320	24,000,000	24,070,291	0	(3,248)	0	0	5.900	5.868	MS	472,000	1,416,000	02/27/2003	03/01/2033
341099-CH-0	DUKE ENERGY FLORIDA LLC CORPORATE				1FE	7,581,427	125.0500	8,691,045	6,950,000	7,498,979	0	(19,111)	0	0	6.350	5.622	MS	129,946	441,325	04/27/2015	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC CORPORATE				1FE	23,144,610	127.6500	26,553,753	20,802,000	22,729,636	0	(56,268)	0	0	6.400	5.600	JD	59,170	1,331,328	04/27/2015	06/15/2038
341099-CR-8	DUKE ENERGY FLORIDA LLC CORPORATE			2	1FE	420,952	93.5500	378,865	405,000	419,572	0	(391)	0	0	3.850	3.620	MN	1,992	15,593	04/27/2015	11/15/2042
34480*-AJ-7	Food Services of America, Inc. Senior Un			4	2Z	0	0.0000	0	0	0	0	0	0	0	3.620	0.000	FMAN	0	73,815	05/09/2017	05/10/2027
345370-BR-0	FORD MOTOR CO CORPORATE				2FE	1,758,704	102.9900	1,235,880	1,200,000	1,726,680	0	(9,214)	0	0	7.400	4.590	MN	14,800	88,800	04/27/2015	11/01/2046
345370-CA-6	FORD MOTOR CO NOTES			4	2FE	1,184,750	103.1000	4,886,004	4,739,000	1,289,423	0	26,202	0	0	7.450	29.829	JJ	161,817	353,056	12/21/2005	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE				2FE	2,141,114	77.1200	1,519,244	1,970,000	2,128,162	0	(3,745)	0	0	4.750	4.215	JJ	43,148	93,575	04/27/2015	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	7,148,887	102.5600	6,536,983	6,374,000	6,748,541	0	(136,190)	0	0	5.875	3.478	FA	154,990	374,473	12/10/2015	08/02/2021
345397-XK-4	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	2,228,130	97.9900	2,204,843	2,250,000	2,241,764	0	4,926	0	0	3.157	3.394	FA	29,005	71,033	02/17/2016	08/04/2020
34959J-AH-1	FORTIVE CORP CORPORATE			2	2FE	78,353	93.3700	70,025	75,000	78,252	0	(66)	0	0	4.300	4.035	JD	143	3,225	06/20/2017	06/15/2046
353514-C#-7	Franklin Electric Co. Inc. Senior Note			4	2	13,151,600	100.6800	13,240,970	13,151,600	13,151,600	0	0	0	0	5.790	5.837	JAJO	129,028	761,478	04/30/2007	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			4	2	4,782,400	100.6800	4,814,898	4,782,400	4,782,400	0	0	0	0	5.790	5.831	JAJO	46,919	276,901	09/07/2007	04/30/2019
356528-AA-3	Freelancers Union Inc. Promissory Note			4	6Z	200,850	10.5500	475,358	4,506,065	200,850	0	0	0	0	3.000	46.198	JUL	0	0	10/03/2008	10/03/2019
35671D-BC-8	FREEPORT-MCMORAN INC CORPORATE			2	3FE	3,701,959	76.1200	3,497,944	4,595,000	3,740,437	0	9,927	0	0	5.450	6.975	MS	73,737	250,428	12/07/2015	03/15/2043
35802X-AH-6	FRESENIUS MEDICAL CARE US FINA CORPORATE			2	2FE	3,325,000	100.1200	3,328,857	3,325,000	3,325,000	0	0	0	0	4.125	4.125	AO	28,955	137,156	10/24/2014	10/15/2020
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De			4	5Z	8,952,919	100.6600	8,932,344	8,874,221	8,930,610	0	(22,309)	0	0	7.000	6.547	JAJO	158,750	315,774	06/01/2018	05/30/2020
361268-B#-1	Cintas Corporation Senior Note				2Z	4,608,655	100.2800	4,512,780	4,500,000	4,568,975	0	(9,636)	0	0	3.880	3.605	AO	36,860	174,600	08/19/2014	04/15/2025
361841-AD-1	GLP CAPITAL LP CORPORATE			2	2FE	2,903,450	100.8500	2,843,970	2,820,000	2,844,189	0	(14,863)	0	0	4.875	4.294	MN	22,913	137,475	11/12/2014	11/01/2020
362333-AH-9	G T E FLORIDA INC DEBENTURES				4FE	9,991,366	87.0000	9,282,900	10,670,000	10,280,507	0	28,325	0	0	6.860	7.411	FA	304,984	731,962	06/07/2000	02/01/2028
362338-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE				3FE	3,491,220	97.0000	2,910,000	3,000,000	3,315,060	0	(14,469)	0	0	8.500	7.231	MN	32,583	255,000	07/29/1993	11/15/2031
36389*-AP-0	E J Gallo Winery SRNT			4	1	31,200,263	103.1900	30,957,753	30,000,000	31,015,246	0	(185,017)	0	0	7.960	3.908	MN	318,400	2,388,000	05/01/2018	05/11/2020
36389*-AQ-8	E J Gallo Winery SRNT			4	1	4,005,000	111.4200	4,462,234	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	40,370	302,778	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT			4	1	47,250,000	111.5400	52,702,502	47,250,000	47,250,000	0	0	0	0	6.860	6.917	JAJO	810,338	3,232,346	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1	50,000,000	112.2100	56,102,875	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,390,556	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note			4	1	100,000,000	114.4000	114,396,555	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
364725-BB-6	TEGNA INC CORPORATE			2	3FE	8,217,125	97.7500	7,917,750	8,100,000	8,152,546	0	(61,025)	0	0	4.875	3.921	MN	50,456	297,375	06/20/2018	09/15/2021
364725-BE-0	TEGNA INC CORPORATE			2	3FE	3,753,360	100.2500	3,609,000	3,600,000	3,667,953	0	(22,039)	0	0	6.375	5.630	AO	48,450	229,500	10/16/2014	10/15/2023
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2	18,000,000	99.5600	17,919,925	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	759,600	08/08/2012	08/08/2022
36734*-AA-5	Gate Technologies LLC Senior Term Loan			4	6Z	1	0.0000	1	1,725,000	1	0	0	0	0	10.000	2,619.840	JAJO	0	0	04/10/2012	04/09/2022
36803R-AA-1	Gator Power II Holdings, LLC Senior Secu				2FE	3,860,000	99.9000	3,855,983	3,860,000	3,860,000	0	0	0	0	4.080	4.079	MN	20,123	157,488	09/24/2015	11/02/2020
368710-AC-3	GENENTECH INC CORPORATE				1FE	2,364,490	113.4700	2,836,775	2,500,000	2,399,075	0	3,620	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER				1FE	25,650,000	99.8700	25,615,886	25,650,000	25,650,000	0	0	0	0	2.908	2.958	FMAN	101,530	349,465	05/08/2018	05/11/2020
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE			2	1FE	6,163,296	100.9100	6,256,420	6,200,000	6,163,437	0	141	0	0	3.750	3.825	MN	29,708	0	11/29/2018	05/15/2028
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER				1FE	25,000,000	99.6600	24,915,500	25,000,000	25,000,000	0	0	0	0	2.998	3.094	FMAN	102,020	352,234	05/08/2018	05/11/2021
369550-BG-2	GENERAL DYNAMICS CORP CORPORATE			2	1FE	11,445,166	99.5900	11,418,108	11,465,000	11,445,193	0	27	0	0	3.500	3.530	MN	51,274	0	12/14/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO CORPORATE				2FE	17,204,110	78.1300	13,139,013	16,816,000	17,178,807	0	(9,768)	0	0	4.125	3.979	AO	158,000	693,660	12/07/2016	10/09/2042
369604-BH-5	GENERAL ELECTRIC CO CORPORATE				2FE	36,818,251	81.5600	29,678,956	36,390,000	36,794,844	0	(9,466)	0	0	4.500	4.424	MS	500,363	1,637,550	01/08/2016	03/11/2044
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				2FE	659,165	97.5400	471,138	483,000	639,095	0	(5,733)	0	0	6.150	3.726	FA	11,882	29,705	04/27/2015	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE				2FE	3,090,326	95.6100	2,218,129	2,320,000	3,004,865	0	(24,421)	0	0	5.875	3.701	JJ	63,228	136,300	04/27/2015	01/14/2038
36962G-7G-3	GENERAL ELEC CAP CORP CORPORATE				2FE	11,548,248	99.9600	11,565,488	11,570,000	11,569,729	0	4,498	0	0	2.300	2.340	JJ	123,445	266,110	01/08/2014	01/14/2019
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				2FE	34,103,175	104.2300	33,951,945	32,575,000	33,622,048	0	(52,858)	0	0	6.750	6.375	MS	647,428	2,198,813	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2FE	11,509,080	100.1300	11,013,970	11,000,000	11,432,978	0	(10,940)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			2	2FE	2,317,871	85.6100	1,968,961	2,300,000	2,315,822	0	(393)	0	0	4.150	4.104	FA	36,059	95,450	03/01/2013	02/15/2043
370334-CJ-1	GENERAL MILLS INC CORPORATE			2	2FE	4,857,450	91.5200	4,575,950	5,000,000	4,858,641	0	1,191	0	0	4.700	4.882	AO	48,306	117,500	04/25/2018	04/17/2048
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN				2FE	990,940	97.6600	976,620	1,000,000	994,247	0	1,160	0	0	4.250	4.395	MN	5,431	42,500	01/08/2016	05/15/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO IN CORPORATE				2FE	16,702,676	100.1900	16,402,760	16,371,000	16,536,884	0	(56,662)	0	0	4.375	3.978	MS	190,995	716,231	12/10/2015	09/25/2021
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2FE	10,751,180	99.4000	10,933,450	11,000,000	10,930,041	0	64,710	0	0	3.150	3.779	JJ	159,775	346,500	02/17/2016	01/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN CORPORATE			2	2FE	671,279	96.7100	676,942	700,000	684,145	0	4,418	0	0	3.450	4.196	AO	5,434	24,150	12/15/2015	04/10/2022
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr			4	1FE	4,564,948	99.9800	4,580,769	4,581,652	4,569,735	0	864	0	0	3.875	3.904	FA	67,070	177,539	01/01/2013	02/15/2038
372460-B#-1	Genuine Parts Company Senior Note				2	49,871,450	95.9300	47,842,984	49,873,077	49,871,993	0	199	0	0	3.240	2.990	JD	130,169	1,605,844	04/01/2016	12/04/2023
373298-BU-1	GEORGIA PACIFIC LLC NOTES				1FE	10,838,122	146.2600	16,184,112	11,065,000	10,909,193	0	4,143	0	0	8.875	9.044	MN	125,480	982,019	04/01/2016	05/15/2031
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE				1FE	2,454,385	103.6200	2,172,848	2,097,000	2,190,243	0	(48,877)	0	0	5.400	2.890	MN	18,873	113,238	03/18/2013	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			2	1FE	4,999,850	100.9500	5,047,600	5,000,000	4,999,927	0	2	0	0	3.734	3.734	JJ	86,089	186,700	06/18/2013	07/15/2023
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				2FE	4,913,400	107.3900	5,369,500	5,000,000	4,931,461	0	2,079	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE				2FE	13,449,780	116.3200	15,703,470	13,500,000	13,456,924	0	1,068	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE				2FE	2,541,354	107.5800	2,689,475	2,500,000	2,539,133	0	(1,013)	0	0	5.400	5.275	JD	11,250	135,000	12/07/2015	06/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE				2FE	8,403,153	91.8900	8,104,433	8,820,000	8,433,735	0	8,319	0	0	4.300	4.599	MS	111,671	379,260	12/07/2015	03/15/2043
373334-KG-5	GEORGIA POWER COMPANY CORPORATE				1FE	19,990,400	98.3700	19,673,600	20,000,000	19,995,855	0	3,053	0	0	2.000	2.016	MS	101,111	400,000	02/28/2017	03/30/2020
373628-AA-0	Georgia Trans First Mortgage Oblig Serie			4	1	6,935,478	109.5600	6,544,176	5,973,333	6,604,176	0	(66,871)	0	0	5.590	3.401	MJSD	928	334,888	09/02/2014	06/30/2030
374297-A*-0	Getty Realty Corp New Senior Unsecured				2FE	20,649,521	102.0100	21,068,411	20,652,988	20,650,694	0	448	0	0	5.350	5.388	FMAN	110,493	1,104,935	04/01/2016	06/02/2023
374297-A@-8	Getty Realty Corp New Senior Unsecured N				2FE	20,500,000	99.0400	20,302,929	20,500,000	20,500,000	0	0	0	0	4.750	4.750	FMAN	97,375	973,750	02/21/2017	02/25/2025
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note				2FE	1,000,000	101.2800	1,012,774	1,000,000	1,000,000	0	0	0	0	5.010	5.010	JD	139	50,100	06/30/2010	06/30/2020
375558-AS-2	GILEAD SCIENCES INC CORPORATE			2	1FE	8,665,400	110.4800	8,175,446	7,400,000	8,540,724	0	(28,839)	0	0	5.650	4.546	JD	34,842	418,100	04/16/2014	12/01/2041
375558-AV-5	GILEAD SCIENCES INC CORPORATE				1FE	7,841,411	99.7700	7,837,012	7,855,000	7,854,088	0	2,663	0	0	2.050	2.086	AO	40,257	161,028	03/04/2014	04/01/2019
375558-AX-1	GILEAD SCIENCES INC CORPORATE			2	1FE	219,027	100.3000	200,594	200,000	217,942	0	(406)	0	0	4.800	4.212	AO	2,400	9,600	04/01/2016	04/01/2044
375558-BD-4	GILEAD SCIENCES INC CORPORATE			2	1FE	1,525,902	99.2100	1,488,135	1,500,000	1,524,538	0	(460)	0	0	4.750	4.642	MS	23,750	71,250	12/07/2015	03/01/2046
375558-BG-7	GILEAD SCIENCES INC CORPORATE			2	1FE	1,691,726	100.9600	1,676,002	1,660,000	1,688,258	0	(1,177)	0	0	4.600	4.451	MS	25,453	76,360	12/07/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	5,094,665	114.4500	5,882,833	5,140,000	5,105,698	0	1,391	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	88,369,257	125.7000	100,573,597	80,014,000	87,285,153	0	(259,072)	0	0	6.375	5.539	MN	651,781	5,100,893	12/07/2016	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	217,546	100.3400	205,697	205,000	216,546	0	(285)	0	0	4.200	3.840	MS	2,463	8,610	04/27/2015	03/18/2043
379463-A@-1	Global Water Resources, Inc. Senior Secu			4	2FE	5,000,000	99.4800	4,974,068	5,000,000	5,000,000	0	0	0	0	4.580	4.580	JD	10,178	229,000	06/24/2016	06/16/2036
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu			4	1	28,503,203	101.8200	27,595,176	27,101,460	28,084,664	0	(73,355)	0	0	4.350	3.725	FA	465,106	1,178,913	09/02/2014	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu			4	1	32,037,392	104.7600	33,563,754	32,037,392	32,037,392	0	0	0	0	4.950	4.949	FA	625,651	1,585,851	08/11/2011	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured			4	1	2,705,152	93.9100	2,628,352	2,798,829	2,711,734	0	2,574	0	0	3.820	4.110	MS	31,184	106,915	03/15/2016	03/16/2045
38141E-C2-3	GOLDMAN SACHS CORPORATE			2	1FE	306,103	97.7600	293,271	300,000	304,071	0	(689)	0	0	3.850	3.566	JJ	5,550	11,550	12/07/2015	07/08/2024
38141E-C3-1	GOLDMAN SACHS CORPORATE			2	1FE	35,600,984	95.2300	31,857,343	33,452,000	35,502,508	0	(45,046)	0	0	4.800	4.392	JJ	771,626	1,605,696	06/30/2017	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2FE	7,248,143	112.9300	6,343,166	5,617,000	7,081,285	0	(48,117)	0	0	6.750	4.651	AO	94,787	379,148	04/27/2015	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC CORPORATE				1FE	19,129,795	114.0600	16,998,906	14,904,000	18,911,364	0	(106,851)	0	0	6.250	4.342	FA	388,125	931,500	07/05/2017	02/01/2041
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	7,495,950	103.8100	7,785,675	7,500,000	7,498,433	0	443	0	0	5.250	5.257	JJ	168,438	393,750	07/22/2011	07/27/2021
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE			2	1FE	125,516,847	95.1500	108,626,475	114,167,000	125,012,609	0	(224,755)	0	0	4.750	4.151	AO	1,054,459	5,422,933	03/05/2018	10/21/2045
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2FE	20,938,260	111.3000	23,373,210	21,000,000	20,949,826	0	1,462	0	0	6.450	6.472	MN	225,750	1,354,500	04/10/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE CORPORATE				2FE	1,483,448	93.5100	1,402,710	1,500,000	1,484,194	0	272	0	0	5.150	5.224	MN	8,369	77,250	12/07/2015	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER			2	1FE	5,448,864	88.0000	4,734,454	5,380,000	5,446,596	0	(2,268)	0	0	4.017	3.922	AO	36,619	216,115	01/17/2018	10/31/2038
382388-AL-0	GOODRICH CORP CORPORATE				2FE	1,146,690	121.7100	1,217,110	1,000,000	1,116,561	0	(3,158)	0	0	7.000	5.973	AO	14,778	70,000	08/09/2005	04/15/2038
382388-AU-0	GOODRICH CORP				2FE	20,136,868	119.3600	25,120,506	21,046,000	20,289,697	0	20,187	0	0	6.800	7.159	JJ	715,564	1,431,128	10/28/2008	07/01/2036
38238Q-AH-9	GOODRICH CORP BOND				2FE	2,227,820	112.1400	2,242,900	2,000,000	2,106,720	0	(12,134)	0	0	7.280	6.306	AO	30,738	145,600	03/25/2004	11/07/2025
38238Q-AL-0	GOODRICH CORP BOND				2FE	11,044,959	115.7200	12,289,570	10,620,000	10,855,627	0	(19,082)	0	0	7.100	6.761	MN	96,347	754,020	03/25/2004	11/15/2027
382550-BF-7	GOODYEAR TIRE & RUBR CO CORPORATE			2	3FE	1,825,000	90.0000	1,642,500	1,825,000	1,825,000	0	0	0	0	5.000	4.998	MN	7,858	91,250	05/10/2016	05/31/2026
384109-B#-0	Graco Inc Senior Note				2	27,955,000	101.0900	28,260,230	27,955,000	27,955,000	0	0	0	0	4.880	4.908	MJSD	75,789	1,364,204	07/26/2011	01/26/2020
384109-B@-2	Graco Inc Senior Note				2	12,650,000	104.9600	13,276,756	12,650,000	12,650,000	0	0	0	0	5.010	5.010	MJSD	35,209	633,765	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2	11,901,165	109.0400	12,457,903	11,425,000	11,789,201	0	(41,329)	0	0	5.350	4.855	MJSD	33,958	611,237	03/15/2016	07/26/2026
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORPORATE			2	1FE	2,092,170	99.4800	2,081,295	2,092,170	2,092,170	0	0	0	0	3.290	3.289	AO	15,487	68,832	09/16/2014	10/10/2034
38479*-AN-2	Grain Processing Corporation Series I Se			4	2	16,347,392	103.2000	14,912,729	14,450,000	14,907,964	0	(365,623)	0	0	7.180	6.163	MJSD	46,112	1,037,510	11/01/2017	09/15/2020
38479*-AP-7	Grain Processing Corporation Senior Note			4	2	7,500,000	102.2900	7,671,997	7,500,000	7,500,000	0	0	0	0	5.000	5.031	FMAN	47,917	375,000	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note			4	2	4,450,000	106.1300	4,722,666	4,450,000	4,450,000	0	0	0	0	5.970	6.014	MJSD	11,807	265,665	05/22/2014	12/15/2026
38479*-AT-9	Grain Processing Corporation Senior Unse			4	2	1,000,000	97.2600	972,627	1,000,000	1,000,000	0	0	0	0	4.380	4.404	MJSD	1,947	35,040	02/27/2018	03/15/2029
384802-AB-0	WW GRAINGER INC CORPORATE			2	1FE	22,116,240	102.7400	21,797,106	21,216,000	22,064,899	0	(18,047)	0	0	4.600	4.339	JD	43,375	975,936	04/08/2016	06/15/2045
384802-AC-8	WW GRAINGER INC CORPORATE			2	1FE	20,132,569	90.4200	18,327,121	20,270,000	20,138,706	0	2,683	0	0	3.750	3.788	MN	97,127	760,125	05/09/2016	05/15/2046
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1FE	17,532,370	137.8300	22,092,450	16,029,000	17,235,351	0	(44,246)	0	0	7.450	6.660	AO	252,101	1,194,161	04/01/2016	04/15/2035
387328-A#-4	Granite Construction Inc. Senior Note			4	2	4,690,681	101.5600	4,730,569	4,658,000	4,686,131	0	(14,421)	0	0	6.110	5.443	JD	15,021	284,604	11/01/2017	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note			4	3FE	7,672,391	100.1000	7,679,773	7,672,391	7,672,391	0	0	0	0	7.500	7.567	MJSD	1,598	575,429	09/20/2011	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3FE	3,897,600	99.7500	3,702,720	3,712,000	3,797,624	0	(39,782)	0	0	4.750	3.567	AO	37,223	176,320	05/26/2016	04/15/2021
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3FE	4,715,000	98.5000	4,590,100	4,660,000	4,696,576	0	(9,141)	0	0	4.875	4.636	MN	29,028	227,175	12/08/2016	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTL CORP CORPORATE			2	3FE	1,606,981	94.0000	1,501,180	1,597,000	1,604,342	0	(1,203)	0	0	4.125	4.029	FA	24,887	65,876	09/23/2016	08/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
389375-AJ-5	GRAY TELEVISION INC CORPORATE			2	4FE	478,750	93.2300	466,150	500,000	482,318	0	1,768	0	0	5.875	6.475	JJ	13,545	29,375	12/05/2016	07/15/2026
39029#-AG-6	Great Clips Inc Senior Secured Note			4	3	1,000,000	102.7800	1,027,757	1,000,000	1,000,000	0	0	0	0	7.250	7.314	JAJO	18,125	72,500	10/29/2010	10/01/2020
390568-AC-3	Great Lakes Cheese Co Inc. Senior Note			4	2Z	14,155,000	102.5400	14,513,850	14,155,000	14,155,000	0	0	0	0	5.100	5.132	FMAN	110,291	721,905	08/04/2011	08/06/2021
390568-AD-1	Great Lakes Cheese Co Inc. Senior Note			4	2Z	12,500,000	99.1100	12,389,212	12,500,000	12,500,000	0	0	0	0	3.800	3.818	JAJO	80,486	475,000	01/31/2014	01/31/2024
390568-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu			4	2Z	7,400,000	95.2900	7,051,220	7,400,000	7,400,000	0	0	0	0	3.360	3.374	MJSD	3,453	248,640	09/26/2017	09/27/2027
39121J-A*-1	Great River Energy First Mortgage Bonds			4	1	9,194,926	102.7200	7,942,469	7,732,558	8,179,534	0	(180,486)	0	0	5.810	1.994	JJ	224,631	449,262	01/01/2013	07/01/2021
39143@-AA-2	Great Western Leasing and Sale Senior Se			4	3Z	14,685,185	97.2600	14,282,328	14,685,185	14,685,185	0	0	0	0	6.349	6.560	MON	75,110	332,544	07/24/2018	07/24/2023
39265*-AG-3	Green Bay Packaging Senior Note			4	1	684,091	101.2000	692,268	684,091	684,091	0	0	0	0	4.990	5.020	FMAN	4,362	34,136	11/15/2004	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note			4	1	3,030,909	105.3000	3,191,495	3,030,909	3,030,909	0	0	0	0	5.760	5.800	MJSD	4,849	174,580	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note			4	1	18,181,818	102.4700	18,630,618	18,181,818	18,181,818	0	0	0	0	4.240	4.262	MJSD	2,141	770,909	06/30/2010	06/30/2026
39301#-AC-4	Green Diamond Resource Company Senior No				2Z	9,400,000	98.6800	9,276,242	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	401,380	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No			4	2Z	5,000,000	98.6300	4,931,435	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	213,500	09/29/2014	09/29/2034
39315A-L@-6	Green Mountain Power Corp Series UU Bond				1	5,000,000	121.3200	6,066,096	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
395268-AC-5	Greenheck Fan Corporation Senior Secured			4	2	35,008,571	102.8200	35,995,348	35,008,571	35,008,571	0	0	0	0	5.100	5.132	MJSD	74,393	1,785,437	09/16/2011	09/16/2021
395268-AD-3	Greenheck Fan Corporation Senior Note			4	2	1,112,897	99.6500	1,090,811	1,094,622	1,105,703	0	(1,607)	0	0	3.910	3.582	MJSD	2,259	42,800	04/01/2016	09/12/2024
397624-AG-2	GREIF INC CORPORATE				3FE	11,629,196	101.7500	10,317,450	10,140,000	10,341,035	0	(334,291)	0	0	7.750	4.263	FA	327,438	785,850	01/15/2015	08/01/2019
39808C-A*-6	Gridiron Funding, LLC Senior Secured Not			4	2FE	15,900,000	102.4000	16,280,803	15,900,000	15,900,000	0	0	0	0	5.640	5.678	MJSD	2,491	896,760	05/15/2017	06/30/2027
39839#-AF-8	Griffith Laboratories Int'l Senior Note			4	2	6,250,000	105.3100	6,581,660	6,250,000	6,250,000	0	0	0	0	5.470	5.506	JAJO	72,174	341,875	01/15/2014	01/15/2029
398433-AH-5	GRIFFON CORPORATION CORPORATE			2	4FE	12,416,079	90.5000	11,270,870	12,454,000	12,427,810	0	(7,479)	0	0	5.250	5.199	MS	217,945	653,835	11/27/2017	03/01/2022
39985#-AB-9	Growmark Inc. Series B Senior Note				2	6,000,000	100.4800	6,028,826	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	9,020	295,200	12/20/2010	12/20/2019
39985#-AC-7	Growmark Inc. Series C Senior Note				2	11,000,000	103.5800	11,393,327	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2	40,000,000	106.0100	42,403,820	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se			4	1	23,697,273	96.6800	22,910,826	23,696,250	23,697,232	0	(20)	0	0	3.770	3.769	JD	74,446	893,349	12/18/2017	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note			4	2Z	1,022,802	106.9400	1,093,781	1,022,802	1,022,802	0	0	0	0	7.610	7.683	MJSD	216	77,835	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note			4	2Z	419,520	106.9700	448,747	419,520	419,520	0	0	0	0	7.830	7.907	MJSD	91	32,848	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note			4	2	559,381	107.2600	600,009	559,381	559,381	0	0	0	0	7.990	8.070	MJSD	124	44,695	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note			4	2Z	359,572	106.6000	383,292	359,572	359,572	0	0	0	0	7.630	7.704	MJSD	76	27,435	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note			4	2	519,396	107.1300	556,446	519,396	519,396	0	0	0	0	7.920	7.999	MJSD	114	41,136	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note			4	2	559,381	107.7800	602,908	559,381	559,381	0	0	0	0	8.270	8.353	MJSD	129	46,261	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note			4	2	799,057	107.4700	858,719	799,057	799,057	0	0	0	0	8.100	8.180	MJSD	180	64,724	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note			4	2Z	299,683	107.0400	320,783	299,683	299,683	0	0	0	0	7.870	7.945	MJSD	66	23,585	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note			4	2Z	998,865	107.0400	1,069,194	998,865	998,865	0	0	0	0	7.870	7.945	MJSD	218	78,611	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note			4	2	1,318,452	106.6900	1,406,646	1,318,452	1,318,452	0	0	0	0	7.680	7.755	MJSD	281	101,257	11/01/2002	09/30/2022
402479-CB-3	GULF POWER CO CORPORATE				1FE	9,993,600	106.2700	10,627,200	10,000,000	9,993,958	0	129	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
402568-AC-9	Gulf States Toyota Inc/Friedki Senior No			4	2	1,240,000	98.2300	1,218,009	1,240,000	1,240,000	0	0	0	0	3.620	3.636	MJSD	3,367	44,888	06/04/2012	06/04/2024
402568-AD-7	Gulf States Toyota Inc/Friedki Senior No			4	2	11,700,000	99.5900	11,652,062	11,700,000	11,700,000	0	0	0	0	4.160	4.180	MJSD	1,352	486,720	12/31/2013	12/31/2025
402568-AJ-4	Gulf States Toyota Inc/Friedki Senior Un				2	6,700,000	98.3200	6,587,072	6,700,000	6,700,000	0	0	0	0	4.260	4.260	JAJO	53,120	142,710	04/24/2018	04/24/2028
404119-BQ-1	HCA INC CORPORATE				3FE	4,065,000	99.5000	3,980,000	4,000,000	4,043,281	0	(5,759)	0	0	5.250	5.046	AO	44,333	210,000	12/09/2014	04/15/2025
40412C-AC-5	HCA HOLDINGS INC CORPORATE				3FE	10,031,294	102.2500	9,780,213	9,565,000	9,936,356	0	(94,938)	0	0	6.250	4.313	FA	225,840	298,906	05/31/2018	02/15/2021
40429C-GD-8	HSBC FINANCE CORPORATION CORP				2FE	578,093	104.6600	523,275	500,000	532,770	0	(15,290)	0	0	6.676	3.324	JJ	15,392	33,380	12/07/2015	01/15/2021
40420I-AA-5	HSBC BANK USA CORPORATE				1FE	996,748	112.0400	890,718	795,000	969,540	0	(7,780)	0	0	5.875	3.991	MN	7,784	46,706	04/27/2015	11/01/2034
40420I-AB-3	HSBC BANK USA CORPORATE				1FE	1,829,668	109.2700	1,837,938	1,682,000	1,811,760	0	(5,459)	0	0	5.625	4.912	FA	35,743	94,613	04/27/2015	08/15/2035
40420I-AD-9	HSBC BANK USA MONEY MARKET				1FE	3,818,118	125.5000	3,407,461	2,715,000	3,710,572	0	(30,961)	0	0	7.000	4.261	JJ	87,634	190,050	04/27/2015	01/15/2039
40447@-AE-5	HMSHost Corporation Senior Note				1FE	42,000,000	104.9400	44,075,199	42,000,000	42,000,000	0	0	0	0	5.120	5.120	JJ	979,627	2,150,400	01/17/2013	01/17/2023
000000-00-0	Habitat Humanity Intl Senior Note			4	5GI	882,730	98.5200	888,627	901,981	884,258	0	1,529	0	0	4.250	4.725	JAJO	8,625	13,648	06/26/2018	07/10/2028
40521*-AA-4	Hahnes Investment Fund 2, LLC Leveraged			4	1Z	3,311,093	96.6800	3,325,753	3,440,000	3,313,999	0	2,906	0	0	4.750	5.101	JAJO	40,850	81,700	06/01/2018	12/15/2040
40573L-AW-6	HALFMOON PARENT INC CORPORATE			2	2FE	20,878,596	97.8400	20,482,804	20,935,000	20,877,234	0	(1,363)	0	0	4.900	4.916	JD	296,347	0	09/07/2018	12/15/2048
406216-AH-4	HALLIBURTON COMPANY CORPORATE				2FE	10,971,576	110.3700	9,374,892	8,493,750	8,975,357	0	(207,715)	0	0	8.750	5.938	FA	280,766	743,203	12/14/2004	02/15/2021
406216-AS-0	HALLIBURTON COMPANY				2FE	285,328	128.0800	243,350	190,000	284,990	0	(99)	0	0	7.600	5.030	FA	5,455	14,440	04/27/2015	08/15/2096
406216-AY-7	HALLIBURTON COMPANY CORPORATE				2FE	20,030,256	124.3000	18,964,604	15,257,000	19,374,284	0	(117,245)	0	0	7.450	5.240	MS	334,679	1,136,647	04/27/2015	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE			2	2FE	23,297,845	91.2700	21,491,553	23,548,000	23,319,300	0	5,268	0	0	4.500	4.567	MN	135,401	1,059,660	04/01/2016	11/15/2041
406216-BD-2	HALLIBURTON COMPANY CORPORATE			2	2FE	17,896,860	99.2600	17,867,160	18,000,000	17,946,540	0	10,442	0	0	3.500	3.570	FA	262,500	630,000	12/11/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY CORPORATE			2	2FE	51,371,372	95.3600	49,558,592	51,970,000	51,422,980	0	11,111	0	0	4.750	4.823	FA	1,028,573	2,468,575	12/07/2015	08/01/2043
406216-BJ-9	HALLIBURTON COMPANY CORPORATE			2	2FE	373,978	98.1900	367,219	374,000	373,978	0	0	0	0	4.850	4.850	MN	2,318	18,139	04/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY CORPORATE			2	2FE	6,158,090	98.1800	6,048,134	6,160,000	6,157,843	0	31	0	0	5.000	5.002	MN	39,356	308,000	11/05/2015	11/15/2045
406248-AD-2	Hallmark Cards, Inc. SR NT			4	2	104,158,000	129.4900	129,487,584	100,000,000	102,786,267	0	(140,382)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
406248-AH-3	Hallmark Cards, Inc. Senior Note				2	7,000,000	106.7400	7,471,680	7,000,000	7,000,000	0	0	0	0	7.910	7.910	JD	27,685	553,700	12/13/2000	12/13/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
41242*-AZ-5	Hardwood Funding, LLC Senior Secured Not				1FE	3,950,000	96.2200	3,800,520	3,950,000	3,950,000	0	0	0	0	3.380	3.380	JD	8,901	133,510	04/02/2015	06/07/2030
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL CORPORATE				1FE	49,781,788	99.9600	49,750,092	49,770,000	49,769,710	0	(4,268)	0	0	2.250	2.242	JJ	516,364	1,119,825	01/06/2016	01/15/2019
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL CORPORATE			2	1FE	2,022,800	98.2400	1,964,760	2,000,000	2,009,451	0	(4,641)	0	0	2.850	2.601	JJ	26,283	57,000	01/13/2016	01/15/2021
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER				1FE	54,900,000	99.8600	54,820,944	54,900,000	54,900,000	0	0	0	0	3.146	2.831	FMAN	196,692	791,731	05/16/2018	05/21/2020
413875-AT-2	HARRIS CORP DEL CORPORATE			2	2FE	496,609	102.8700	514,335	500,000	496,765	0	57	0	0	5.054	5.098	AO	4,492	25,270	12/07/2015	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	13,652,960	115.2200	12,674,310	11,000,000	13,559,577	0	(67,492)	0	0	6.100	4.435	AO	167,750	671,000	08/07/2017	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	5,822,534	113.3300	6,346,536	5,600,000	5,784,343	0	(6,324)	0	0	5.950	5.646	AO	70,342	333,200	06/13/2014	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	38,691,551	117.9400	34,499,799	29,251,000	38,464,700	0	(226,851)	0	0	6.625	4.336	MS	489,853	1,672,879	10/26/2018	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	29,372,779	92.9000	28,423,378	30,596,000	29,381,366	0	9,223	0	0	4.300	4.572	AO	277,744	700,814	09/06/2018	04/15/2043
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE			2	2FE	4,620,918	93.2700	4,430,183	4,750,000	4,621,960	0	1,043	0	0	4.400	4.568	MS	61,539	104,500	06/27/2018	03/15/2048
416518-AC-2	HARTFORD FINANCIAL SERVICES GR CORPORATE				2FE	1,121,595	122.5300	1,053,741	860,000	1,116,483	0	(5,112)	0	0	6.625	4.537	AO	12,028	56,975	02/28/2018	04/15/2042
416592-AC-7	HARTFORD LIFE DEBENTURES				3FE	12,942,875	113.0100	14,125,750	12,500,000	12,724,532	0	(19,040)	0	0	7.650	7.357	JD	42,500	956,250	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				3FE	5,066,800	114.1600	5,708,250	5,000,000	5,043,196	0	(2,188)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2Z	17,000,000	99.8400	16,973,255	17,000,000	17,000,000	0	0	0	0	3.990	3.990	MS	216,679	678,300	03/06/2013	03/06/2023
422418-AB-5	Hearst Communications, Inc. Guaranteed S				1	40,310,000	101.6000	40,954,401	40,310,000	40,310,000	0	0	0	0	5.290	5.290	JD	177,700	2,132,399	12/01/2009	12/02/2019
422418-AC-3	Hearst Communications, Inc. GTD Series A				1	29,315,749	102.9300	28,816,460	27,995,000	28,544,107	0	(137,291)	0	0	4.220	3.648	AO	295,347	1,181,389	01/01/2013	10/03/2022
422418-AJ-8	Hearst Communications, Inc. Senior Unsec				1	1,000,000	102.3700	1,023,684	1,000,000	1,000,000	0	0	0	0	4.020	4.020	JD	3,350	20,212	05/31/2018	06/01/2028
42251#-AG-9	HEB Grocery Company, LP Senior Note				1	6,000,000	107.9500	6,476,926	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1	50,000,000	102.3000	51,148,798	50,000,000	50,000,000	0	0	0	0	4.160	4.182	FMAN	346,667	2,080,000	11/19/2010	11/03/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	1,000,000	100.8900	1,008,870	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	5,000,000	101.7200	5,085,905	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	3,000,000	102.2500	3,067,615	3,000,000	3,000,000	0	0	0	0	4.350	4.350	JD	5,800	130,500	12/15/2011	12/16/2030
42251#-AU-8	HEB Grocery Company, LP Sr. Unsecured No				1	6,500,000	94.9200	6,169,491	6,500,000	6,500,000	0	0	0	0	3.540	3.540	MS	58,164	230,100	03/30/2016	03/30/2031
42251#-AY-0	HEB Grocery Company, LP Senior Unsecured				1	1,834,525	96.0500	1,717,200	1,787,883	1,830,818	0	(1,361)	0	0	4.160	3.986	MS	18,801	74,376	04/01/2016	03/30/2039
42251#-BB-9	HEB Grocery Company, LP Sr. Unsecured No				1	8,000,000	97.0400	7,763,089	8,000,000	8,000,000	0	0	0	0	4.340	4.340	MS	87,764	347,200	03/30/2016	03/30/2044
42251#-BC-7	HEB Grocery Company, LP Sr. Unsecured No				1	10,000,000	97.0800	9,708,115	10,000,000	10,000,000	0	0	0	0	4.360	4.360	MS	110,211	436,000	03/30/2016	03/30/2045
42307#-AA-6	Heitman America Real Est Hd LP Senior No				2	23,844,500	99.1200	23,634,005	23,844,500	23,844,500	0	0	0	0	3.770	3.800	MON	39,953	749,115	02/15/2018	02/16/2027
42307#-AB-4	Heitman America Real Est Hd LP Senior No				2	23,844,500	99.1200	23,634,005	23,844,500	23,844,500	0	0	0	0	3.770	3.800	MON	39,953	644,239	03/27/2018	02/16/2027
423074-AS-2	HEINZ COMPANY H J CORPORATE			2	2FE	1,496,000	100.4200	1,502,253	1,496,000	1,496,000	0	0	0	0	4.875	4.875	FA	27,551	72,930	01/26/2015	02/15/2025
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE				2FE	23,688,969	113.9200	27,340,080	24,000,000	23,783,181	0	9,811	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				2FE	27,553,302	114.5600	24,027,185	20,974,000	26,858,694	0	(162,402)	0	0	7.125	4.937	FA	622,666	1,494,398	12/02/2015	08/01/2039
42331#-AC-2	Helix North America I, LLC Senior Secure				2Z	4,300,000	100.5000	4,321,369	4,300,000	4,300,000	0	0	0	0	5.080	5.114	MJSD	607	41,261	10/23/2018	10/23/2028
42778*-AE-2	Herschend Entertainment Co LLC Senior No			4	3Z	13,782,042	101.4400	13,979,917	13,782,042	13,782,042	0	0	0	0	5.450	5.486	MJSD	10,432	751,121	03/26/2013	03/27/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No			4	3Z	10,277,924	101.4400	10,425,488	10,277,924	10,277,924	0	0	0	0	5.450	5.486	MJSD	7,780	560,147	03/26/2013	03/27/2023
42778*-AH-5	Herschend Entertainment Co LLC Senior No			4	3Z	9,050,000	102.1100	9,240,957	9,050,000	9,050,000	0	0	0	0	5.600	5.638	JAJO	95,729	506,800	01/23/2015	01/23/2025
42778*-AK-8	Herschend Entertainment Co LLC Senior Un			4	3Z	11,400,000	96.6400	11,016,975	11,400,000	11,400,000	0	0	0	0	4.050	4.070	MJSD	32,063	461,700	12/06/2016	12/06/2026
42778*-AL-6	Herschend Entertainment Co LLC Senior Un			4	2Z	3,000,000	99.9800	2,999,262	3,000,000	3,000,000	0	0	0	0	5.000	5.030	MJSD	4,167	75,000	06/21/2018	06/21/2028
427866-AT-5	HERSHEY CO CORPORATE			2	1FE	3,790,120	98.1800	3,730,802	3,800,000	3,795,294	0	996	0	0	2.625	2.655	MN	16,625	99,750	05/14/2013	05/01/2023
42809H-AD-9	HESS CORP CORPORATE				3FE	44,199,227	87.9900	37,348,629	42,445,000	43,980,288	0	(41,280)	0	0	5.600	5.307	FA	897,948	2,376,920	04/27/2015	02/15/2041
43128*-AA-5	Higman Barge Lines, Inc. Senior Secured			4	5	0	0.0000	0	0	0	0	0	0	0	8.020	0.000	MON	0	1,145,535	01/31/2017	01/31/2022
435596-D*-9	Hollingsworth & Vose Company Senior Secu			4	3	865,940	101.9400	867,922	851,373	862,036	0	(1,602)	0	0	4.670	4.088	JAJO	9,388	38,822	04/01/2016	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu			4	3	3,367,812	109.2100	3,337,028	3,055,488	3,055,488	0	0	0	(154,091)	4.360	4.232	JAJO	31,455	135,032	07/06/2012	07/08/2024
437076-AS-1	Home Depot Inc CORPORATE				1FE	50,936,665	120.1400	58,204,245	48,445,000	50,491,781	0	(132,661)	0	0	5.875	5.371	JD	118,589	2,846,144	12/19/2016	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			2	1FE	19,814,891	114.5200	21,255,469	18,560,000	19,641,252	0	(30,301)	0	0	5.400	4.943	MS	295,104	1,002,240	04/27/2015	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			2	1FE	13,376,890	122.7100	13,289,601	10,830,000	13,038,657	0	(59,261)	0	0	5.950	4.472	AO	161,096	644,385	04/27/2015	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE			2	1FE	25,368,759	98.2900	23,776,094	24,189,000	25,305,042	0	(30,227)	0	0	4.200	3.892	AO	253,985	1,015,938	06/21/2016	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			2	1FE	9,999,101	106.7300	10,390,360	9,735,000	9,977,892	0	(5,738)	0	0	4.875	4.697	FA	179,286	474,581	04/27/2015	02/15/2044
437076-BF-8	Home Depot Inc CORPORATE			2	1FE	6,760,845	100.7200	5,971,511	5,929,000	6,712,816	0	(18,284)	0	0	4.400	3.606	MS	76,814	260,876	06/16/2016	03/15/2045
437076-BG-6	Home Depot Inc CORPORATE			2	1FE	717,350	98.9500	712,447	720,000	718,636	0	374	0	0	2.625	2.683	JD	1,575	18,900	05/28/2015	06/01/2022
437076-BH-4	Home Depot Inc CORPORATE			2	1FE	19,096,670	99.6600	17,420,568	17,480,000	19,013,234	0	(33,338)	0	0	4.250	3.727	AO	185,725	742,900	09/07/2016	04/01/2046
437076-BP-6	Home Depot Inc CORPORATE			2	1FE	6,930,553	84.0800	5,940,464	7,065,000	6,933,917	0	1,619	0	0	3.500	3.590	MS	72,809	247,275	09/06/2016	09/15/2056
437076-BS-0	Home Depot Inc CORPORATE			2	1FE	24,565,250	94.3400	23,586,000	25,000,000	24,568,781	0	3,531	0	0	3.900	4.002	JD	43,333	487,500	08/27/2018	06/15/2047
437076-BW-1	Home Depot Inc CORPORATE			2	1FE	2,269,302	102.4300	2,340,434	2,285,000	2,269,339	0	37	0	0	3.900	3.984	JD	6,189	0	11/27/2018	12/06/2028
438506-AS-6	HONEYWELL INC DEBENTURES				1FE	7,242,800	119.1900	8,939,025	7,500,000	7,353,680	0	10,332	0	0	6.625	6.905	JD	22,083	496,875	09/23/1999	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1FE	26,690,150	120.1000	30,024,000	25,000,000	26,336,839	0	(47,211)	0	0	5.700	5.224	MS	419,583	1,425,000	05/12/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1FE	18,025,272	120.7100	17,743,782	14,700,000	17,506,032	0	(101,133)	0	0	5.700	4.190	MS	246,715	837,900	12/07/2015	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1FE	23,987,546	118.0300	26,415,562	22,380,000	23,849,386	0	(39,994)	0	0	5.375	4.871	MS	400,975	1,202,925	12/17/2015	03/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE			2	1FE	13,370,307	94.9300	12,521,135	13,190,000	13,367,271	0	(3,036)	0	0	3.812	3.735	MN	55,867	502,803	01/31/2018	11/21/2047
439223-AA-6	Hoosier Energy Rural Electric Senior Not			4	1FE	3,456,582	109.8600	3,295,955	3,000,000	3,415,199	0	(15,242)	0	0	4.860	3.809	MS	42,930	145,800	03/15/2016	09/15/2039
443510-AG-7	HUBBELL INC CL B CORPORATE			2	2FE	1,400,350	94.5400	1,323,504	1,400,000	1,400,227	0	(33)	0	0	3.350	3.347	MS	15,633	46,900	03/08/2016	03/01/2026
44409#-AA-9	Hudson Pacific Properties, L.P Senior Un				2	35,000,000	96.8700	33,903,329	35,000,000	35,000,000	0	0	0	0	3.980	3.980	JJ	677,153	1,393,000	07/06/2016	07/06/2026
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note			4	3	22,179,889	103.4200	22,937,854	22,179,889	22,179,889	0	0	0	0	6.250	6.298	MJSD	3,851	1,386,243	08/30/2012	03/31/2042
444859-BD-3	HUMANA INC CORPORATE			2	2FE	18,328,126	99.9200	17,785,582	17,800,000	18,257,909	0	(70,217)	0	0	3.850	3.334	AO	171,325	685,300	01/19/2018	10/01/2024
444859-BE-1	HUMANA INC CORPORATE			2	2FE	1,190,550	102.7200	1,150,453	1,120,000	1,185,704	0	(1,407)	0	0	4.950	4.553	AO	13,860	55,440	12/07/2015	10/01/2044
44569*-BF-7	Hunt Oil Company Senior Note				4	25,610,000	100.0200	25,615,728	25,610,000	25,610,000	0	0	0	0	9.000	9.000	FMAN	217,685	2,304,900	02/27/2009	02/27/2019
44569*-BK-6	Hunt Oil Company Series C Senior Note				4	18,450,000	85.1900	15,717,625	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BR-1	Hunt Oil Company Senior Note				4	9,810,000	67.4200	6,614,289	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	414,963	11/12/2014	11/13/2029
44644A-AE-7	HUNTINGTON NATL BK BANK NOTE			2	1FE	22,041,465	99.6600	22,238,013	22,315,000	22,050,797	0	9,332	0	0	3.550	3.823	AO	187,043	7,908	10/18/2018	10/06/2023
44855#-AU-4	Hy Vee, Inc. Seires S Senior Note				2	10,000,000	99.9600	9,995,592	10,000,000	10,000,000	0	0	0	0	3.950	3.969	MJSD	15,361	397,194	12/15/2010	12/16/2019
44855#-AV-2	Hy Vee, Inc. Series T Senior Note				2	20,000,000	100.5600	20,112,344	20,000,000	20,000,000	0	0	0	0	4.190	4.212	MJSD	32,589	842,656	12/15/2010	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note			4	2	3,162,500	100.2200	3,169,491	3,162,500	3,162,500	0	0	0	0	3.940	3.959	MJSD	5,538	124,603	12/15/2011	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				2	17,700,000	97.8200	17,314,812	17,700,000	17,700,000	0	0	0	0	3.250	3.250	MJSD	27,165	575,250	12/14/2012	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note			4	2	2,800,000	100.2200	2,806,143	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				2	5,300,000	96.5500	5,116,980	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	205,640	12/15/2014	12/17/2029
44855#-BA-7	Hy Vee, Inc. Senior Unsecured Note				2	20,000,000	96.8900	19,378,274	20,000,000	20,000,000	0	0	0	0	4.000	4.000	MJSD	44,444	800,000	12/11/2015	12/11/2030
44855#-BB-5	Hy Vee, Inc. Senior Unsecured Note				2	10,000,000	97.9700	9,796,924	10,000,000	10,000,000	0	0	0	0	3.430	3.445	MJSD	1,906	343,000	12/29/2015	12/15/2023
449148-AA-9	Hypertherm, Inc Senior Secured Note			4	3	5,000,000	101.2600	5,062,917	5,000,000	5,000,000	0	0	0	0	4.950	4.979	MJSD	8,250	247,500	12/19/2013	12/20/2021
449298-AD-6	ICRE REIT HLDGS Senior Note				2	25,345,224	99.8400	25,302,591	25,342,396	25,344,190	0	(389)	0	0	3.820	3.820	MON	61,850	968,080	04/01/2016	03/08/2023
449298-AE-4	ICRE REIT HLDGS Senior Note				2	15,038,011	99.1100	14,910,299	15,044,721	15,040,342	0	876	0	0	3.650	3.658	MON	45,761	549,132	04/01/2016	07/01/2023
44932H-AD-5	INTERNATIONAL BUSINESS MACHINE CORP FLOA				1FE	60,000,000	99.8100	59,887,800	60,000,000	60,000,000	0	0	0	0	2.889	2.382	MJSD	125,185	1,335,121	09/05/2017	09/06/2019
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOA				1FE	50,000,000	99.7700	49,885,500	50,000,000	50,000,000	0	0	0	0	3.177	3.177	FMAN	141,184	0	11/27/2018	11/30/2020
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project			4	5GI	20,135,164	98.0800	19,835,285	20,224,349	20,140,619	0	5,455	0	0	4.380	4.458	MS	223,917	737,187	05/01/2018	10/01/2035
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project			4	2Z	4,897,500	100.6900	4,931,317	4,897,500	4,897,500	0	0	0	0	5.100	5.101	MS	40,935	0	11/02/2018	09/30/2036
45138L-BA-0	IDAHO PWR CO CORPORATE			2	1FE	3,497,690	99.3300	3,476,515	3,500,000	3,497,743	0	51	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
45138L-BD-4	IDAHO PWR CO CORPORATE			2	1FE	8,604,361	90.6300	7,967,926	8,792,000	8,615,814	0	3,714	0	0	3.650	3.769	MS	106,969	320,908	11/17/2015	03/01/2045
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec			4	3Z	10,274,063	96.7800	9,943,568	10,274,063	10,274,063	0	0	0	0	5.800	5.799	MS	150,629	595,896	05/19/2016	03/31/2023
45168D-C8-1	Idexx Laboratories Inc. Senior Unsecured				2	70,960,000	103.4300	74,551,458	72,079,193	72,079,193	0	0	0	(3,635,013)	1.785	1.785	JD	46,461	1,293,029	06/18/2015	06/18/2025
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			2	1FE	30,888,740	108.9200	29,428,554	27,019,000	30,375,003	0	(92,535)	0	0	4.875	4.022	MS	387,835	1,317,176	04/01/2016	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE			2	1FE	85,387,038	98.4400	82,826,861	84,142,000	85,149,589	0	(30,834)	0	0	3.900	3.817	MS	1,093,846	3,281,538	12/19/2016	09/01/2042
452308-AU-3	Illinois Tool Wks Inc CORPORATE				1FE	802,675	99.8400	798,744	800,000	800,127	0	(852)	0	0	1.950	1.843	MS	5,200	15,600	12/07/2015	03/01/2019
454889-AM-8	INDIANA MICH PWR CO CORPORATE				2FE	2,833,281	116.7300	2,702,323	2,315,000	2,825,240	0	(8,041)	0	0	6.050	4.292	MS	41,239	70,029	07/23/2018	03/15/2037
454889-AQ-9	INDIANA MICH PWR CO CORPORATE			2	2FE	13,599,529	100.7400	13,765,848	13,665,000	13,602,002	0	1,133	0	0	4.550	4.579	MS	183,073	621,758	03/01/2016	03/15/2046
454889-AT-3	INDIANA MICH PWR CO CORPORATE			2	1FE	4,067,480	98.2900	3,931,480	4,000,000	4,067,065	0	(415)	0	0	4.250	4.150	FA	67,528	0	08/31/2018	08/15/2048
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				1FE	4,967,900	118.6500	5,932,550	5,000,000	4,974,176	0	773	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	1,277,832	105.0700	1,260,876	1,200,000	1,272,705	0	(1,875)	0	0	4.875	4.444	MN	9,750	58,500	02/23/2016	11/01/2041
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	11,980,800	101.8200	12,218,400	12,000,000	11,982,162	0	377	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	33,811,127	99.0800	32,863,841	33,170,000	33,778,379	0	(11,964)	0	0	4.700	4.578	MS	519,663	1,549,590	04/26/2018	09/01/2045
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE			2	1FE	3,098,931	91.3300	2,889,808	3,164,000	3,100,345	0	691	0	0	4.050	4.170	MN	21,357	105,462	08/30/2018	05/01/2046
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE			4	2FE	1,457,703	106.0800	1,419,318	1,337,919	1,388,958	0	(21,561)	0	0	9.770	6.170	JD	5,810	130,715	11/01/2013	12/15/2020
45686X-CE-1	INGERSOLL RAND NOTES				2FE	685,000	107.4800	736,211	685,000	685,000	0	0	0	0	6.230	6.229	MN	5,453	42,676	11/14/1997	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2FE	685,000	109.3300	748,890	685,000	685,000	0	0	0	0	6.015	6.015	FA	15,565	41,203	11/21/1997	02/15/2028
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				2FE	9,002,827	102.4700	9,196,952	8,975,000	8,989,896	0	(3,019)	0	0	4.250	4.208	JD	16,953	381,438	06/13/2014	06/15/2023
457030-AJ-3	INGLES MKTS INC CORPORATE			2	3FE	14,801,758	98.7500	14,641,663	14,827,000	14,799,442	0	(9,800)	0	0	5.750	5.693	JD	37,891	852,553	11/28/2016	06/15/2023
457728-AC-3	Innovative Solar 42, LLC Debt in a Proje			4	3Z	22,314,009	99.4000	22,180,301	22,314,009	22,314,009	0	0	0	0	4.200	4.221	MJSD	2,603	937,188	04/04/2017	02/28/2033
458140-AM-2	INTEL CORP CORPORATE				1FE	1,072,600	98.5000	1,042,098	1,058,000	1,066,791	0	(2,092)	0	0	2.700	2.478	JD	1,270	28,566	02/23/2016	12/15/2022
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE				1FE	10,615,630	102.4800	10,693,684	10,435,000	10,608,870	0	(6,760)	0	0	4.000	3.617	AO	88,118	0	10/18/2018	10/15/2023
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1FE	2,461,061	100.5300	2,362,385	2,350,000	2,440,910	0	(12,117)	0	0	3.750	3.102	JD	7,344	88,125	04/21/2017	12/01/2025
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE			2	1FE	7,049,094	100.3600	7,120,471	7,095,000	7,050,842	0	1,749	0	0	3.450	3.593	MS	93,831	0	10/17/2018	09/21/2023
459200-AG-6	IBM CORP DEBENTURES				1FE	13,021,275	104.4300	13,053,375	12,500,000	12,538,248	0	(45,286)	0	0	8.375	7.965	MN	174,479	1,046,875	11/08/2000	11/01/2019
459200-AM-3	IBM CORP DEBENTURES				1FE	12,307,487	118.0600	13,330,771	11,292,000	11,771,340	0	(54,994)	0	0	7.000	6.225	AO	133,936	790,440	12/19/2008	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1FE	6,054,602	123.6700	7,667,416	6,200,000	6,067,533	0	1,217	0	0	7.000	7.173	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1FE	1,405,834	114.4000	1,578,761	1,380,000	1,392,446	0	(1,084)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES				1FE	3,202,890	117.2000	3,516,120	3,000,000	3,116,742	0	(9,527)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GS-4	IBM CORP CORPORATE				1FE	22,085,000	110.8400	24,479,677	22,085,000	22,085,000	0	0	0	0	5.600	5.600	MN	106,499	1,236,760	11/30/2009	11/30/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
459200-HF-1	IBM CORP CORP				1FE	1,354,811	89.8500	1,316,259	1,465,000	1,361,963	0	2,439	0	0	4.000	4.488	JD	1,791	58,600	12/07/2015	06/20/2042
459200-HP-9	IBM CORP CORPORATE				1FE	10,142,440	98.9100	10,063,889	10,175,000	10,158,504	0	3,232	0	0	3.375	3.413	FA	143,086	343,406	07/29/2013	08/01/2023
459200-HU-8	IBM CORP CORPORATE				1FE	20,956,320	99.2800	20,847,960	21,000,000	20,975,090	0	4,249	0	0	3.625	3.650	FA	293,927	761,250	02/06/2014	02/12/2024
459506-B#-7	Intl Flavors & Fragrances Senior Note				2	0	0.0000	0	0	0	0	0	0	0	6.350	0.000	MS	0	38,128	09/27/2007	09/27/2019
459506-C*-0	Intl Flavors & Fragrances Senior Note				2	0	0.0000	0	0	0	0	0	0	0	6.500	0.000	MS	0	1,329,555	09/27/2007	09/27/2022
460146-CC-5	INTL PAPER CORP CORPORATE				2FE	2,557,363	133.0300	2,328,078	1,750,000	2,468,433	0	(20,740)	0	0	8.700	5.294	JD	6,767	152,250	04/08/2014	06/15/2038
460146-CH-4	INTL PAPER CORP CORPORATE			2	2FE	18,205,692	105.3400	15,608,524	14,817,000	17,790,588	0	(75,284)	0	0	6.000	4.559	MN	113,597	889,020	10/31/2012	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE			2	2FE	1,631,194	89.6600	1,425,610	1,590,000	1,628,452	0	(806)	0	0	4.800	4.635	JD	3,392	76,320	04/27/2015	06/15/2044
460146-CN-1	INTL PAPER CORP CORPORATE			2	2FE	4,647,907	93.8800	4,484,839	4,777,000	4,653,492	0	1,960	0	0	5.150	5.330	MN	31,435	246,016	12/21/2015	05/15/2046
460335-A@-1	Intl Speedway Corp Senior Note				2	2,610,964	98.5900	2,518,070	2,554,118	2,594,249	0	(6,245)	0	0	3.950	3.641	MS	30,266	100,888	04/01/2016	09/13/2024
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				1FE	9,965,400	122.8200	12,281,800	10,000,000	9,973,644	0	954	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			2	1FE	1,227,411	105.1300	1,287,794	1,225,000	1,227,113	0	(49)	0	0	4.700	4.687	AO	12,155	57,575	10/07/2013	10/15/2043
461070-AL-8	INTERSTATE POWER & LIGHT CORPORATE			2	2FE	3,316,698	97.4500	3,215,982	3,300,000	3,310,699	0	(1,777)	0	0	3.250	3.184	JD	8,938	107,250	06/29/2015	12/01/2024
461070-AN-4	INTERSTATE POWER & LIGHT CORPORATE			2	2FE	2,068,744	90.5400	2,082,489	2,300,000	2,076,944	0	4,125	0	0	3.700	4.302	MS	25,057	85,100	12/19/2016	09/15/2046
46113V-AD-0	INTERVAL ACQUISITION COR CORPORATE			2	4FE	5,560,170	99.7500	5,464,305	5,478,000	5,519,041	0	(16,649)	0	0	5.625	5.269	AO	65,051	308,138	06/07/2016	04/15/2023
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			4	2	11,072,011	107.3100	11,881,586	11,072,011	11,072,011	0	0	0	0	5.500	5.427	JAN	578,513	617,418	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note			4	2	3,105,018	105.1200	3,263,981	3,105,018	3,105,018	0	0	0	0	5.500	5.424	JAN	162,237	138,098	01/24/2018	01/24/2031
46301*-AA-7	Ironbound Studios, LLC Secured Promissor			4	5	1,392,780	92.6300	1,785,662	1,927,724	1,530,122	0	137,342	0	0	8.000	21.944	MJSD	428	154,227	12/31/2017	12/31/2020
463556-AD-2	Iroquois Gas Transmission Syst Senior No			4	2FE	1,496,147	108.7500	1,627,041	1,496,147	1,496,147	0	0	0	0	6.100	6.097	AO	15,464	91,265	08/13/2002	10/31/2027
46361*-AT-3	Irvine/Land Co LLC Senior Note				1FE	98,230,000	100.0600	98,291,767	98,230,000	98,230,000	0	0	0	0	3.820	3.820	JJ	1,834,500	3,752,386	07/05/2011	07/05/2019
46361*-BG-0	Irvine/Land Co LLC Senior Note				1FE	2,380,000	98.5300	2,345,035	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	86,870	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1FE	29,620,000	97.5900	28,906,856	29,620,000	29,620,000	0	0	0	0	3.780	3.780	FA	435,414	1,119,636	08/11/2014	08/13/2029
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2FE	4,995,500	117.8700	5,893,650	5,000,000	4,995,706	0	109	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE				1FE	7,784,606	121.6100	7,788,864	6,405,000	7,579,557	0	(36,143)	0	0	6.400	4.914	MN	52,379	409,920	04/27/2015	05/15/2038
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE				1FE	19,572,756	100.9800	19,791,688	19,600,000	19,594,369	0	1,231	0	0	6.300	6.319	AO	233,240	1,234,800	04/16/2009	04/23/2019
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE				1FE	2,389,950	101.8000	2,545,050	2,500,000	2,475,196	0	12,889	0	0	4.250	4.832	AO	22,431	106,250	04/01/2011	10/15/2020
46625H-HV-5	JP MORGAN CHASE & CO CORPORATE				1FE	8,338,379	110.7700	7,539,842	6,807,000	8,228,620	0	(40,229)	0	0	5.500	4.046	AO	79,037	374,385	09/20/2016	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE				1FE	34,583,175	112.6600	30,586,606	27,149,000	34,120,909	0	(191,029)	0	0	5.600	3.880	JJ	701,048	1,520,344	08/08/2016	07/15/2041
46625H-JM-3	JP MORGAN CHASE & CO CORPORATE				1FE	2,677,570	109.9300	2,451,417	2,230,000	2,645,494	0	(9,243)	0	0	5.625	4.380	FA	47,039	125,438	04/27/2015	08/16/2043
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE				1FE	15,451,611	101.8300	14,554,115	14,292,000	15,375,078	0	(23,618)	0	0	4.850	4.350	FA	288,817	693,162	12/07/2015	02/01/2044
46625H-JZ-4	JP MORGAN CHASE & CO CORPORATE				1FE	3,026,790	97.5700	2,927,040	3,000,000	3,020,446	0	(2,146)	0	0	4.125	4.024	JD	5,500	123,750	12/07/2015	12/15/2026
46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	9,224,133	93.0100	8,325,146	8,951,000	9,217,262	0	(5,148)	0	0	4.260	4.079	FA	136,637	381,313	10/24/2017	02/22/2048
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	5,058,200	90.8200	4,540,950	5,000,000	5,070,724	0	12,524	0	0	3.882	4.088	JJ	84,649	194,100	01/17/2018	07/24/2038
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	9,392,600	87.7100	8,770,700	10,000,000	9,401,171	0	8,571	0	0	3.897	4.258	JJ	171,035	194,850	03/05/2018	01/23/2049
46647P-AX-4	JPMORGAN CHASE & CO CORP FLOATER			2	1FE	1,000,000	101.7200	1,017,150	1,000,000	1,000,000	0	0	0	0	4.452	4.124	JD	3,215	0	11/28/2018	12/05/2029
46648@-AD-1	Huber, J.M. Corporation SRNT				3	13,984,000	105.0700	14,693,089	13,984,000	13,984,000	0	0	0	0	7.400	7.400	AO	175,344	1,034,816	10/31/1997	10/30/2027
46663#-AA-5	J-POWER USA Generation Capital Senior Se			4	5GI	9,346,500	93.8500	8,771,649	9,346,500	9,346,500	0	0	0	0	5.400	5.440	JAJO	85,520	504,711	10/25/2017	10/25/2024
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No			4	2Z	2,400,000	102.3500	2,456,309	2,400,000	2,400,000	0	0	0	0	5.090	5.121	JAJO	28,843	122,160	10/06/2010	10/06/2022
476556-DB-8	JERSEY CENTRAL PWR & LT CORPORATE			2	2FE	10,261,440	104.1100	9,994,848	9,600,000	10,084,790	0	(87,214)	0	0	4.700	3.586	AO	112,800	451,200	12/05/2016	04/01/2024
476556-DC-6	JERSEY CENTRAL PWR & LT CORPORATE			2	2FE	2,581,848	100.7200	2,500,828	2,483,000	2,561,566	0	(9,965)	0	0	4.300	3.768	JJ	49,232	106,769	11/28/2016	01/15/2026
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1FE	8,939,044	124.8000	10,237,016	8,203,000	8,796,902	0	(19,726)	0	0	5.950	5.316	FA	184,385	488,079	04/01/2016	08/15/2037
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1FE	54,705,461	124.1400	60,810,207	48,984,000	53,859,508	0	(153,825)	0	0	5.850	5.025	JJ	1,321,343	2,865,564	04/01/2016	07/15/2038
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1FE	9,905,749	107.8700	9,994,341	9,265,000	9,851,074	0	(17,040)	0	0	4.500	4.054	MS	138,975	416,925	03/22/2016	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE				1FE	31,874,788	110.0600	32,535,214	29,560,000	31,647,768	0	(56,091)	0	0	4.850	4.347	MN	183,190	1,433,660	01/21/2016	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			2	1FE	10,818,530	106.8600	11,588,750	10,845,000	10,823,568	0	782	0	0	4.375	4.391	JD	34,267	474,469	04/27/2015	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			2	1FE	64,090,214	107.0800	67,479,295	63,020,000	64,018,190	0	(24,363)	0	0	4.500	4.391	JD	204,815	2,835,900	10/06/2015	12/05/2043
478160-BU-7	JOHNSON & JOHNSON CORPORATE			2	1FE	1,327,991	94.8100	1,265,714	1,335,000	1,328,661	0	261	0	0	3.550	3.587	MS	15,798	47,393	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON CORPORATE			2	1FE	20,429,095	94.9800	19,062,687	20,070,000	20,408,093	0	(7,689)	0	0	3.700	3.600	MS	247,530	742,590	03/23/2016	03/01/2046
478160-CK-8	JOHNSON & JOHNSON CORPORATE			2	1FE	3,668,924	95.8400	3,565,434	3,720,000	3,673,267	0	4,342	0	0	2.900	3.060	JJ	49,745	73,418	01/26/2018	01/15/2028
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1FE	44,626,090	105.5300	47,594,481	45,100,000	44,691,507	0	10,360	0	0	4.800	4.868	MS	721,600	2,164,800	12/05/2013	09/01/2040
478165-AH-6	S.C. Johnson & Son, Inc. CORPORATE			2	1FE	11,455,459	108.3500	12,286,663	11,340,000	11,448,689	0	(1,988)	0	0	4.750	4.686	AO	113,715	538,650	10/14/2015	10/15/2046
48021P-A*-9	Jones Lang LaSalle Finance B.V Senior Un				2	28,162,500	101.4400	28,991,086	28,578,750	28,578,750	0	0	0	(1,441,250)	1.960	1.960	MN	71,574	567,935	06/27/2017	06/28/2027
48021P-A@-7	Jones Lang LaSalle Finance B.V Senior Un				2	15,316,900	101.6500	15,799,386	15,543,288	15,543,288	0	0	0	(783,861)	2.210	2.210	MN	43,893	348,284	06/27/2017	06/27/2029
48104*-AA-2	Joshua Green Corp and 4th Ave Senior Sec				2FE	1,000,000	94.9200	949,162	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	17,493	38,400	07/17/2017	07/19/2032
48104*-AB-0	Joshua Green Corp and 4th Ave Senior Sec				2FE	1,000,000	96.6900	966,902	1,000,000	1,000,000	0	0	0	0	4.080	4.080	MS	12,240	20,400	03/13/2018	03/14/2033
48121@-AA-9	JRD Holdings LLC Senior Note			4	2FE	4,005,714	100.0700	4,008,686	4,005,714	4,005,714	0	0	0	0	4.040	4.039	AO	27,421	161,831	04/30/2012	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note			4	2FE	6,427,500	100.2800	6,445,585	6,427,500	6,427,500	0	0	0	0	4.130	4.129	MS	69,313	265,456	03/27/2014	03/27/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1FE	37,459,622	109.8400	35,010,544	31,875,000	37,135,905	0	(140,877)	0	0	5.400	4.245	JJ	836,719	1,721,250	09/20/2016	01/06/2042
48203R-AD-6	Juniper Networks Inc CORPORATE				2FE	5,921,305	99.0900	4,954,600	5,000,000	5,810,377	0	(20,226)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
48282T-A*-5	Kadant Inc Senior Unsecured Note			4	2Z	5,000,000	101.7200	5,086,260	5,000,000	5,000,000	0	0	0	0	4.900	4.899	JD	11,569	0	12/14/2018	12/14/2028
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				2FE	4,969,957	119.7100	5,985,700	5,000,000	4,976,589	0	764	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	10,588,380	113.2200	10,928,187	9,652,000	10,524,477	0	(22,157)	0	0	5.300	4.642	AO	127,889	511,556	06/01/2016	10/01/2041
485134-BN-9	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	544,797	98.9200	544,077	550,000	546,812	0	692	0	0	3.150	3.298	MS	5,101	17,325	12/22/2015	03/15/2023
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	6,096,271	96.3500	6,079,937	6,310,000	6,097,520	0	1,242	0	0	4.200	4.408	JD	11,779	153,510	09/20/2018	06/15/2047
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE			2	2FE	2,998,100	96.9900	2,909,610	3,000,000	2,998,031	0	(69)	0	0	4.200	4.204	MS	37,100	67,900	03/20/2018	03/15/2048
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	5,714,240	93.0200	5,581,380	6,000,000	5,718,277	0	4,037	0	0	4.300	4.623	MN	32,967	258,000	04/26/2018	05/15/2043
485170-AV-6	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	5,061,854	97.8200	4,891,100	5,000,000	5,040,230	0	(9,084)	0	0	3.000	2.792	MN	19,167	150,000	07/26/2016	05/15/2023
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE			2	2FE	38,058,902	97.6600	37,338,772	38,235,000	38,059,764	0	862	0	0	4.700	4.728	MN	299,508	888,539	09/18/2018	05/01/2048
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE			2	1FE	3,981,568	99.3400	3,866,196	3,892,000	3,976,192	0	(1,918)	0	0	4.300	4.159	JJ	77,170	167,356	03/23/2017	07/15/2044
486606-L@-3	Kayne Anderson MLP/Midstream I Senior No				1FE	1,000,000	98.7500	987,462	1,000,000	1,000,000	0	0	0	0	3.260	3.260	JD	1,087	32,600	10/29/2014	10/31/2022
487836-AT-5	KELLOGG COMPANY DEBENTURES				2FE	25,666,758	127.2900	31,821,750	25,000,000	25,437,454	0	(23,254)	0	0	7.450	7.225	AO	465,625	1,862,500	05/24/2004	04/01/2031
487836-BC-1	KELLOGG COMPANY CORPORATE				2FE	2,703,619	100.7500	2,644,635	2,625,000	2,633,429	0	(9,439)	0	0	4.150	3.768	MN	13,920	108,938	06/21/2010	11/15/2019
487836-BW-7	KELLOGG COMPANY CORPORATE			2	2FE	492,520	99.7000	498,505	500,000	492,659	0	139	0	0	4.300	4.493	MN	2,747	10,810	10/04/2018	05/15/2028
488378-AB-2	Kemin Industries Inc. Senior Note			4	2	5,156,250	100.7800	5,196,748	5,156,250	5,156,250	0	0	0	0	4.540	4.565	MJSD	15,606	234,094	01/31/2014	12/07/2023
49071*-AA-9	Kent Precision Food Group Inc Senior Uns			4	2	1,250,000	95.6700	1,195,836	1,250,000	1,250,000	0	0	0	0	3.910	3.929	MJSD	2,172	48,875	08/25/2016	12/15/2029
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE			2	1FE	12,822,738	112.2400	13,166,339	11,730,000	12,746,246	0	(29,307)	0	0	5.125	4.479	MN	100,194	601,163	12/12/2016	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			2	1FE	27,881,136	105.1800	29,035,767	27,605,000	27,858,403	0	(5,936)	0	0	4.650	4.585	MN	164,020	1,283,633	01/07/2016	11/15/2043
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE			2	1FE	42,649,401	101.1000	41,448,787	40,997,000	42,556,563	0	(32,307)	0	0	4.375	4.135	AO	448,405	1,760,019	08/28/2018	10/01/2045
492398-AB-4	KerrMcGee Gunnison Trst KMG II Senior No			4	2	1,074,800	100.9800	966,923	957,497	972,094	0	(17,653)	0	0	6.720	2.801	JJ	26,989	64,344	01/01/2013	01/30/2020
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2FE	1,751,980	118.5400	2,370,780	2,000,000	1,857,780	0	10,274	0	0	6.950	8.068	FA	57,917	139,000	09/09/1999	02/01/2028
49326E-EF-6	KEYCORP CORPORATE				2FE	7,036,750	99.2400	6,947,150	7,000,000	7,013,967	0	(7,985)	0	0	2.900	2.778	MS	59,772	203,000	01/25/2016	09/15/2020
49327M-2F-0	KEYBANK NA				1FE	10,370,435	99.3900	10,311,298	10,375,000	10,374,048	0	905	0	0	2.500	2.509	JD	11,528	259,375	11/17/2014	12/15/2019
49327M-2K-9	KEYBANK NA MONEY MARKET				1FE	3,196,017	97.5800	3,220,206	3,300,000	3,228,471	0	9,706	0	0	3.300	3.682	JD	9,075	108,900	06/29/2015	06/01/2025
49327M-2U-7	KEYBANK NA BANK NOTE				1FE	9,800,904	99.8900	9,853,754	9,865,000	9,807,291	0	6,386	0	0	3.375	3.526	MS	105,432	166,472	06/27/2018	03/07/2023
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				2FE	20,000,000	112.3700	22,473,600	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				1FE	13,979,484	119.1300	13,104,630	11,000,000	13,600,695	0	(69,830)	0	0	5.819	4.176	AO	160,023	640,090	01/01/2013	04/01/2041
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1FE	34,295,907	131.8000	33,075,904	25,094,765	32,717,342	0	(271,076)	0	0	6.625	4.228	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	3,429,465	100.9500	3,432,266	3,400,000	3,406,254	0	(3,879)	0	0	3.625	3.502	FA	51,354	123,250	04/05/2012	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1FE	18,320,994	114.9500	21,178,801	18,425,000	18,334,381	0	2,062	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE				1FE	3,910,400	96.9400	3,877,400	4,000,000	3,957,546	0	8,935	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1FE	825,556	93.6600	810,124	865,000	829,858	0	841	0	0	3.700	3.961	JD	2,667	32,005	05/20/2013	06/01/2043
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	12,941,516	111.5400	14,468,320	12,972,000	12,947,051	0	602	0	0	6.950	6.968	JJ	415,717	901,554	06/18/2007	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	1,426,416	106.6500	1,866,410	1,750,000	1,442,009	0	5,506	0	0	6.500	8.293	MS	37,917	113,750	12/07/2015	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	1,697,297	106.1300	1,804,227	1,700,000	1,697,403	0	48	0	0	6.375	6.387	MS	36,125	108,375	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	4,076,491	100.7400	4,110,070	4,080,000	4,078,613	0	346	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
49803#-AA-0	Kite Realty Group LP Senior Unsecured No				2	9,000,000	98.3900	8,855,257	9,000,000	9,000,000	0	0	0	0	4.230	4.230	MS	117,383	380,700	09/10/2015	09/11/2023
499040-AH-6	KNIGHT RIDDER INC DEBENTURES			4	5FE	655,200	118.0000	6,442,800	5,460,000	1,022,829	0	44,903	0	0	7.150	59.503	MN	65,065	390,390	10/30/1997	11/01/2027
500255-AR-5	KOHLS CORPORATION CORPORATE			2	2FE	21,695,193	103.0500	22,413,375	21,750,000	21,730,606	0	5,638	0	0	4.000	4.030	MN	145,000	870,000	10/13/2011	11/01/2021
50075N-AC-8	KRAFT FOODS INC BONDS				2FE	10,012,500	118.0100	11,801,100	10,000,000	10,007,442	0	(419)	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2FE	1,480,710	120.9600	1,330,593	1,100,000	1,423,592	0	(10,780)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AW-4	KRAFT FOODS INC CORPORATE				2FE	934,234	118.2800	827,995	700,000	902,633	0	(6,013)	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50075N-BA-1	KRAFT FOODS INC CORPORATE				2FE	4,724,745	102.4400	4,880,099	4,764,000	4,758,243	0	4,655	0	0	5.375	5.483	FA	100,292	256,065	02/04/2010	02/10/2020
50076Q-AE-6	KRAFT FOODS INC CORP				2FE	23,532,200	89.4300	19,924,336	22,280,000	23,394,309	0	(26,282)	0	0	5.000	4.645	JD	83,550	1,114,000	06/04/2013	06/04/2042
50076Q-AN-6	KRAFT FOODS INC CORP				2FE	2,322,927	106.2500	1,912,536	1,800,000	2,276,972	0	(13,270)	0	0	6.500	4.536	FA	46,150	117,000	04/27/2015	02/09/2040
50076Q-AR-7	KRAFT FOODS INC CORP				2FE	29,645,668	111.5700	25,628,318	22,970,000	28,765,014	0	(169,007)	0	0	6.875	4.881	JJ	679,928	1,579,188	06/25/2013	01/26/2039
50076Q-AU-0	KRAFT FOODS INC CORPORATE				2FE	6,286,944	102.2800	5,355,643	5,236,000	5,412,175	0	(155,318)	0	0	5.375	2.281	FA	110,229	281,435	01/18/2013	02/10/2020
50077#-AC-3	Krayn Wind LLC Senior Note			4	5FE	25,436,208	68.2500	25,436,206	37,269,270	25,436,208	0	0	11,833,062	0	6.350	6.350	JD	0	1,183,299	12/21/2010	12/31/2030
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE			2	2FE	10,930,659	82.3800	10,021,892	12,165,000	10,942,784	0	12,451	0	0	4.375	5.054	JD	44,352	422,844	07/02/2018	06/01/2046
50077L-AT-3	KRAFT HEINZ FOODS CO CORPORATE			2	2FE	199,498	98.8700	197,744	200,000	199,527	0	29	0	0	4.625	4.654	JJ	5,036	0	09/12/2018	01/30/2029
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2FE	17,951,679	120.4200	20,801,691	17,275,000	17,683,574	0	(27,623)	0	0	7.700	7.358	JD	110,848	1,330,175	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2FE	10,712,300	123.1700	12,317,300	10,000,000	10,466,412	0	(23,646)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2FE	1,010,360	117.6400	1,176,360	1,000,000	1,008,585	0	(214)	0	0	6.900	6.818	AO	14,567	69,000	03/20/2008	04/15/2038
501044-CQ-2	KROGER COMPANY CORPORATE			2	2FE	5,359,178	98.9700	5,186,080	5,240,000	5,301,751	0	(19,531)	0	0	3.400	2.984	AO	37,612	178,160	01/12/2016	04/15/2022
501044-CR-0	KROGER COMPANY CORPORATE			2	2FE	9,819,234	95.1800	8,325,657	8,747,000	9,685,588	0	(24,031)	0	0	5.000	4.259	AO	92,329	437,350	10/31/2012	04/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
501044-CS-8	KROGER COMPANY CORPORATE			2	2FE	1,084,544	100.8200	1,093,908	1,085,000	1,084,745	0	44	0	0	3.850	3.855	FA	17,405	41,773	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE			2	2FE	11,887,564	95.6300	10,395,416	10,870,000	11,826,853	0	(21,567)	0	0	5.150	4.545	FA	233,252	559,805	01/28/2016	08/01/2043
50152#-AH-0	Kwik Trip, Inc. Senior Secured				2FE	13,000,000	97.5900	12,686,625	13,000,000	13,000,000	0	0	0	0	3.650	3.650	FMAN	48,768	474,500	04/14/2017	05/24/2025
50152#-AJ-6	Kwik Trip, Inc. Senior Secured			4	2FE	25,750,000	97.7200	25,163,723	25,750,000	25,750,000	0	0	0	0	4.080	4.100	FMAN	107,978	1,050,600	05/31/2017	05/24/2033
501797-AJ-3	L Brands Inc CORPORATE				3FE	6,170,000	98.1200	6,005,250	6,120,000	6,147,090	0	(4,886)	0	0	5.625	5.517	AO	72,675	344,250	11/01/2013	10/15/2023
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note			4	2FE	17,036,078	99.8400	17,008,739	17,036,078	17,036,078	0	0	0	0	4.630	4.655	MJSD	2,191	539,102	04/24/2018	06/30/2036
502175-A#-9	LTC Properties Inc Series B Senior Note			4	2	5,810,000	100.3900	5,832,695	5,810,000	5,810,000	0	0	0	0	4.800	4.828	JAJO	55,001	278,880	07/20/2011	07/20/2021
502175-B#-8	LTC Properties Inc Series D Senior Note			4	2	2,333,333	99.3700	2,318,559	2,333,333	2,333,333	0	0	0	0	4.500	4.525	JAJO	17,792	105,000	08/21/2014	07/31/2026
502175-B@-0	LTC Properties Inc Series C Senior Note			4	2	7,348,857	99.1600	7,286,828	7,348,857	7,348,857	0	0	0	0	3.990	4.009	FMAN	33,394	293,219	11/20/2013	11/22/2021
502175-C#-7	LTC Properties Inc Senior Unsecured Note			4	2	5,000,000	96.3600	4,818,263	5,000,000	5,000,000	0	0	0	0	4.150	4.171	FMAN	23,632	207,500	05/20/2016	05/22/2028
502175-C*-1	LTC Properties Inc Series E Senior Unsec			4	2	9,523,200	98.5100	9,381,374	9,523,200	9,523,200	0	0	0	0	4.500	4.524	FMAN	36,902	428,544	08/31/2015	09/03/2030
502175-D@-8	LTC Properties Inc Senior Unsecured Note			4	2	23,110,000	97.4700	22,526,343	23,110,000	23,110,000	0	0	0	0	4.500	4.525	FMAN	129,994	1,039,950	02/16/2017	02/16/2032
502413-BE-6	L3 TECHNOLOGIES INC CORPORATE			2	2FE	2,283,273	96.8100	2,221,698	2,295,000	2,285,323	0	1,015	0	0	3.850	3.912	JD	3,927	88,358	11/29/2016	12/15/2026
50540R-AS-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			2	2FE	3,772,960	93.1000	3,723,800	4,000,000	3,783,675	0	3,919	0	0	4.700	5.076	FA	78,333	188,000	02/03/2016	02/01/2045
50550#-AA-3	Lackawanna Energy Center LLC Debt in a P			4	3Z	4,000,000	96.5000	3,859,888	4,000,000	4,000,000	0	0	0	0	5.880	5.849	MJSD	653	235,200	01/13/2017	03/31/2024
505588-BK-8	LACLEDE GAS CO CORPORATE			2	1FE	312,483	104.3600	300,545	288,000	311,024	0	(551)	0	0	4.625	4.100	FA	5,032	13,320	04/01/2016	08/15/2043
51222*-AA-3	Lakeview Green Energy Senior Secured Not			4	2Z	7,407,258	115.1000	8,525,538	7,407,258	7,407,258	0	0	0	0	7.160	6.207	JAJO	132,590	530,360	11/24/2009	10/01/2029
51467*-AN-9	Land O'Lakes Series B Senior Unsecured N				2FE	9,500,000	101.9800	9,688,493	9,500,000	9,500,000	0	0	0	0	6.670	6.669	JD	28,162	633,650	12/15/2009	12/16/2019
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2FE	50,364,129	116.3700	58,245,187	50,050,000	50,176,129	0	(12,629)	0	0	7.300	7.255	MN	466,855	3,653,650	12/21/2000	11/15/2027
521865-AX-3	LEAR CORP CORPORATE			2	2FE	6,165,000	102.7200	6,332,996	6,165,000	6,165,000	0	0	0	0	5.250	5.250	JJ	149,244	323,663	11/18/2014	01/15/2025
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note			4	6	0	0.0000	0	1	0	0	0	0	1	9.000	0.000	MJSD	0	0	12/31/2014	01/02/2024
526057-BU-7	LENNAR CORP CORPORATE			2	3FE	2,255,625	99.2500	2,233,125	2,250,000	2,250,877	0	(1,309)	0	0	4.500	4.438	MN	12,938	101,250	02/11/2015	11/15/2019
526057-CK-8	LENNAR CORP CORPORATE				3FE	2,523,672	106.2500	2,433,125	2,290,000	2,476,142	0	(47,530)	0	0	8.375	4.173	JJ	88,435	95,894	06/13/2018	01/15/2021
53079E-AE-4	Liberty Mutual Group Inc. CORPORATE				2FE	8,188,460	122.5500	8,578,290	7,000,000	8,060,650	0	(43,675)	0	0	7.000	5.514	MS	144,278	490,000	11/23/2015	03/15/2034
53079E-AG-9	Liberty Mutual Group Inc. CORPORATE				2FE	11,929,296	116.5100	11,257,583	9,662,000	11,867,587	0	(61,709)	0	0	6.500	4.498	MS	184,920	465,530	08/17/2018	03/15/2035
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2FE	6,868,689	118.5900	6,759,687	5,700,000	6,752,913	0	(23,009)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE				2FE	52,269,232	97.1000	49,026,839	50,489,000	52,241,218	0	(28,014)	0	0	4.850	4.614	FA	1,020,299	722,577	11/02/2018	08/01/2044
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2	1,000,000	103.7500	1,037,508	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE				2FE	2,307,379	102.8000	2,055,980	2,000,000	2,062,533	0	(51,852)	0	0	6.000	3.243	MS	40,000	120,000	12/18/2013	03/01/2020
532457-AM-0	Eli Lilly & Co NOTES				1FE	2,118,465	121.4400	2,421,553	1,994,000	2,048,517	0	(6,652)	0	0	7.125	6.594	JD	11,839	142,073	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1FE	4,944,213	131.9100	7,020,410	5,322,000	5,030,753	0	7,802	0	0	6.770	7.305	JJ	180,150	360,299	10/20/2015	01/01/2036
532457-BC-1	Eli Lilly & Co CORPORATE				1FE	6,036,434	123.7700	7,426,260	6,000,000	6,028,740	0	(853)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
532457-BF-4	Eli Lilly & Co CORPORATE				1FE	507,911	99.7700	498,865	500,000	500,501	0	(2,455)	0	0	1.950	1.453	MS	2,871	9,750	12/07/2015	03/15/2019
532457-BJ-6	Eli Lilly & Co CORPORATE			2	1FE	31,688,213	93.9200	30,219,673	32,177,000	31,701,271	0	5,498	0	0	3.700	3.789	MS	396,850	1,032,800	08/29/2018	03/01/2045
532457-BR-8	Eli Lilly & Co CORPORATE			2	1FE	12,024,286	97.7700	11,683,396	11,950,000	12,023,917	0	(368)	0	0	3.950	3.913	MN	60,314	236,013	09/24/2018	05/15/2047
532716-AS-6	L Brands Inc CORPORATE				3FE	8,600,188	103.0000	7,791,950	7,565,000	7,838,573	0	(195,943)	0	0	7.000	4.177	MN	88,258	529,550	11/18/2014	05/01/2020
532716-AT-4	L Brands Inc CORPORATE				3FE	1,091,250	102.5000	1,025,000	1,000,000	1,030,563	0	(12,541)	0	0	6.625	5.164	AO	16,563	66,250	08/06/2013	04/01/2021
532716-AU-1	L Brands Inc CORPORATE				3FE	17,690,200	99.6200	16,722,056	16,785,000	17,178,682	0	(114,943)	0	0	5.625	4.803	FA	356,681	944,156	12/08/2014	02/15/2022
53359#-AC-6	LINCOLN ELEC HLDGS INC / ETC Senior Unse				2	7,500,000	96.2500	7,218,791	7,500,000	7,500,000	0	0	0	0	3.610	3.610	AO	67,688	270,750	04/01/2015	04/02/2035
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2FE	23,623,910	115.4000	27,696,960	24,000,000	23,703,964	0	9,203	0	0	6.150	6.267	AO	344,400	1,476,000	07/23/2007	04/07/2036
53575#-AJ-9	Link Snacks Inc. Senior Secured Note			4	3Z	24,175,000	102.5600	24,793,985	24,175,000	24,175,000	0	0	0	0	5.550	5.588	MJSD	3,727	1,341,713	04/01/2014	03/31/2024
53575#-AK-6	Link Snacks Inc. Senior Secured Note			4	3Z	8,371,429	100.8500	8,442,417	8,371,429	8,371,429	0	0	0	0	5.400	0.000	MJSD	22,603	452,057	12/13/2010	12/13/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note			4	3Z	221,306	99.9500	218,815	218,924	219,610	0	(681)	0	0	4.680	4.038	MJSD	28	10,246	04/01/2016	06/30/2019
53621@-AL-0	Lion Industrial Properties, LP Senior Un				2	24,350,000	97.9900	23,860,226	24,350,000	24,350,000	0	0	0	0	3.700	3.700	JJ	412,935	450,475	01/16/2018	01/18/2028
536310-AA-2	Lippert Components, Inc. Senior Unsecure				2Z	5,000,000	98.3400	4,916,844	5,000,000	5,000,000	0	0	0	0	3.350	3.350	MJSD	5,118	167,500	03/20/2015	03/20/2020
53734#-AD-0	Little Rapids Corporation Senior Secured			4	4Z	516,667	101.6700	525,314	516,667	516,667	0	0	0	0	7.500	7.568	MJSD	323	38,750	06/28/2010	06/28/2020
538021-AC-0	LITTON INDS INC DEBENTURES				2FE	9,610,300	120.5200	12,052,500	10,000,000	9,810,433	0	18,559	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2FE	7,000,000	125.1000	8,756,930	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
53839#-AA-0	Living Cities Blended Catalyst Senior No				2Z	685,512	91.4100	698,628	764,315	689,549	0	4,038	0	0	3.000	4.663	JD	1,019	17,124	09/06/2018	12/15/2025
53961*-BC-9	Local Initiatives Support Corp Senior No			4	1	1,358,051	100.6600	1,351,131	1,342,243	1,354,746	0	(3,305)	0	0	4.250	3.802	JAJO	14,261	28,523	06/01/2018	01/01/2022
53961*-BG-0	Local Initiatives Support Corp Senior No			4	1	6,939,973	99.1400	6,939,658	7,000,000	6,943,312	0	3,339	0	0	4.000	4.494	JAJO	70,000	140,000	06/01/2018	09/01/2021
53961*-BP-0	Local Initiatives Support Corp Unsecured			4	1	1,351,457	95.9400	1,357,961	1,415,440	1,355,396	0	3,940	0	0	3.850	4.665	MON	1,362	31,788	06/01/2018	12/22/2025
53961*-BR-6	Local Initiatives Support Corp Unsecured			4	1	5,726,825	95.4600	5,753,734	6,027,346	5,743,430	0	16,606	0	0	3.850	4.689	MON	5,801	135,364	06/01/2018	08/22/2026
53961*-BS-4	Local Initiatives Support Corp Unsecured			4	1	1,846,812	94.4800	1,855,387	1,963,853	1,852,199	0	5,387	0	0	3.850	4.748	MON	2,100	44,105	06/01/2018	12/21/2027
53961*-BT-2	Local Initiatives Support Corp Senior No			4	1	7,529,584	94.8500	7,564,522	7,975,530	7,551,549	0	21,965	0	0	3.850	4.727	MON	7,676	179,117	06/01/2018	06/22/2027
53961*-BU-9	Local Initiatives Support Corp Unsecured			4	1	6,572,497	94.1000	6,528,365	6,937,350	6,587,090	0	14,593	0	0	3.850	4.616	MON	7,419	133,544	06/21/2018	06/21/2028
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				2FE	6,847,821	128.8000	7,933,957	6,160,000	6,696,543	0	(16,785)	0	0	7.200	6.360	MN	73,920	443,520	06/15/2006	05/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
539830-AK-5	LOCKHEED MARTIN CORP BONDS				2FE	11,864,051	134.0200	12,492,191	9,321,000	10,957,432	0	(102,891)	0	0	8.500	6.248	JD	66,024	792,285	04/01/2016	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				2FE	8,479,530	119.7900	9,582,880	8,000,000	8,372,176	0	(11,962)	0	0	6.150	5.727	MS	164,000	492,000	12/18/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP				2FE	7,089,251	116.7600	7,832,529	6,708,000	7,038,281	0	(8,093)	0	0	5.720	5.331	JD	31,975	383,698	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP CORP				2FE	3,675,397	95.4200	3,647,868	3,823,000	3,683,922	0	3,077	0	0	4.070	4.310	JD	6,915	155,596	12/07/2015	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP CORPORATE			2	2FE	40,678,589	91.1200	40,354,834	44,290,000	40,872,636	0	69,253	0	0	3.800	4.292	MS	561,007	1,683,020	03/03/2016	03/01/2045
539830-BE-8	LOCKHEED MARTIN CORP CORPORATE			2	2FE	3,819,160	95.9800	3,839,200	4,000,000	3,820,395	0	1,235	0	0	2.900	3.721	MS	38,667	0	12/12/2018	03/01/2025
539830-BL-2	LOCKHEED MARTIN CORP CORPORATE			2	2FE	21,231,091	104.2000	21,778,427	20,900,000	21,212,480	0	(5,899)	0	0	4.700	4.602	MN	125,516	982,300	11/23/2015	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP CORPORATE			2	2FE	47,296,594	93.3400	43,486,638	46,589,000	47,285,118	0	(9,592)	0	0	4.090	4.008	MS	561,061	1,947,834	10/30/2017	09/15/2052
540424-AP-3	LOEWS CORP CORP				1FE	27,905,319	114.2700	26,966,776	23,600,000	27,276,522	0	(133,378)	0	0	6.000	4.616	FA	590,000	1,200,000	12/11/2018	02/01/2035
540424-AR-9	LOEWS CORP CORPORATE			2	1FE	12,533,066	91.3800	11,530,990	12,619,000	12,533,285	0	440	0	0	4.125	4.168	MN	66,513	497,516	06/13/2018	05/15/2043
540424-AS-7	LOEWS CORP CORPORATE			2	1FE	5,806,115	99.1000	5,864,043	5,917,000	5,808,707	0	2,592	0	0	3.750	4.043	AO	55,472	0	10/10/2018	04/01/2026
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,830,340	112.4000	2,247,940	2,000,000	1,941,463	0	9,908	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	9,661,000	119.7300	11,973,100	10,000,000	9,863,419	0	18,759	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		4		2	909,091	103.3600	939,637	909,091	909,091	0	0	0	0	5.880	5.921	MJSD	3,267	53,455	10/27/2015	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		4		2	909,091	103.3600	939,637	909,091	909,091	0	0	0	0	5.880	5.921	MJSD	3,267	53,455	10/27/2015	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		4		2	909,091	103.3600	939,637	909,091	909,091	0	0	0	0	5.880	5.921	MJSD	3,267	53,455	10/27/2015	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No		4		2	1,528,418	100.7800	1,439,695	1,428,500	1,449,844	0	(15,716)	0	0	5.050	2.774	MJSD	5,811	72,139	08/19/2014	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No		4		2	1,625,000	100.9100	1,639,735	1,625,000	1,625,000	0	0	0	0	4.850	4.879	MJSD	3,503	78,813	06/15/2010	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No		4		2	428,571	100.3700	430,142	428,571	428,571	0	0	0	0	4.000	4.019	MJSD	143	17,143	09/28/2011	09/28/2021
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No		4		2	7,500,000	100.2700	7,520,004	7,500,000	7,500,000	0	0	0	0	3.950	3.969	JAJO	55,958	296,250	07/23/2014	07/23/2026
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		4		2	26,235,000	98.7300	25,902,966	26,235,000	26,235,000	0	0	0	0	3.640	3.656	MJSD	58,358	787,837	02/12/2018	12/09/2027
54401P-B#-2	Lord Corporation Senior Note				2	19,000,000	100.4000	19,076,196	19,000,000	19,000,000	0	0	0	0	3.990	3.990	MS	225,324	758,100	09/14/2012	09/14/2022
54401P-C*-5	Lord Corporation Senior Note				2	5,000,000	102.6500	5,132,571	5,000,000	5,000,000	0	0	0	0	4.580	4.580	AO	51,525	229,000	04/10/2014	04/10/2026
54401P-D*-4	Lord Corporation Senior Unsecured Note				2	5,000,000	96.3400	4,817,045	5,000,000	5,000,000	0	0	0	0	3.540	3.540	JJ	83,092	177,000	07/12/2016	07/13/2026
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1FE	9,278,200	117.0900	11,709,300	10,000,000	9,738,051	0	41,439	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE		2		1FE	14,028,264	110.4600	15,364,847	13,910,000	14,029,709	0	(4,029)	0	0	5.125	5.051	MN	91,091	712,888	09/15/2015	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE		2		1FE	27,073,518	105.1800	26,974,180	25,645,000	27,009,858	0	(33,283)	0	0	4.650	4.288	MN	152,374	1,192,493	09/15/2017	11/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE		2		1FE	34,142,015	99.2400	32,055,166	32,300,000	34,042,142	0	(38,311)	0	0	4.375	4.035	AO	353,281	1,397,484	08/28/2018	10/01/2045
54738#-AE-2	Loves Travel Stops & Country Series 2010				2	14,755,000	101.4600	14,970,163	14,755,000	14,755,000	0	0	0	0	4.500	4.500	FMAN	110,663	673,197	11/02/2010	11/02/2020
54738#-AJ-1	Loves Travel Stops & Country Senior Unse				2	14,640,000	98.7600	14,457,707	14,640,000	14,640,000	0	0	0	0	3.750	3.750	JAJO	108,275	549,000	01/20/2017	01/20/2027
548661-AK-3	LOWES COMPANIES INC CORPORATE				2FE	5,177,200	114.9300	5,746,600	5,000,000	5,117,297	0	(8,082)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE				2FE	12,194,145	104.7400	13,799,495	13,175,000	12,423,679	0	25,173	0	0	5.500	6.044	AO	152,976	724,625	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				2FE	3,875,235	112.8400	3,949,330	3,500,000	3,803,274	0	(10,335)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				2FE	18,685,821	120.9300	19,953,780	16,500,000	18,327,414	0	(53,829)	0	0	6.650	5.680	MS	323,079	1,097,250	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE		2		2FE	23,194,164	114.1900	25,278,019	22,137,000	23,036,793	0	(23,406)	0	0	5.800	5.467	AO	271,055	1,283,946	04/27/2015	04/15/2040
548661-CX-3	LOWES COMPANIES INC CORPORATE		2		2FE	23,505,804	94.4200	19,916,744	21,094,000	23,204,267	0	(56,111)	0	0	4.650	3.978	AO	207,073	980,871	04/27/2015	04/15/2042
548661-CZ-8	LOWES COMPANIES INC CORPORATE		2		2FE	532,377	100.7400	503,700	500,000	520,021	0	(4,149)	0	0	3.875	2.910	MS	5,705	19,375	12/07/2015	09/15/2023
548661-DA-2	LOWES COMPANIES INC CORPORATE		2		2FE	82,871,548	102.4900	84,380,420	82,332,000	82,823,814	0	(10,700)	0	0	5.000	4.957	MS	1,212,110	4,116,600	04/27/2015	09/15/2043
548661-DE-4	LOWES COMPANIES INC CORPORATE		2		2FE	407,944	88.4500	333,472	377,000	405,594	0	(670)	0	0	4.250	3.780	MS	4,718	16,023	04/27/2015	09/15/2044
549271-AF-1	LUBRIZOL CORP BOND				1FE	22,457,010	126.9200	26,653,620	21,000,000	22,065,812	0	(40,409)	0	0	6.500	5.994	AO	341,250	1,365,000	08/24/2005	10/01/2034
54949@-AD-1	Luck Stone Corporation Senior Note		4		2	925,833	98.8700	915,355	925,833	925,833	0	0	0	0	3.980	3.999	JAJO	7,267	36,848	10/28/2014	04/22/2024
54949@-AJ-8	Luck Stone Corporation Series A Senior N		4		2Z	2,550,000	101.3200	2,583,573	2,550,000	2,550,000	0	0	0	0	6.420	6.470	FMAN	25,011	163,710	05/06/2010	05/06/2020
55068#-AJ-8	Luxottica U.S. Holdings Corp Series F Sr				1	13,450,000	100.1400	13,469,509	13,450,000	13,450,000	0	0	0	0	5.390	5.390	JJ	306,092	724,955	01/29/2010	01/29/2019
000000-00-0	Mcb Y56 Leverage Lender LLC Promissory N		4		4Z	3,532,370	22.5300	795,764	3,532,370	795,764	0	0	0	0	0.750	0.751	JAJO	74	0	12/31/2018	04/01/2048
55261F-AJ-3	M & T BK CORP CORPORATE		2		1FE	18,416,082	100.4000	18,576,827	18,503,000	18,419,774	0	3,692	0	0	3.550	3.657	JJ	282,813	0	10/16/2018	07/26/2023
55279H-AG-5	MANUFACTURERS AND TRADERS TRUS MONEY MAR		2		1FE	21,265,156	99.6500	20,900,958	20,975,000	21,009,673	0	(70,706)	0	0	2.250	1.905	JJ	204,506	471,938	08/19/2015	07/25/2019
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUS CORPORATE		2		1FE	587,277	98.9300	593,556	600,000	596,507	0	3,091	0	0	2.100	2.641	FA	5,075	12,600	12/07/2015	02/06/2020
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS BANK NOTE				1FE	922,745	97.5000	926,203	950,000	923,944	0	1,199	0	0	3.400	3.775	FA	12,023	16,150	07/06/2018	08/17/2027
55294#-AR-6	MDU Energy Capital, LLC Senior Unsecured				2	4,800,000	99.6300	4,782,325	4,800,000	4,800,000	0	0	0	0	4.310	4.310	JAJO	51,720	206,880	10/01/2015	10/01/2030
552953-BW-0	MGM RESORTS INTL CORPORATE				3FE	3,517,843	100.1200	3,057,818	3,054,000	3,063,821	0	(118,912)	0	0	8.625	4.587	FA	109,753	263,408	01/07/2015	02/01/2019
552953-CA-7	MGM RESORTS INTL CORPORATE				3FE	18,040,000	102.5000	17,425,000	17,000,000	17,833,539	0	(154,781)	0	0	6.625	4.823	JD	50,056	1,126,250	06/04/2018	12/15/2021
552953-CC-3	MGM RESORTS INTL CORPORATE				3FE	1,035,500	100.5000	1,005,000	1,000,000	1,020,404	0	(4,230)	0	0	6.000	5.448	MS	17,667	60,000	03/03/2015	03/15/2023
55305B-AM-3	M/I HOMES INC CORPORATE		2		3FE	1,042,500	99.5000	995,000	1,000,000	1,014,967	0	(13,694)	0	0	6.750	5.248	JJ	31,125	67,500	12/01/2016	01/15/2021
55335@-AB-4	MEPT Edgemoor Operating, LP Senior Unsec				2	1,000,000	99.3700	993,689	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JD	203	36,600	06/29/2016	06/29/2026
55335@-AC-2	MEPT Edgemoor Operating, LP Sr. Unsecure				2	5,000,000	99.0600	4,952,846	5,000,000	5,000,000	0	0	0	0	3.760	3.760	JD	1,044	188,000	06/29/2016	06/29/2028
55336V-AG-5	MPLX LP CORPORATE		2		2FE	29,167,338	101.7900	27,249,986	26,770,000	28,789,220	0	(318,652)	0	0	4.875	3.397	JD	108,753	1,305,038	10/19/2017	12/01/2024
55336V-AJ-9	MPLX LP CORPORATE		2		2FE	15,849,370	100.9200	14,917,403	14,782,000	15,658,443	0	(124,340)	0	0	4.875	3.785	JD	60,052	720,623	06/09/2017	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55336V-AN-0	MPLX LP CORPORATE			2	2FE	18,294,934	86.8500	15,993,612	18,415,000	18,297,843	0	2,909	0	0	4.700	4.740	AO	182,718	593,833	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP CORPORATE			2	2FE	10,532,496	93.7200	9,916,105	10,580,000	10,535,943	0	3,447	0	0	4.000	4.054	MS	124,609	255,096	02/05/2018	03/15/2028
553498-A#-3	MSA Safety Incorporated Senior Unsecured			4	2	30,470,000	103.3400	27,542,251	26,652,879	26,652,879	0	0	0	(1,656,388)	3.400	3.414	JAJO	173,688	961,679	01/22/2016	01/22/2031
553498-A*-7	MSA Safety Incorporated Series A Senior			4	2	21,312,000	100.3000	21,375,469	21,312,000	21,312,000	0	0	0	0	4.000	4.019	JAJO	184,704	852,480	10/13/2010	10/13/2021
553848-AC-2	MTD Products, Inc Senior Unsecured Note				2	7,900,000	98.4600	7,966,016	8,090,741	8,090,741	0	0	0	(408,023)	1.840	1.840	JJ	63,270	156,833	07/28/2016	07/28/2026
55391#-AA-5	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec			4	4Z	29,940,625	99.1900	29,698,920	29,940,625	29,940,625	0	0	0	0	6.349	6.287	MON	153,137	1,800,560	07/19/2017	06/30/2024
55616X-AG-2	Macys Retail Holdings Inc CORPORATE			2	2FE	5,835,977	81.1400	4,164,053	5,132,000	5,747,732	0	(15,967)	0	0	5.125	4.289	JJ	121,279	263,015	10/31/2012	01/15/2042
55616X-AK-3	Macys Retail Holdings Inc CORPORATE			2	2FE	5,705,589	98.6800	5,668,879	5,745,000	5,724,092	0	3,889	0	0	4.375	4.461	MS	83,781	251,344	09/03/2013	09/01/2023
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE				2FE	16,784,361	101.4600	16,309,052	16,075,000	16,259,453	0	(83,897)	0	0	4.250	3.671	FA	284,661	683,188	08/30/2013	02/01/2021
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2FE	5,115,482	115.9200	5,923,308	5,110,000	5,118,439	0	(369)	0	0	6.400	6.380	MN	54,507	327,040	01/23/2018	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	8,048,922	100.3500	7,184,988	7,160,000	8,024,609	0	(19,270)	0	0	5.150	4.340	AO	77,845	368,740	01/29/2018	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	207,926	88.0600	194,613	221,000	208,119	0	194	0	0	4.200	4.584	MS	2,733	9,282	03/06/2018	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	8,572,621	104.5300	8,005,800	7,659,000	8,457,977	0	(101,229)	0	0	5.000	3.300	MS	127,650	382,950	11/22/2017	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	2,865,990	90.9900	2,729,640	3,000,000	2,869,829	0	2,317	0	0	4.250	4.526	MS	37,542	127,500	04/07/2017	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE			2	2FE	18,373,009	88.9200	16,956,853	19,070,000	18,380,447	0	7,441	0	0	4.200	4.422	AO	195,785	463,470	04/26/2018	10/03/2047
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le			4	5GI	2,824,216	93.9500	3,194,318	3,400,000	3,089,410	0	56,817	0	0	5.000	11.131	JAJO	42,500	170,000	01/30/2015	09/01/2022
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			2	2FE	9,991,241	107.8700	8,604,030	7,976,000	9,759,827	0	(45,921)	0	0	6.500	4.824	MS	172,813	518,440	04/27/2015	03/01/2041
570535-AM-6	MARKEL CORP CORPORATE				2FE	20,434,091	99.4000	20,252,139	20,375,000	20,401,919	0	(5,946)	0	0	3.625	3.590	MS	186,700	738,594	03/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2FE	512,178	99.7400	508,674	510,000	511,962	0	(42)	0	0	5.000	4.972	MS	6,446	25,500	03/26/2013	03/30/2043
570535-AR-5	MARKEL CORP CORPORATE			2	2FE	6,806,419	94.3700	6,888,718	7,300,000	6,809,079	0	2,660	0	0	3.500	4.427	MN	42,583	5,250	12/11/2018	11/01/2027
570535-AS-3	MARKEL CORP CORPORATE			2	2FE	4,667,710	86.8200	4,601,301	5,300,000	4,668,733	0	1,023	0	0	4.300	5.092	MN	37,983	0	11/13/2018	11/01/2047
57169*-AM-9	Mars Inc. Series E Senior Note				1	21,439,321	112.8100	21,703,902	19,240,000	21,037,204	0	(345,225)	0	0	6.720	4.467	AO	305,275	1,292,928	11/01/2017	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1	14,000,000	98.7600	13,826,665	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1	33,256,035	98.5400	32,768,765	33,252,966	33,255,405	0	(233)	0	0	3.740	3.739	AO	276,369	1,243,661	04/01/2016	10/11/2027
57169*-AY-3	Mars Inc. Senior Unsecured Note				1	5,640,000	91.1100	5,138,449	5,640,000	5,640,000	0	0	0	0	2.820	2.820	MS	41,529	159,048	09/27/2016	09/27/2028
57169*-BB-2	Mars Inc. Senior Unsecured Note				1	1,000,000	88.3800	883,817	1,000,000	1,000,000	0	0	0	0	3.570	3.570	MS	9,322	35,700	09/27/2016	09/27/2041
57169*-BC-0	Mars Inc. Senior Unsecured Note				1	2,420,000	88.8200	2,149,541	2,420,000	2,420,000	0	0	0	0	3.750	3.750	MS	23,696	90,750	09/27/2016	09/27/2046
57169*-BE-6	Mars Inc. Senior Unsecured Note				1	8,000,000	98.2000	7,855,970	8,000,000	8,000,000	0	0	0	0	3.300	3.300	MS	67,467	264,000	03/29/2017	03/29/2024
57169*-BG-1	Mars Inc. Senior Unsecured Note				1	20,000,000	97.4600	19,492,285	20,000,000	20,000,000	0	0	0	0	3.530	3.530	MS	180,422	706,000	03/29/2017	03/29/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				1FE	4,769,270	116.8400	5,841,950	5,000,000	4,836,542	0	6,717	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE			2	1FE	4,992,550	103.0600	5,152,850	5,000,000	4,997,658	0	810	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER				2FE	39,200,000	99.7600	39,105,920	39,200,000	39,200,000	0	0	0	0	3.229	2.869	MJSD	161,737	0	11/13/2018	12/01/2020
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				2FE	5,025,600	111.3400	5,566,750	5,000,000	5,020,103	0	(592)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
574599-AT-3	MASCO CORP DEBENTURES				2FE	1,013,002	119.1700	1,126,157	945,000	986,862	0	(2,580)	0	0	7.750	7.145	FA	30,516	73,238	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				2FE	8,916,840	110.5400	9,949,050	9,000,000	8,942,164	0	2,524	0	0	6.500	6.571	FA	221,000	585,000	08/15/2002	08/15/2032
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE			4	6	12,024	1.0000	12,024	1,202,393	12,024	0	0	68,124	0	6.500	2,623.760	MS	0	74,508	09/28/2018	07/01/2036
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE				1FE	16,125,196	119.0200	16,390,520	13,771,000	15,809,398	0	(60,193)	0	0	5.900	4.746	MN	103,818	812,489	04/27/2015	11/15/2039
575634-AT-7	MASSACHUSETTS ELEC CO CORPORATE			2	1FE	26,407,614	94.1000	23,928,359	25,430,000	26,363,328	0	(19,736)	0	0	4.004	3.785	FA	384,660	1,018,217	12/20/2016	08/15/2046
57636Q-AB-0	Mastercard Inc CORPORATE				1FE	406,973	100.6200	402,496	400,000	404,604	0	(797)	0	0	3.375	3.135	AO	3,375	13,500	12/07/2015	04/01/2024
57636Q-AF-1	Mastercard Inc CORPORATE			2	1FE	28,337,265	97.3000	27,730,215	28,500,000	28,403,628	0	31,928	0	0	2.000	2.121	MN	63,333	570,000	11/16/2016	11/21/2021
57636Q-AH-7	Mastercard Inc CORPORATE			2	1FE	8,716,248	96.5900	8,596,154	8,900,000	8,723,058	0	3,445	0	0	3.800	3.918	MN	37,578	338,200	12/07/2016	11/21/2046
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note			4	2	19,628,571	98.5400	19,342,288	19,628,571	19,628,571	0	0	0	0	4.220	4.241	FMAN	89,735	828,326	08/22/2014	08/22/2024
57686G-E#-7	Matson Navigation Company Senior Note			4	2FE	4,041,100	101.1700	4,088,224	4,041,100	4,041,100	0	0	0	0	5.890	5.013	MN	27,959	233,980	05/19/2005	05/19/2020
57686G-A#-2	Matson Inc Senior Note			4	2FE	12,467,903	97.4100	12,145,342	12,467,903	12,467,903	0	0	0	0	4.410	4.309	JD	4,513	537,367	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Noe			4	2FE	13,711,765	98.4200	13,495,521	13,711,765	13,711,765	0	0	0	0	3.760	3.659	JD	4,220	501,851	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note			4	2FE	20,493,962	98.5800	20,202,876	20,493,962	20,493,962	0	0	0	0	4.260	4.159	JD	7,162	852,549	06/29/2012	06/29/2027
57686G-B#-1	Matson Inc Senior Unsecured Note			4	2FE	101,245,000	92.3700	93,516,017	101,245,000	101,245,000	0	0	0	0	3.240	3.139	MS	954,009	3,179,093	09/14/2016	09/15/2031
57771*-AB-3	Maverik, Inc. Senior Note				2	8,950,000	105.3600	9,430,162	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
578454-AB-6	MAYO CLINIC CORP			4	1FE	5,820,000	97.6200	5,681,484	5,820,000	5,820,000	0	0	0	0	3.774	3.774	MN	28,066	219,647	08/23/2012	11/15/2043
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan			4	5GI	1,875,683	99.6900	2,086,424	2,092,980	2,086,244	0	34,943	0	0	7.500	9.845	MON	436	171,363	05/17/2013	05/16/2020
579780-AK-3	MCCORMICK & CO INC CORPORATE			2	2FE	109,189	95.6900	105,263	110,000	109,414	0	74	0	0	3.250	3.337	MN	457	3,575	11/03/2015	11/15/2025
579780-AP-2	MCCORMICK & CO INC CORPORATE			2	2FE	6,199,664	93.3900	5,813,279	6,225,000	6,200,046	0	453	0	0	4.200	4.224	FA	98,770	264,355	08/09/2017	08/15/2047
58013M-EC-4	MCDONALDS CORP CORPORATE				2FE	45,721,218	116.8300	44,645,798	38,214,000	44,410,684	0	(201,710)	0	0	6.300	4.950	AO	508,246	2,407,482	12/19/2016	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE				2FE	9,036,147	119.4400	8,814,377	7,380,000	8,757,198	0	(43,972)	0	0	6.300	4.789	MS	154,980	464,940	04/11/2013	03/01/2038
58013M-EG-5	MCDONALDS CORP CORPORATE				2FE	5,062,500	100.1400	5,007,100	5,000,000	5,000,241	0	(7,843)	0	0	5.000	4.841	FA	104,167	250,000	01/13/2009	02/01/2019
58013M-EH-3	MCDONALDS CORP CORPORATE				2FE	11,354,148	112.0100	12,561,473	11,215,000	11,332,474	0	(3,195)	0	0	5.700	5.611	FA	266,356	639,255	04/20/2010	02/01/2039
58013M-EJ-9	MCDONALDS CORP CORPORATE				2FE	1,992,040	101.3800	2,027,600	2,000,000	1,998,553	0	885	0	0	3.500	3.548	JJ	32,278	70,000	07/28/2010	07/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-EK-6	MCDONALDS CORP CORPORATE				2FE	7,339,007	102.4300	7,546,165	7,367,000	7,344,462	0	506	0	0	4.875	4.897	JJ	165,604	359,141	04/27/2015	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				2FE	16,618,075	86.4400	16,651,900	19,263,000	16,795,594	0	57,814	0	0	3.700	4.600	FA	269,254	712,731	12/03/2015	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE				2FE	57,677,920	85.1000	58,721,070	69,000,000	58,692,262	0	224,366	0	0	3.625	4.657	MN	416,875	2,501,250	12/03/2015	05/01/2043
58013M-FA-7	MCDONALDS CORP CORPORATE			2	2FE	7,310,900	100.6600	7,348,545	7,300,000	7,310,389	0	(193)	0	0	4.875	4.865	JD	21,748	355,875	01/26/2016	12/09/2045
58013M-FH-2	MCDONALDS CORP CORPORATE			2	2FE	9,734,163	95.1300	9,417,672	9,900,000	9,734,823	0	660	0	0	4.450	4.553	MS	166,430	0	09/18/2018	09/01/2048
580589-B*-9	McGrath Rentcorp Senior Note				3	20,000,000	99.1000	19,820,141	20,000,000	20,000,000	0	0	0	0	3.680	3.680	MS	212,622	736,000	03/17/2014	03/17/2021
581557-AM-7	MCKESSON CORP DEBENTURES				2FE	14,517,752	121.8200	16,079,712	13,200,000	13,889,511	0	(61,641)	0	0	7.650	6.803	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AZ-8	MCKESSON CORP CORPORATE			2	2FE	4,870,300	96.3800	4,818,950	5,000,000	4,941,640	0	13,682	0	0	2.700	3.015	JD	6,000	135,000	05/29/2013	12/15/2022
581557-BD-6	MCKESSON CORP CORPORATE				2FE	7,000,000	99.7900	6,985,510	7,000,000	7,000,000	0	0	0	0	2.284	2.284	MS	47,076	159,880	03/05/2014	03/15/2019
58155Q-AE-3	MCKESSON CORP CORPORATE			2	2FE	2,660,472	110.7200	2,989,413	2,700,000	2,664,908	0	728	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
58155Q-AG-8	MCKESSON CORP CORPORATE			2	2FE	11,935,421	96.5900	11,542,983	11,950,000	11,943,100	0	1,458	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2FE	3,952,040	111.1300	4,445,080	4,000,000	3,965,872	0	1,415	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
58502B-AA-4	MEDNAX INC CORPORATE			2	3FE	4,620,000	98.0000	4,312,000	4,400,000	4,530,519	0	(41,315)	0	0	5.250	4.158	JD	19,250	231,000	10/05/2016	12/01/2023
585055-AQ-9	MEDTRONIC INC CORPORATE				1FE	30,801,490	126.9000	29,684,916	23,392,000	29,664,201	0	(193,126)	0	0	6.500	4.454	MS	447,697	1,520,480	04/27/2015	03/15/2039
585055-AT-3	MEDTRONIC INC CORPORATE				1FE	24,379,466	116.4400	27,713,910	23,800,000	24,317,052	0	(13,847)	0	0	5.550	5.373	MS	388,932	1,320,900	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			2	1FE	42,066,688	102.2800	41,380,465	40,460,000	41,858,722	0	(38,005)	0	0	4.500	4.256	MS	536,095	1,820,700	04/27/2015	03/15/2042
585055-BC-9	MEDTRONIC INC CORPORATE			2	1FE	1,341,943	100.9600	1,312,467	1,300,000	1,327,146	0	(4,980)	0	0	3.625	3.166	MS	13,876	47,125	12/07/2015	03/15/2024
585055-BD-7	MEDTRONIC INC CORPORATE			2	1FE	12,999,584	103.7600	13,064,296	12,591,000	12,986,214	0	(5,764)	0	0	4.625	4.412	MS	171,465	506,669	08/30/2018	03/15/2044
585055-BT-2	MEDTRONIC INC CORP				1FE	2,554,238	102.3800	2,559,600	2,500,000	2,548,225	0	(2,047)	0	0	4.375	4.209	MS	32,205	109,375	12/07/2015	03/15/2035
585055-BU-9	MEDTRONIC INC CORPORATE				1FE	39,953,632	104.8400	36,712,175	35,016,000	39,739,698	0	(93,199)	0	0	4.625	3.802	MS	476,850	1,318,865	09/07/2018	03/15/2045
58528#-FR-3	Meijer Inc. Sr. Unsecured Note			4	1	4,300,000	99.3600	4,272,317	4,300,000	4,300,000	0	0	0	0	3.760	3.759	MS	53,893	161,680	09/01/2015	09/04/2035
58528#-FT-9	Meijer Inc. Senior Unsecured Note			4	1	10,000,000	95.6400	9,563,836	10,000,000	10,000,000	0	0	0	0	3.470	3.469	MS	115,667	347,000	09/01/2017	09/01/2037
58646#-AH-7	Menasha Corporation Senior Note				2	2,500,000	101.7800	2,544,515	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2	4,500,000	104.2500	4,691,276	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note			4	2	12,500,000	103.2200	12,902,835	12,500,000	12,500,000	0	0	0	0	4.990	5.020	JAJO	135,146	623,750	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2	3,250,000	100.5700	3,268,491	3,250,000	3,250,000	0	0	0	0	4.210	4.210	FMAN	20,524	136,825	02/07/2012	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note			4	2	13,495,837	100.9500	13,516,225	13,388,965	13,461,813	0	(12,754)	0	0	4.370	4.272	MJSD	27,630	585,098	04/01/2016	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2	3,750,000	97.7500	3,665,746	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note			4	2	500,000	96.8800	484,421	500,000	500,000	0	0	0	0	3.580	3.596	FMAN	2,834	17,900	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Unsecured Note			4	2Z	5,000,000	99.8300	4,991,704	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	216,000	05/27/2014	05/27/2030
58646#-AR-5	Menasha Corporation Senior Note				2	10,000,000	99.4000	9,940,246	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	445,000	05/27/2014	05/27/2030
58646#-AT-1	Menasha Corporation Senior Note			4	2	7,131,429	98.2600	7,007,206	7,131,429	7,131,429	0	0	0	0	3.490	3.504	FMAN	24,197	248,887	11/26/2014	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note			4	2	4,000,000	97.6000	3,903,800	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	159,200	11/26/2014	11/26/2030
58646#-AV-6	Menasha Corporation Senior Note			4	2	15,450,000	97.6400	15,085,640	15,450,000	15,450,000	0	0	0	0	3.770	3.787	FMAN	80,898	582,465	08/11/2017	08/11/2027
58646#-AY-0	Menasha Corporation Senior Unsecured Not			4	2Z	4,500,000	98.6200	4,438,074	4,500,000	4,500,000	0	0	0	0	4.490	4.514	MJSD	13,470	101,025	06/07/2018	06/07/2033
58646#-AZ-7	Menasha Corporation Senior Unsecured Not			4	2	6,750,000	99.1500	6,692,381	6,750,000	6,750,000	0	0	0	0	4.490	4.514	MJSD	25,256	151,538	06/01/2018	06/01/2033
589331-AC-1	MERCK AND CO DEBENTURES				1FE	11,070,000	118.2000	11,820,500	10,000,000	10,471,537	0	(53,947)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AM-9	MERCK AND CO CORPORATE				1FE	7,168,320	121.5500	7,292,880	6,000,000	7,006,275	0	(36,484)	0	0	5.750	4.386	MN	44,083	345,000	03/03/2014	11/15/2036
589331-AQ-0	MERCK AND CO CORPORATE				1FE	10,623,380	127.1200	12,712,200	10,000,000	10,535,946	0	(16,925)	0	0	5.850	5.387	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			2	1FE	40,736,942	94.4600	40,780,352	43,173,000	40,933,634	0	52,613	0	0	3.600	3.930	MS	457,634	1,554,228	12/21/2016	09/15/2042
589331-AT-4	MERCK AND CO CORPORATE			2	1FE	11,796,984	97.7400	11,557,519	11,825,000	11,808,511	0	4,149	0	0	2.400	2.439	MS	83,563	283,800	02/16/2016	09/15/2022
58933Y-AJ-4	Merck & Co Inc CORPORATE				1FE	33,247,853	101.5300	32,765,116	32,272,000	33,167,603	0	(21,936)	0	0	4.150	3.970	MN	159,971	1,339,288	12/07/2015	05/18/2043
58933Y-AT-2	Merck & Co Inc CORPORATE			2	1FE	45,770,052	96.0400	43,578,551	45,374,000	45,748,683	0	(12,961)	0	0	3.700	3.641	FA	657,545	1,678,838	12/21/2016	02/10/2045
59001K-AD-2	MERITOR INC CORPORATE			2	3FE	4,000,000	95.5000	3,820,000	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	250,000	06/08/2015	02/15/2024
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2FE	1,996,727	109.9000	1,826,604	1,662,000	1,960,828	0	(10,386)	0	0	6.110	4.631	JJ	42,876	101,548	04/27/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE				2FE	2,125,822	129.3300	1,936,040	1,497,000	2,064,886	0	(17,599)	0	0	7.750	4.736	MN	15,147	116,018	04/27/2015	05/14/2038
59112@-AD-1	Metal Technologies, Inc. Senior Note			4	2	1,930,000	99.8400	1,926,975	1,930,000	1,930,000	0	0	0	0	4.050	4.070	FMAN	11,508	78,165	11/08/2013	11/08/2019
59112@-AF-6	Metal Technologies, Inc. Senior Note				2	5,000,000	100.0400	5,002,018	5,000,000	5,000,000	0	0	0	0	4.250	4.250	MJSD	2,361	212,500	06/27/2014	06/27/2019
59113@-AA-6	Metal Technolgies IND Inc Senior Note			4	2	17,155,000	101.3500	17,386,843	17,155,000	17,155,000	0	0	0	0	4.700	4.727	MJSD	49,273	806,285	12/09/2014	12/09/2022
59113@-AB-4	Metal Technolgies IND Inc Senior Note				2	3,860,000	100.2400	3,869,371	3,860,000	3,860,000	0	0	0	0	4.500	4.500	MJSD	965	173,700	12/29/2014	12/29/2019
59113@-AC-2	Metal Technolgies IND Inc Senior Note				2	5,000,000	100.5300	5,026,607	5,000,000	5,000,000	0	0	0	0	4.550	4.550	MJSD	1,264	227,500	06/29/2015	06/29/2020
59113@-AD-0	Metal Technolgies IND Inc Senior Unsecur				2	10,000,000	100.2500	10,025,338	10,000,000	10,000,000	0	0	0	0	4.250	4.250	MJSD	11,806	425,000	12/21/2015	12/21/2020
59156R-AJ-7	METLIFE INC CORPORATE				1FE	39,927,514	121.2300	47,522,552	39,200,000	39,781,714	0	(23,886)	0	0	6.375	6.219	JD	111,067	2,499,000	04/01/2016	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1FE	7,319,185	112.6500	8,448,900	7,500,000	7,361,972	0	4,845	0	0	5.700	5.875	JD	19,000	427,500	04/20/2007	06/15/2035
59156R-AY-4	METLIFE INC CORPORATE				1FE	33,095,699	117.7600	35,903,804	30,490,000	32,746,310	0	(53,128)	0	0	5.875	5.301	FA	721,491	1,791,288	12/07/2015	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1FE	12,501,675	93.6300	11,703,875	12,500,000	12,501,422	0	(47)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BF-4	METLIFE INC CORPORATE				1FE	16,215,089	98.5600	15,858,948	16,090,000	16,142,974	0	(12,434)	0	0	3.048	2.970	MJSD	21,797	490,423	09/28/2012	12/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
59156R-BG-2	METLIFE INC CORPORATE				1FE	1,046,370	104.3400	1,043,440	1,000,000	1,043,629	0	(928)	0	0	4.875	4.579	MN	6,500	48,750	12/07/2015	11/13/2043
59156R-BN-7	METLIFE INC CORPORATE				1FE	942,599	93.2100	932,130	1,000,000	945,792	0	1,086	0	0	4.050	4.401	MS	13,500	40,500	12/07/2015	03/01/2045
594918-AC-8	MICROSOFT CORP CORPORATE				1FE	40,607,009	100.6300	40,656,136	40,400,000	40,408,502	0	(26,569)	0	0	4.200	4.134	JD	141,400	1,696,800	12/11/2009	06/01/2019
594918-AD-6	MICROSOFT CORP CORPORATE				1FE	49,027,251	117.5100	53,686,271	45,685,000	48,533,820	0	(90,621)	0	0	5.200	4.702	JD	197,968	2,375,620	01/01/2013	06/01/2039
594918-AJ-3	MICROSOFT CORP CORPORATE				1FE	993,138	107.4000	957,999	892,000	983,752	0	(2,675)	0	0	4.500	3.800	AO	10,035	40,140	04/27/2015	10/01/2040
594918-AL-8	MICROSOFT CORP CORPORATE				1FE	9,974,700	102.7600	10,276,100	10,000,000	9,993,485	0	2,766	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE				1FE	18,261,999	119.1200	21,500,799	18,050,000	18,232,942	0	(5,846)	0	0	5.300	5.214	FA	380,003	956,650	04/27/2015	02/08/2041
594918-AR-5	MICROSOFT CORP CORPORATE				1FE	390,268	93.0200	378,600	407,000	391,637	0	393	0	0	3.500	3.740	MN	1,820	14,245	04/27/2015	11/15/2042
594918-AX-2	MICROSOFT CORP CORPORATE			2	1FE	227,451	112.3600	235,958	210,000	226,364	0	(370)	0	0	4.875	4.354	JD	455	10,238	12/07/2015	12/15/2043
594918-BC-7	MICROSOFT CORP CORPORATE			2	1FE	1,853,892	95.4400	1,908,820	2,000,000	1,870,413	0	5,605	0	0	3.500	4.051	FA	27,028	70,000	12/07/2015	02/12/2035
594918-BH-6	MICROSOFT CORP CORPORATE			2	1FE	7,997,440	99.1700	7,933,760	8,000,000	7,998,385	0	357	0	0	2.650	2.655	MN	34,156	212,000	10/29/2015	11/03/2022
594918-BY-9	MICROSOFT CORP CORPORATE			2	1FE	5,887,080	99.0500	5,695,375	5,750,000	5,873,865	0	(13,215)	0	0	3.300	2.990	FA	76,427	189,750	01/16/2018	02/06/2027
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM CORPORATE				2FE	749,813	99.2900	744,660	750,000	749,797	0	(16)	0	0	4.100	4.103	MN	3,929	15,802	05/07/2018	05/15/2028
59531#-AB-6	Mid-America Apartments LP Senior Note				2	12,500,000	104.0600	13,006,914	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2	10,000,000	101.5900	10,158,791	10,000,000	10,000,000	0	0	0	0	4.170	4.170	MN	35,908	417,000	11/30/2012	11/30/2022
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	9,939,853	109.4700	10,350,389	9,455,000	9,895,032	0	(9,930)	0	0	4.800	4.483	MS	133,631	453,840	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	12,365,865	103.0300	12,795,829	12,420,000	12,370,246	0	955	0	0	4.400	4.425	AO	115,368	546,480	04/01/2016	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	2,818,011	101.5600	2,828,390	2,785,000	2,816,921	0	(656)	0	0	4.250	4.178	MN	19,727	118,363	03/06/2017	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO BD CORPORATE			2	1FE	1,142,849	96.8100	1,118,121	1,155,000	1,143,241	0	216	0	0	3.950	4.010	FA	19,009	45,623	03/06/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE				1FE	10,319,777	119.7000	11,443,511	9,560,000	10,228,417	0	(26,712)	0	0	6.125	5.455	AO	146,388	585,550	04/27/2015	04/01/2036
59562V-AR-8	BERKSHIRE HATHAWAY ENERG CORPORATE				1FE	2,599,590	123.2400	2,387,081	1,937,000	2,527,802	0	(20,590)	0	0	6.500	4.141	MS	37,072	125,905	04/27/2015	09/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERG CORPORATE			2	1FE	1,480,125	106.7200	1,320,139	1,237,000	1,461,325	0	(5,375)	0	0	5.150	3.980	MN	8,140	63,706	04/27/2015	11/15/2043
59564N-A#-0	Midcoast Energy Partners, L.P. Senior No				2	0	0.0000	0	0	0	0	0	0	0	4.420	0.000	MS	0	637,527	09/30/2014	09/30/2024
59564N-A@-2	Midcoast Energy Partners, L.P. Senior No				2	0	0.0000	0	0	0	0	0	0	0	4.040	0.000	MS	0	604,911	09/30/2014	09/30/2021
59748T-AA-7	Midland Cogen Venture LP Senior Secured			4	2FE	11,789,291	97.6700	10,624,793	10,878,368	11,352,150	0	(70,729)	0	0	6.000	4.612	MS	192,185	652,702	01/01/2013	03/15/2025
59862*-AB-9	Mike Albert Leasing Inc. Senior Secured				2	5,000,000	99.4100	4,970,489	5,000,000	5,000,000	0	0	0	0	2.250	2.250	MON	625	112,500	04/29/2016	04/29/2019
60040#-AA-0	Millennium Pipeline Co Series A Senior S			4	2FE	6,358,642	102.5200	6,162,598	6,011,286	6,223,154	0	(22,713)	0	0	5.330	4.426	MJSD	890	320,402	01/01/2013	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S			4	2FE	6,175,783	106.3500	6,567,944	6,175,783	6,175,783	0	0	0	0	6.000	6.044	MJSD	1,029	370,547	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2Z	13,600,000	104.6900	14,238,226	13,600,000	13,600,000	0	0	0	0	6.000	6.000	MJSD	68,000	816,000	03/01/2011	03/01/2021
60644*-AA-4	MIST Investment Fund LLC Note			4	6Z	3,239,159	98.9200	3,957,002	4,000,000	3,603,508	0	106,439	0	0	9.000	11.246	JAJO	92,000	365,000	07/26/2011	01/26/2022
607828-D#-4	Modine Manufacturing Company Series A Se			4	3	45,482,560	100.4400	45,682,940	45,482,560	45,482,560	0	0	0	0	6.830	0.000	FMAN	422,824	3,136,781	08/12/2010	08/12/2020
607828-E*-7	Modine Manufacturing Company Senior Secu			4	3	10,700,000	95.9200	10,263,009	10,700,000	10,700,000	0	0	0	0	5.750	5.790	FMAN	56,398	615,250	11/28/2016	11/30/2026
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE				2FE	21,840,380	94.1300	18,045,279	19,171,000	21,517,556	0	(58,875)	0	0	5.000	4.172	MN	159,758	958,550	04/27/2015	05/01/2042
610202-BN-2	MONONGAHELA POWER COMPANY CORPORATE			2	1FE	2,532,767	103.1300	2,500,903	2,425,000	2,504,525	0	(14,285)	0	0	4.100	3.385	AO	20,990	99,425	12/21/2016	04/15/2024
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			2	1FE	15,889,257	116.5000	16,794,196	14,415,000	15,840,695	0	(29,297)	0	0	5.400	4.696	JD	34,596	778,410	02/28/2018	12/15/2043
61166W-AC-5	MONSANTO CO CORPORATE				2FE	0	0.0000	0	0	0	0	0	0	0	5.500	0.000	JJ	0	376,750	05/23/2012	07/30/2035
617446-HD-4	MORGAN STANLEY NOTES				1FE	1,093,843	125.9200	994,744	790,000	1,044,214	0	(14,222)	0	0	7.250	4.081	AO	14,319	57,275	04/27/2015	04/01/2032
61744Y-AL-2	MORGAN STANLEY CORP FLOATER			2	1FE	8,833,560	91.1300	8,201,340	9,000,000	8,834,312	0	752	0	0	3.971	4.109	JJ	157,847	197,447	07/25/2018	07/22/2038
61746B-CY-0	MORGAN STANLEY CORPORATE				1FE	3,033,030	110.7300	3,321,960	3,000,000	3,017,236	0	(1,755)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746B-DQ-6	MORGAN STANLEY CORPORATE				1FE	4,956,200	99.5200	4,976,100	5,000,000	4,974,324	0	4,211	0	0	3.875	3.982	AO	33,368	193,750	04/23/2014	04/29/2024
61746B-EF-9	MORGAN STANLEY CORPORATE				1FE	851,688	95.0400	855,360	900,000	852,355	0	667	0	0	3.625	4.413	JJ	14,591	0	11/09/2018	01/20/2027
61746B-EG-7	MORGAN STANLEY CORPORATE				1FE	20,805,482	94.6400	20,064,528	21,200,000	20,807,045	0	1,891	0	0	4.375	4.491	JJ	409,646	271,250	09/11/2018	01/22/2047
61747Y-CJ-2	MORGAN STANLEY CORPORATE				1FE	2,114,259	101.4800	1,928,120	1,900,000	1,946,251	0	(62,445)	0	0	5.625	2.229	MS	29,094	106,875	04/01/2016	09/23/2019
61747Y-DY-8	MORGAN STANLEY CORPORATE				1FE	9,182,202	93.5400	8,630,474	9,227,000	9,182,488	0	350	0	0	4.300	4.330	JJ	169,726	258,000	09/11/2018	01/27/2045
617482-V9-2	MORGAN STANLEY CORPORATE				1FE	87,656,520	122.3800	80,371,841	65,674,000	86,438,495	0	(506,645)	0	0	6.375	4.239	JJ	1,825,874	4,186,718	05/16/2017	07/24/2042
61761J-VL-0	MORGAN STANLEY CORPORATE				1FE	9,169,020	98.3400	8,850,510	9,000,000	9,114,872	0	(17,614)	0	0	3.700	3.455	AO	62,900	333,000	10/26/2015	10/23/2024
617734-A#-5	Morongo Band of Mission Indian Senior Se			4	2FE	9,000,000	99.5000	8,955,065	9,000,000	9,000,000	0	0	0	0	5.650	5.649	AO	86,163	0	10/31/2018	10/24/2033
61945C-AA-1	THE MOSAIC CO CORPORATE			2	2FE	5,747,104	100.4600	5,826,506	5,800,000	5,782,615	0	5,555	0	0	3.750	3.860	MN	27,792	217,500	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE			2	2FE	1,699,229	91.0900	1,571,303	1,725,000	1,702,419	0	519	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AE-3	THE MOSAIC CO CORPORATE			2	2FE	10,890,517	101.5800	11,072,002	10,900,000	10,890,481	0	158	0	0	5.625	5.631	MN	78,344	613,125	11/07/2013	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2FE	12,279,297	104.4000	9,223,740	8,835,000	11,819,878	0	(85,090)	0	0	6.850	4.376	JJ	279,063	605,198	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES				2FE	4,751,910	110.8200	4,744,161	4,281,000	4,490,557	0	(25,819)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure			4	2FE	40,216,046	111.0700	43,812,786	39,447,684	40,126,799	0	(56,201)	0	0	6.560	6.212	JD	115,012	2,587,768	11/01/2017	03/25/2030
626738-AC-2	MURPHY OIL USA INC CORPORATE			2	3FE	3,531,138	100.5000	3,371,775	3,355,000	3,436,506	0	(28,488)	0	0	6.000	4.997	FA	76,047	201,300	06/16/2015	08/15/2023
628198-AA-7	Mustang Machinery Company, LLC Senior No			4	2	372,551	98.3200	366,312	372,551	372,551	0	0	0	0	3.950	3.969	FMAN	1,880	14,716	05/15/2012	05/15/2024
628464-B#-5	Myers Industries, Inc. Senior Note				3	4,000,000	105.8400	4,233,770	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	218,000	01/15/2014	01/15/2026
628464-B*-9	Myers Industries, Inc. Sr. Unsecured Not				3	5,506,875	104.3000	5,736,309	5,500,000	5,504,387	0	(752)	0	0	5.250	5.231	JJ	133,146	288,750	06/30/2015	01/16/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
628464-B@-7	Myers Industries, Inc. Senior Note				3	6,990,000	104.5100	7,305,291	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	370,470	01/15/2014	01/16/2024
62849@-AA-1	My Strong Home PBC Convertible Bond				5GI	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MAT	82,192	0	05/11/2017	05/11/2019
62880#-AA-9	NC 102 Project, LLC Debt in a Project			4	2Z	22,618,556	98.7000	22,324,878	22,618,556	22,618,556	0	0	0	0	4.410	4.433	MJSD	2,771	645,590	05/07/2018	09/30/2033
62886E-AH-1	NCR CORP CORPORATE			2	4FE	9,225,375	97.5000	9,067,500	9,300,000	9,240,345	0	14,970	0	0	4.625	4.944	FA	162,492	215,063	06/20/2018	02/15/2021
628931-AB-3	NBD BK NA DETROIT MICH SUB DEBENTURES				1FE	15,809,267	119.9600	16,493,950	13,750,000	14,610,134	0	(116,400)	0	0	8.250	6.925	MN	189,063	1,134,375	05/16/2002	11/01/2024
62925*-AA-0	NHP Foundation Promissory Note			4	5GI	614,901	101.3100	1,815,171	1,791,714	1,280,911	0	(510,803)	0	0	4.500	18.592	JAJO	48,282	123,434	11/26/2008	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	6,477,667	98.2300	6,363,250	6,477,667	6,477,667	0	0	0	0	3.400	3.400	AO	46,495	220,241	08/31/2015	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note			4	1FE	11,526,930	98.5200	11,356,932	11,526,930	11,526,930	0	0	0	0	3.570	3.570	AO	86,875	411,511	08/31/2015	04/15/2032
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note			4	1Z	8,620,000	100.3600	8,650,795	8,620,000	8,620,000	0	0	0	0	3.950	3.949	AO	71,881	0	10/15/2018	04/15/2034
62952E-AA-5	NYU Hospitals Center CORP MUNI				1FE	4,703,519	100.9700	4,745,731	4,700,000	4,703,344	0	(80)	0	0	4.428	4.423	JJ	104,058	208,116	02/18/2015	07/01/2042
629568-AX-4	NABORS INDS INC CORPORATE				3FE	5,181,710	89.6700	4,483,450	5,000,000	5,058,558	0	(20,143)	0	0	4.625	4.161	MS	68,090	231,250	02/17/2012	09/15/2021
62962@-AE-4	NRG Energy Ctr Minneapolis LLC Senior Se			4	2Z	25,895,000	102.0900	26,437,154	25,895,000	25,895,000	0	0	0	0	4.800	4.828	MJSD	27,621	635,291	06/19/2018	06/15/2033
62962@-AG-9	NRG Energy Ctr Minneapolis LLC Senior Se				2Z	25,310,513	111.7300	28,280,215	25,310,513	25,310,513	0	0	0	0	5.900	5.943	MJSD	33,185	763,253	06/19/2018	06/15/2035
62962@-AH-7	NRG Energy Ctr Minneapolis LLC Senior Se				2Z	1,000,000	99.7600	997,616	1,000,000	1,000,000	0	0	0	0	4.830	4.859	MJSD	1,073	24,687	06/19/2018	06/15/2037
62963#-AD-3	NRP (Operating) LLC Senior Note			4	4	153,072	97.2600	148,876	153,072	153,072	0	0	0	0	5.050	5.049	JJ	3,479	7,730	01/19/2006	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note			4	4	4,724,581	94.8200	4,962,556	5,233,521	4,895,361	0	47,921	0	0	5.820	8.582	MS	78,686	304,591	11/01/2017	03/28/2024
62963#-AF-8	NRP (Operating) LLC Series F Senior Note			4	4	741,603	100.1200	711,581	710,690	713,669	0	(6,382)	0	0	8.380	6.486	MS	15,882	59,556	03/01/2014	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note			4	4	8,528,702	101.3800	8,379,370	8,265,453	8,419,840	0	(24,645)	0	0	8.920	8.104	MS	196,608	737,278	09/02/2014	03/25/2024
62963#-AL-5	NRP (Operating) LLC Senior Secured Note			4	4	1,303,617	90.0900	1,654,115	1,836,081	1,388,109	0	33,690	0	0	5.180	13.067	JD	7,926	95,109	02/17/2016	12/01/2026
63530Q-AE-9	NATIONAL CINEMEDIA CORPORATE			2	4FE	4,569,165	100.1200	4,457,565	4,452,000	4,481,872	0	(22,142)	0	0	6.000	5.446	AO	56,392	267,120	06/11/2015	04/15/2022
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	6,125,000	101.3700	17,740,100	17,500,000	16,462,244	0	2,309,817	0	0	6.875	20.612	MN	153,733	1,203,125	09/25/2000	05/15/2019
63633D-A*-5	National Health Investors, Inc Senior No				2FE	59,850,000	98.0200	58,663,316	59,850,000	59,850,000	0	0	0	0	3.990	3.990	JAJO	517,403	2,388,015	01/13/2015	01/13/2023
63633D-A@-3	National Health Investors, Inc Senior No				2FE	37,000,000	97.7500	36,166,839	37,000,000	37,000,000	0	0	0	0	4.510	4.510	JAJO	361,552	1,668,700	01/13/2015	01/13/2027
637071-AJ-0	National Oilwell Varco CORPORATE			2	2FE	319,199	94.4000	330,390	350,000	331,663	0	4,236	0	0	2.600	4.060	JD	758	9,100	12/07/2015	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE			2	2FE	11,554,682	79.8100	9,522,571	11,932,000	11,595,536	0	8,040	0	0	3.950	4.136	JD	39,276	471,314	04/27/2015	12/01/2042
637432-MS-1	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	707,869	103.1600	688,077	667,000	700,950	0	(1,964)	0	0	4.023	3.540	MN	4,472	26,833	04/27/2015	11/01/2032
637432-MV-4	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	7,325,570	101.0400	7,072,870	7,000,000	7,209,154	0	(41,927)	0	0	3.400	2.708	MN	30,411	238,000	02/23/2016	11/15/2023
637432-MX-0	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	8,821,205	99.9100	8,816,705	8,825,000	8,824,791	0	716	0	0	2.150	2.159	FA	79,057	189,738	01/21/2014	02/01/2019
637432-NJ-0	NATIONAL RURAL UTIL COOP CORPORATE			2	1FE	3,028,320	97.4200	2,922,750	3,000,000	3,016,945	0	(4,024)	0	0	2.700	2.549	FA	30,600	81,000	02/09/2016	02/15/2023
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	15,226,112	113.9000	16,843,680	14,788,000	14,963,937	0	(20,905)	0	0	7.250	7.018	AO	226,339	1,072,130	11/08/2000	10/15/2025
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2FE	2,614,354	114.3900	2,916,869	2,550,000	2,583,201	0	(2,592)	0	0	6.800	6.606	MS	51,057	173,400	03/17/1998	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2FE	19,316,293	120.9200	19,951,635	16,500,000	17,639,082	0	(151,864)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
63909@-AE-8	Nautical Solutions, LLC Senior Secured N			4	3FE	9,566,901	91.8400	14,462,414	15,747,985	10,857,062	0	730,962	0	0	7.500	16.270	FMAN	146,653	1,078,956	02/21/2017	11/14/2023
63909@-AF-5	Nautical Solutions, LLC Senior Secured N			4	4FE	61,760,018	91.8400	56,971,376	62,035,587	61,848,313	0	34,055	0	0	7.500	5.869	FMAN	577,706	4,250,301	04/01/2016	11/14/2023
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	15,936,888	102.5000	16,297,182	15,900,000	15,909,241	0	(4,225)	0	0	4.375	4.345	AO	173,906	695,625	08/25/2011	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	10,158,513	117.5800	9,657,939	8,214,000	9,919,419	0	(45,377)	0	0	6.400	4.825	AO	89,076	525,696	04/27/2015	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	21,178,224	114.7800	19,547,501	17,031,000	20,704,033	0	(95,648)	0	0	5.950	4.417	AO	253,336	1,013,345	12/07/2015	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	16,019,466	96.3900	14,990,075	15,551,000	15,988,529	0	(10,344)	0	0	4.450	4.261	JJ	319,098	692,020	12/01/2015	01/15/2043
641062-AE-4	NESTLE HLDGS INC. CORPORATE			2	1FE	46,763,464	100.4500	47,411,456	47,200,000	46,769,847	0	6,383	0	0	3.500	3.653	MS	445,122	0	11/28/2018	09/24/2025
641062-AN-4	NESTLE HLDGS INC. CORPORATE			2	1FE	49,989,920	98.0700	49,859,805	50,840,000	49,991,289	0	1,370	0	0	4.000	4.097	MS	547,942	0	09/25/2018	09/24/2048
641423-BP-2	NEVADA POWER CO CORPORATE				1FE	5,990,501	129.7200	7,783,200	6,000,000	5,991,880	0	221	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BU-1	NEVADA POWER CO CORPORATE				1FE	7,704,907	129.5900	9,330,768	7,200,000	7,616,841	0	(12,298)	0	0	6.750	6.212	JJ	243,000	486,000	04/27/2015	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			2	1FE	2,408,901	111.5200	2,575,997	2,310,000	2,399,510	0	(2,752)	0	0	5.375	5.056	MS	36,559	124,163	04/27/2015	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			2	1FE	7,473,828	115.1500	8,494,689	7,377,000	7,464,580	0	(2,548)	0	0	5.450	5.351	MN	51,373	402,047	04/27/2015	05/15/2041
000000-00-0	New Hampshire Comnty Loan Fund Promissor			4	2Z	5,760,375	96.0900	5,765,440	6,000,000	5,760,866	0	491	0	0	5.000	5.534	MJSD	10,000	0	12/20/2018	06/30/2030
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu			4	1Z	418,474	105.1300	439,940	418,474	418,474	0	0	0	0	5.000	4.959	FMAN	3,487	2,848	09/13/2018	08/01/2048
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme			4	1Z	1,432,290	98.5300	1,477,952	1,500,000	1,434,777	0	2,487	0	0	5.000	5.569	FMAN	12,500	37,500	06/01/2018	02/01/2039
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo			4	1Z	2,372,851	99.0600	2,407,269	2,430,000	2,374,619	0	1,767	0	0	4.700	5.004	FMAN	19,035	57,105	06/01/2018	05/01/2036
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo			4	1Z	3,868,487	99.1200	3,924,966	3,960,000	3,871,362	0	2,875	0	0	4.700	5.004	FMAN	31,020	93,060	06/01/2018	05/01/2036
645869-D#-2	New Jersey Natural Gas Company Senior No				1	14,000,000	103.8300	14,536,081	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	645,400	03/13/2014	03/14/2044
646025-B@-4	New Jersey Resources Corp Senior Note				1	40,000,000	99.1200	39,649,761	40,000,000	40,000,000	0	0	0	0	3.480	3.480	MN	208,800	1,392,000	11/07/2014	11/07/2024
646025-C@-3	New Jersey Resources Corp Senior Unsecur				1	5,110,000	100.5300	5,137,203	5,110,000	5,110,000	0	0	0	0	3.960	3.960	JD	12,928	101,178	06/08/2018	06/08/2028
64940*-AD-1	New York Business Dev Corp Term Note			4	5Z	339,418	96.0000	509,578	530,811	446,632	0	35,246	0	0	2.500	23.029	MON	37	11,595	07/15/2015	07/15/2020
64952W-CJ-0	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	27,421,626	96.3700	26,511,387	27,510,000	27,460,901	0	17,487	0	0	1.700	1.768	MS	139,002	467,670	09/16/2016	09/14/2021
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE				1FE	5,657,713	95.6500	5,499,703	5,750,000	5,665,332	0	7,620	0	0	3.000	3.189	JJ	81,938	86,250	01/12/2018	01/10/2028
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER				1FE	10,500,000	99.8600	10,485,405	10,500,000	10,500,000	0	0	0	0	2.912	2.661	FMAN	47,569	71,390	08/01/2018	08/06/2021
649840-CQ-6	NY STATE ELECTRIC & GAS CORPORATE			2	1FE	8,046,806	96.9700	7,859,743	8,105,000	8,057,277	0	5,171	0	0	3.250	3.335	JD	21,951	263,413	11/21/2016	12/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
651229-AQ-9	NEWELL BRANDS INC CORPORATE			2	2FE	1,964,700	98.5200	1,970,320	2,000,000	1,968,429	0	3,729	0	0	4.000	4.304	JD	6,667	80,000	03/12/2018	12/01/2024
651587-A*-8	NewMarket Corp Senior Unsecured Note			4	2	7,900,000	97.5900	7,709,844	7,900,000	7,900,000	0	0	0	0	3.780	3.779	JJ	146,822	298,620	01/04/2017	01/04/2029
651639-AM-8	NEWMONT MINING CORP CORPORATE			4	2FE	46,939,681	109.5000	44,480,119	40,620,000	46,246,650	0	(151,575)	0	0	6.250	5.145	AO	634,688	2,538,750	01/16/2018	10/01/2039
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE				1FE	2,375,000	100.8900	2,396,043	2,375,000	2,375,000	0	0	0	0	4.881	4.881	FA	43,793	115,924	08/03/2009	08/15/2019
654106-AC-7	NIKE INC CORPORATE			2	1FE	4,756,498	96.7500	4,960,424	5,127,000	4,948,813	0	37,821	0	0	2.250	3.113	MN	19,226	115,358	07/18/2013	05/01/2023
654106-AE-3	NIKE INC CORPORATE			2	1FE	16,899,490	95.6400	16,258,120	17,000,000	16,905,216	0	1,935	0	0	3.875	3.908	MN	109,792	658,750	01/21/2016	11/01/2045
654106-AG-8	NIKE INC CORPORATE			2	1FE	3,955,960	89.2000	3,568,080	4,000,000	3,957,784	0	892	0	0	3.375	3.434	MN	22,500	135,000	10/18/2016	11/01/2046
65473Q-AW-3	NiSource Finance Corp CORPORATE				2FE	5,430,150	117.9600	6,488,075	5,500,000	5,438,310	0	1,266	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
65473Q-BB-8	NiSource Finance Corp CORPORATE			2	2FE	1,729,375	102.6800	1,540,155	1,500,000	1,711,849	0	(5,169)	0	0	5.250	4.289	FA	29,750	78,750	12/07/2015	02/15/2043
65473Q-BC-6	NiSource Finance Corp CORPORATE			2	2FE	1,491,937	96.8200	1,275,067	1,317,000	1,478,701	0	(3,797)	0	0	4.800	4.010	FA	23,882	63,216	04/27/2015	02/15/2044
655044-AE-5	NOBLE ENERGY INC CORPORATE			2	2FE	13,678,301	97.6100	11,083,616	11,355,000	13,391,683	0	(53,452)	0	0	6.000	4.674	MS	227,100	681,300	01/01/2013	03/01/2041
655044-AG-0	NOBLE ENERGY INC CORPORATE			2	2FE	906,091	88.7600	887,630	1,000,000	910,525	0	1,545	0	0	5.250	5.943	MN	6,708	52,500	12/07/2015	11/15/2043
65505*-AA-1	Noble Environmental Power 2008 Construct			4	5	0	0.0000	0	0	0	0	0	0	0	4.571	0.000	MJSD	0	2,791	03/20/2009	03/31/2024
65537*-AB-1	Nonprofit Finance Fnd Term Note			4	5	2,963,354	97.9800	2,958,336	3,000,000	2,966,093	0	2,739	0	0	3.110	4.034	JD	240	87,059	06/01/2018	06/30/2020
65537*-AC-9	Nonprofit Finance Fnd Promissory Note			4	2Z	4,587,889	93.6700	4,683,721	5,000,000	4,602,685	0	14,796	0	0	3.650	4.764	MJSD	507	96,117	09/05/2018	06/06/2028
655664-AN-0	NORDSTROM INC CORPORATE				2FE	8,117,340	101.7000	7,119,070	7,000,000	7,205,699	0	(150,043)	0	0	4.750	2.493	MN	55,417	332,500	06/27/2012	05/01/2020
655664-AP-5	NORDSTROM INC CORPORATE			2	2FE	3,319,281	100.6800	3,347,610	3,325,000	3,323,015	0	606	0	0	4.000	4.021	AO	28,078	133,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC CORPORATE			2	2FE	10,066,943	86.2000	8,774,855	10,180,000	10,075,861	0	1,900	0	0	5.000	5.071	JJ	234,706	509,000	04/27/2015	01/15/2044
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES				2FE	16,863,417	111.5300	16,060,752	14,400,000	14,847,918	0	(185,163)	0	0	9.000	7.410	MS	432,000	1,296,000	09/25/2000	03/01/2021
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2FE	39,018,336	128.6500	47,683,381	37,065,000	38,616,959	0	(46,585)	0	0	7.050	6.640	MN	435,514	2,613,083	04/01/2016	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	776,066	126.6900	912,154	720,000	750,023	0	(2,554)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2FE	22,350,542	127.9800	28,218,488	22,050,000	22,299,033	0	(13,053)	0	0	7.250	7.093	FA	603,925	1,576,875	04/03/2018	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2FE	15,000,000	106.5200	15,977,400	15,000,000	15,000,000	0	0	0	0	6.000	6.000	MS	265,000	900,000	03/07/2005	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2FE	4,983,026	108.3500	5,087,126	4,695,000	4,982,483	0	(168)	0	0	6.000	5.650	MN	29,735	281,700	04/27/2015	05/23/2111
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	15,698,976	91.6900	15,567,128	16,978,000	15,827,270	0	26,969	0	0	3.950	4.413	AO	167,658	670,631	12/19/2016	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	1,878,451	99.6500	1,810,622	1,817,000	1,877,600	0	(851)	0	0	4.800	4.570	FA	32,948	43,608	05/07/2018	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	19,316,994	97.9500	19,101,030	19,500,000	19,332,041	0	2,324	0	0	4.450	4.501	JD	38,567	867,750	04/06/2017	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	33,381,188	101.9300	34,279,395	33,630,000	33,403,257	0	4,847	0	0	4.650	4.694	JJ	721,083	1,479,398	05/01/2018	01/15/2046
655844-BV-9	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	9,488,900	89.3100	8,930,900	10,000,000	9,490,881	0	1,981	0	0	4.050	4.339	FA	153,000	0	08/30/2018	08/15/2052
655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	399,112	100.0300	400,104	400,000	399,132	0	20	0	0	3.800	3.827	FA	6,291	0	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP CORPORATE			2	2FE	3,978,920	100.5200	4,020,880	4,000,000	3,979,088	0	168	0	0	3.650	3.740	FA	60,428	0	12/12/2018	08/01/2025
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP				1FE	6,412,379	109.3200	6,530,896	5,974,000	6,036,241	0	(39,667)	0	0	9.750	8.957	JD	25,887	582,465	08/23/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2FE	5,987,840	138.5600	8,036,190	5,800,000	5,966,793	0	(2,330)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
65675*-AC-1	North American Breweries Hold Senior Uns			4	3	26,350,000	92.0100	24,243,864	26,350,000	26,350,000	0	0	0	0	4.670	4.696	MJSD	23,927	1,230,545	07/06/2017	06/24/2027
65675*-AE-7	North American Breweries Hold Senior Uns			4	2Z	5,625,000	91.5100	5,147,565	5,625,000	5,625,000	0	0	0	0	4.540	4.566	MJSD	4,966	129,106	06/22/2018	06/24/2027
65675*-AF-4	North American Breweries Hold Senior Uns			4	2Z	49,583,333	93.6400	46,429,378	49,583,333	49,583,333	0	0	0	0	5.550	5.588	MJSD	30,576	687,969	09/27/2018	09/27/2027
662352-AB-9	Northwell Health CORPORATE				1FE	290,601	120.5800	277,336	230,000	286,370	0	(1,215)	0	0	6.150	4.500	MN	2,358	14,145	04/27/2015	11/01/2043
66550#-AC-5	Northern New England Energy Co Senior Un				2	4,500,000	95.5300	4,298,818	4,500,000	4,500,000	0	0	0	0	3.250	3.250	JD	4,875	146,250	06/19/2017	06/21/2027
665501-AL-6	NORTHERN NAT GAS CO CORPORATE			2	1FE	3,925,920	97.4600	3,898,360	4,000,000	3,926,402	0	482	0	0	4.300	4.411	JJ	78,356	0	08/01/2018	01/15/2049
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1FE	3,830,124	111.9400	4,347,827	3,884,000	3,858,915	0	324	0	0	5.250	5.294	JJ	94,025	203,910	11/24/2015	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1FE	9,066,161	126.3000	9,551,766	7,563,000	8,856,101	0	(41,944)	0	0	6.200	4.784	JJ	234,453	420,453	02/01/2018	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	18,833,637	115.6400	20,746,354	17,940,000	18,751,708	0	(23,302)	0	0	5.350	4.990	MN	159,965	959,790	09/15/2015	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			2	1FE	5,265,656	109.4200	5,553,014	5,075,000	5,244,570	0	(4,716)	0	0	4.850	4.600	FA	92,985	246,138	04/27/2015	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			2	1FE	6,566,324	90.1200	6,660,090	7,390,000	6,657,166	0	17,779	0	0	3.400	4.050	FA	94,920	251,260	04/27/2015	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE			2	1FE	6,238,338	100.9400	6,276,069	6,217,500	6,236,599	0	(511)	0	0	4.125	4.104	MN	32,771	256,472	12/19/2016	05/15/2044
665772-CN-7	NORTHERN STATES PWR MINN CORPORATE			2	1FE	16,422,260	97.4500	16,536,460	16,969,000	16,454,538	0	10,315	0	0	4.000	4.190	FA	256,420	678,760	09/16/2015	08/15/2045
665772-CP-2	NORTHERN STATES PWR MINN CORPORATE			2	1FE	10,064,453	92.3400	9,349,121	10,125,000	10,067,068	0	1,213	0	0	3.600	3.633	MN	46,575	364,500	05/23/2016	05/15/2046
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1FE	5,298,986	124.0500	5,557,485	4,480,000	5,151,652	0	(19,390)	0	0	6.375	5.152	MS	95,200	285,600	09/25/2009	09/01/2038
665789-AZ-6	NORTHERN STATES PWR - WISC CORPORATE			2	1FE	13,463,820	94.0300	12,694,590	13,500,000	13,464,174	0	605	0	0	3.750	3.765	JD	42,188	502,031	11/27/2017	12/01/2047
665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE			2	1FE	16,940,310	98.3600	16,720,350	17,000,000	16,939,727	0	(583)	0	0	4.200	4.221	MS	216,183	0	09/05/2018	09/01/2048
665859-AL-8	NORTHERN TRUST CORP CORPORATE				1FE	4,935,846	101.0200	4,748,034	4,700,000	4,791,616	0	(48,166)	0	0	3.450	2.361	MN	25,674	162,150	12/02/2015	11/04/2020
665859-AM-6	NORTHERN TRUST CORP CORPORATE				1FE	7,473,871	100.7200	7,352,414	7,300,000	7,358,520	0	(21,173)	0	0	3.375	3.055	FA	87,600	246,375	09/17/2013	08/23/2021
665859-AN-4	NORTHERN TRUST CORP CORPORATE				1FE	13,178,237	97.1900	13,122,324	13,502,000	13,327,341	0	45,607	0	0	2.375	2.756	FA	132,723	320,673	12/10/2015	08/02/2022
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	4,519,450	122.7400	6,137,100	5,000,000	4,750,922	0	23,959	0	0	7.875	8.824	MS	131,250	393,750	05/31/2000	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2FE	6,865,377	131.6600	8,700,423	6,608,000	6,780,713	0	(9,545)	0	0	7.750	7.405	FA	193,468	512,120	07/20/2006	02/15/2031
666807-BH-4	NORTHROP GRUMMAN SYSTEMS CORPORATE				2FE	2,985,533	101.0900	2,716,369	2,687,000	2,962,699	0	(6,575)	0	0	4.750	4.079	JD	10,636	127,633	12/07/2015	06/01/2043
666807-BK-7	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2FE	981,656	93.7700	984,585	1,050,000	981,999	0	344	0	0	3.200	4.151	FA	14,000	0	12/12/2018	02/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
666807-BM-3	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2FE	3,478,489	94.8900	3,501,404	3,690,000	3,479,979	0	1,490	0	0	2.930	4.000	JJ	49,854	0	12/12/2018	01/15/2025
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE			2	2FE	9,306,971	90.9500	9,099,648	10,005,000	9,310,559	0	3,588	0	0	4.030	4.460	AO	85,120	201,601	09/05/2018	10/15/2047
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE				1FE	2,877,873	102.1700	2,962,872	2,900,000	2,896,393	0	2,488	0	0	4.400	4.494	AO	23,748	127,600	03/09/2010	04/24/2020
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE				1FE	87,951,060	95.9600	88,178,685	91,893,000	88,370,144	0	87,116	0	0	3.700	3.949	MS	944,456	3,400,041	12/16/2016	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE				1FE	42,693,410	100.5700	43,245,100	43,000,000	42,823,793	0	29,267	0	0	3.400	3.484	MN	223,361	1,462,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE				1FE	101,248,310	106.8300	107,043,925	100,204,000	101,193,898	0	(22,911)	0	0	4.400	4.333	MN	673,594	4,408,976	12/21/2016	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE			2	1FE	6,948,290	100.2500	7,017,710	7,000,000	6,951,064	0	986	0	0	4.000	4.043	MN	31,889	280,000	12/09/2015	11/20/2045
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1FE	15,445,480	117.8200	18,261,480	15,500,000	15,460,927	0	1,012	0	0	5.750	5.771	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1FE	3,542,328	115.6100	4,162,032	3,600,000	3,550,475	0	1,186	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	13,506,618	103.4600	14,028,905	13,560,000	13,510,812	0	1,019	0	0	4.400	4.424	MS	198,880	596,640	12/19/2016	03/01/2044
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	218,942	97.1100	213,638	220,000	219,230	0	98	0	0	3.250	3.307	MN	914	7,150	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE			2	1FE	22,174,385	97.4700	22,228,946	22,805,000	22,203,537	0	29,152	0	0	3.200	3.564	MN	93,247	456,880	06/28/2018	05/15/2027
670346-AH-8	NUCOR CORP CORPORATE				1FE	2,370,912	119.4000	2,149,182	1,800,000	2,353,150	0	(17,762)	0	0	6.400	4.057	JD	9,600	115,200	02/01/2018	12/01/2037
67080L-AA-3	TIAA GLOBAL ASSET MANAGEMENT L CORPORATE			2	1FE	21,486,597	103.0400	22,004,833	21,355,000	21,485,766	0	(831)	0	0	4.000	3.921	MN	163,722	0	12/06/2018	11/01/2028
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project			4	3	21,186,786	96.4200	20,428,868	21,186,786	21,186,786	0	0	0	0	4.410	4.411	JJ	391,903	679,990	11/09/2017	06/30/2038
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project			4	3	4,914,519	92.2500	4,533,741	4,914,519	4,914,519	0	0	0	0	6.000	6.001	JJ	123,682	214,601	11/09/2017	12/31/2036
67105@-AF-8	OSI Group LLC Senior Secured Note			4	2FE	16,110,000	96.9600	15,619,516	16,110,000	16,110,000	0	0	0	0	4.350	4.350	MS	192,716	350,393	03/22/2018	03/22/2028
674599-BE-4	Occidental Pete Corp DEBENTURES				1FE	11,007,330	103.4500	8,792,910	8,500,000	8,637,270	0	(225,352)	0	0	9.250	6.368	FA	327,604	786,250	09/24/2002	08/01/2019
674599-BT-1	Occidental Pete Corp SENIOR NOTES				1FE	16,536,365	131.5900	20,923,287	15,900,000	16,284,960	0	(24,441)	0	0	8.450	8.090	FA	507,563	1,343,550	03/30/2001	02/15/2029
674599-BY-0	Occidental Pete Corp CORPORATE			2	1FE	4,895,150	101.7300	5,086,400	5,000,000	4,974,221	0	11,506	0	0	4.100	4.360	FA	85,417	205,000	02/04/2011	02/01/2021
674599-CE-3	Occidental Pete Corp CORPORATE			2	1FE	9,039,343	96.9200	8,781,224	9,060,000	9,050,724	0	2,064	0	0	2.700	2.726	FA	92,412	244,620	01/29/2013	02/15/2023
674599-CH-6	Occidental Pete Corp CORPORATE			2	1FE	23,813,711	97.8400	23,207,411	23,720,000	23,780,872	0	(22,976)	0	0	3.400	3.353	AO	170,257	619,480	10/18/2018	04/15/2026
674599-CJ-2	Occidental Pete Corp CORPORATE			2	1FE	1,448,306	97.3000	1,410,778	1,450,000	1,448,325	0	30	0	0	4.400	4.407	AO	13,469	63,800	03/08/2017	04/15/2046
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon			4	1FE	50,000,000	113.5400	56,768,000	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2FE	5,402,100	124.2200	6,211,000	5,000,000	5,316,680	0	(9,710)	0	0	6.875	6.274	JJ	158,507	343,750	09/14/2006	07/15/2036
677415-CP-4	Ohio Pwr Company CORPORATE				1FE	2,657,380	105.7600	2,485,266	2,350,000	2,504,676	0	(53,349)	0	0	5.375	2.867	AO	31,578	126,313	01/19/2016	10/01/2021
677730-A#-0	Ohio Valley Electric Corp Senior Note			4	2	22,292,820	101.4800	17,610,257	17,354,275	21,894,176	0	(178,751)	0	0	6.910	4.222	AO	253,160	1,199,180	09/01/2016	06/15/2040
677730-A@-2	Ohio Valley Electric Corp Senior Note			4	2	8,474,574	98.8100	8,373,778	8,474,574	8,474,574	0	0	0	0	6.500	6.500	JD	24,482	550,847	11/17/2011	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note			4	2	22,680,163	101.4800	17,916,239	17,655,809	22,274,593	0	(181,857)	0	0	6.910	4.222	AO	257,559	1,220,016	09/01/2016	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No			4	2	1,883,333	99.9400	1,882,224	1,883,333	1,883,333	0	0	0	0	3.960	3.960	FA	31,075	74,580	11/12/2010	08/01/2020
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	10,026,070	120.3400	9,626,800	8,000,000	9,824,372	0	(51,621)	0	0	5.850	4.221	JD	39,000	468,000	03/02/2016	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			2	1FE	20,392,035	114.3800	23,446,875	20,500,000	20,404,858	0	2,066	0	0	5.250	5.285	MN	137,521	1,076,250	04/27/2015	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			2	1FE	14,049,119	93.7600	13,280,537	14,165,000	14,053,411	0	1,842	0	0	3.900	3.949	MN	92,073	540,248	08/28/2018	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			2	1FE	8,290,829	101.2100	8,223,638	8,125,000	8,278,820	0	(3,461)	0	0	4.550	4.422	MS	108,852	369,688	04/01/2016	03/15/2044
678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE			2	1FE	515,897	93.8900	511,717	545,000	517,605	0	563	0	0	4.000	4.324	JD	969	21,800	11/03/2015	12/15/2044
678858-BT-7	Oklahoma Gas & Elec Co CORPORATE			2	1FE	1,117,883	100.9000	1,130,102	1,120,000	1,117,910	0	27	0	0	3.800	3.823	FA	15,842	0	08/14/2018	08/15/2028
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2	8,502,299	101.7100	8,340,015	8,200,000	8,301,832	0	(48,380)	0	0	4.790	4.135	JJ	194,208	392,780	08/19/2014	01/04/2021
681628-AB-5	Olympic Tug & Barge Inc Sr. Secured Note			4	4	0	0.0000	0	0	0	0	0	0	0	7.455	0.000	MON	0	129,133	09/30/2015	09/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				1FE	11,544,400	132.8200	13,282,200	10,000,000	11,067,878	0	(47,008)	0	0	7.250	6.106	JJ	334,306	725,000	02/03/2004	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				1FE	5,024,606	112.6900	5,499,174	4,880,000	4,944,062	0	(15,990)	0	0	7.000	6.575	MS	113,867	341,600	04/01/2016	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				1FE	31,659,874	129.0500	37,979,415	29,430,000	30,951,656	0	(71,217)	0	0	7.000	6.414	MN	343,350	2,060,100	04/18/2006	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY CO CORPORATE				1FE	7,058,520	139.8200	9,787,260	7,000,000	7,050,531	0	(1,135)	0	0	7.500	7.428	MS	175,000	525,000	05/18/2009	09/01/2038
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	7,856,592	113.6400	7,812,544	6,875,000	7,738,277	0	(21,427)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	4,165,273	104.2700	4,227,986	4,055,000	4,156,722	0	(3,108)	0	0	4.550	4.362	JD	15,375	184,503	04/27/2015	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY CO CORPORATE			2	1FE	7,618,650	94.9200	7,404,072	7,800,000	7,623,563	0	3,279	0	0	3.750	3.881	AO	73,125	292,500	01/25/2017	04/01/2045
68235P-AE-8	ONE GAS INC CORPORATE			2	1FE	5,188,897	100.2900	4,979,597	4,965,000	5,092,102	0	(24,057)	0	0	3.610	3.037	FA	74,682	179,237	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			2	1FE	47,255,371	106.1100	44,275,232	41,725,000	46,775,472	0	(120,996)	0	0	4.658	3.889	FA	809,813	1,943,551	04/27/2015	02/01/2044
68249#-AB-0	111 Center Street LP Senior Note			4	4Z	7,058,824	101.4500	7,160,895	7,058,824	7,058,824	0	0	0	0	4.200	4.221	MJSD	15,647	296,471	12/12/2013	12/12/2033
68268@-AN-3	ONEOK INC CORPORATE				2FE	1,995,040	99.7200	1,994,320	2,000,000	1,996,203	0	130	0	0	6.000	6.018	JD	5,333	120,000	06/14/2005	06/15/2035
68268@-AT-0	ONEOK INC CORPORATE			2	2FE	10,185,475	92.3800	9,450,474	10,230,000	10,186,674	0	623	0	0	4.950	4.977	JJ	236,313	469,755	01/22/2018	07/13/2047
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2FE	6,993,470	112.4000	7,868,070	7,000,000	6,993,984	0	128	0	0	6.850	6.857	AO	101,228	479,500	09/26/2007	10/15/2037
68271@-AB-3	One Energy Enterprises LLC Subordinated				6Z	6,201,740	35.5600	2,589,709	7,282,532	2,589,709	(3,870,827)	108,144	0	0	14.000	16.844	MJSD	2,832	1,086,163	12/31/2018	12/30/2021
68389X-AE-5	ORACLE CORP CORPORATE				1FE	11,828,015	124.5000	11,368,552	9,131,000	11,415,979	0	(75,071)	0	0	6.500	4.520	AO	125,298	593,515	04/27/2015	04/15/2038
68389X-AG-0	ORACLE CORP CORPORATE				1FE	25,006,377	101.0600	25,367,315	25,100,000	25,093,610	0	11,301	0	0	5.000	5.048	JJ	603,097	1,255,000	06/30/2009	07/08/2019
68389X-AH-8	ORACLE CORP CORPORATE				1FE	26,785,695	120.0300	31,724,458	26,430,000	26,738,894	0	(8,293)	0	0	6.125	6.022	JJ	777,941	1,618,838	04/27/2015	07/08/2039
68389X-AM-7	ORACLE CORP CORP				1FE	27,495,370	110.5000	24,631,768	22,292,000	26,763,129	0	(129,322)	0	0	5.375	3.979	JJ	552,501	1,198,195	04/27/2015	07/15/2040
68389X-AP-0	ORACLE CORP CORPORATE				1FE	890,818	97.3300	876,907	901,000	895,134	0	1,440	0	0	2.500	2.681	AO	4,755	22,525	02/25/2016	10/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
68389X-AV-7	ORACLE CORP CORPORATE			2	1FE	3,318,738	100.3800	3,051,522	3,040,000	3,277,703	0	(11,732)	0	0	4.300	3.620	JJ	62,818	130,720	04/27/2015	07/08/2034
68389X-AW-5	ORACLE CORP CORPORATE			2	1FE	112,061	100.1200	100,124	100,000	111,145	0	(263)	0	0	4.500	3.805	JJ	2,163	4,500	04/27/2015	07/08/2044
68389X-BB-0	ORACLE CORP CORPORATE			2	1FE	18,046,914	97.8500	17,672,252	18,060,000	18,053,672	0	1,568	0	0	2.500	2.510	MN	57,692	451,500	02/23/2016	05/15/2022
68389X-BK-0	ORACLE CORP CORPORATE			2	1FE	5,989,560	97.0200	5,821,260	6,000,000	5,994,435	0	1,961	0	0	1.900	1.935	MS	33,567	114,000	06/29/2016	09/15/2021
68389X-BN-4	ORACLE CORP CORPORATE			2	1FE	5,779,613	96.4500	5,545,760	5,750,000	5,777,058	0	(2,555)	0	0	3.250	3.186	MN	23,878	189,990	01/16/2018	11/15/2027
684065-BH-7	ORANGE & ROCKLAND UTILITIES IN CORPORATE				1FE	117,523	110.4300	110,432	100,000	115,999	0	(439)	0	0	5.500	4.350	FA	2,078	5,500	04/27/2015	08/15/2040
68715#-AB-5	Orora DGP Senior Unsecured Note				2FE	16,430,000	96.9100	15,922,483	16,430,000	16,430,000	0	0	0	0	3.410	3.410	JJ	256,787	560,263	07/16/2015	07/16/2025
000000-00-0	Overseas Shipholding Group Senior Secure			4	4Z	14,475,000	98.0000	14,184,958	14,475,000	14,475,000	0	0	0	0	7.479	7.631	MON	33,081	0	12/21/2018	12/21/2023
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1FE	12,839,883	119.3000	13,070,618	10,956,000	12,668,519	0	(43,083)	0	0	5.950	4.633	AO	162,971	532,882	07/30/2018	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1FE	4,532,950	115.1400	5,757,250	5,000,000	4,617,704	0	10,828	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693304-AR-8	PECO ENERGYCO 1ST MTG CORPORATE			2	1FE	157,802	106.3200	140,349	132,000	155,706	0	(596)	0	0	4.800	3.675	AO	1,338	6,336	04/27/2015	10/15/2043
693304-AS-6	PECO ENERGYCO 1ST MTG CORPORATE			2	1FE	6,943,784	100.7100	6,836,263	6,788,000	6,935,659	0	(3,378)	0	0	4.150	4.011	AO	70,426	281,702	12/08/2016	10/01/2044
693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE			2	1FE	21,606,378	95.5500	21,412,307	22,410,000	21,609,958	0	3,580	0	0	3.900	4.111	MS	291,330	0	09/04/2018	03/01/2048
693476-BJ-1	PNC FUNDING CORP CORPORATE				1FE	9,737,130	102.1100	9,144,219	8,955,000	9,062,654	0	(93,965)	0	0	5.125	3.996	FA	182,303	458,944	09/28/2010	02/08/2020
693476-BL-6	PNC FUNDING CORP CORPORATE				1FE	10,573,388	101.8400	9,929,108	9,750,000	10,020,018	0	(162,161)	0	0	4.375	2.607	FA	165,885	426,563	06/17/2015	08/11/2020
69349L-AG-3	PNC BANK NA CORPORATE			2	1FE	8,548,670	97.1800	8,522,248	8,770,000	8,642,799	0	30,729	0	0	2.700	3.104	MN	39,465	236,790	01/12/2016	11/01/2022
69349L-AK-4	PNC BANK NA CORPORATE			2	1FE	10,176,637	97.3900	10,851,417	11,142,000	10,678,499	0	102,389	0	0	2.950	4.066	JJ	137,867	328,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			2	1FE	24,753,255	100.3500	25,153,479	25,065,000	24,890,328	0	29,705	0	0	3.800	3.968	JJ	412,737	613,130	10/17/2018	07/25/2023
69349L-AQ-1	PNC BANK NA CORPORATE			2	1FE	6,305,343	102.3600	6,112,095	5,971,000	6,210,385	0	(30,906)	0	0	4.200	3.527	MN	41,797	250,782	10/23/2015	11/01/2025
69349L-AR-9	PNC BANK NA BANK NOTE				1FE	13,250,579	100.4500	13,393,532	13,333,000	13,251,563	0	984	0	0	4.050	4.127	JJ	232,494	0	12/03/2018	07/26/2028
69351H-AF-9	PPF Funding Senior Note				1	154,060,000	103.5700	159,559,720	154,060,000	154,060,000	0	0	0	0	4.990	4.990	MON	341,671	7,687,594	07/15/2011	07/15/2021
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1FE	7,416,156	125.0900	7,692,789	6,150,000	7,188,849	0	(33,053)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1FE	16,752,236	126.3600	18,055,580	14,289,000	16,487,254	0	(65,457)	0	0	6.250	5.006	MN	114,114	893,063	01/22/2016	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			2	1FE	18,112,803	112.0600	18,804,117	16,781,000	17,966,576	0	(32,708)	0	0	5.200	4.669	JJ	402,371	872,612	11/02/2016	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			2	1FE	23,903,284	108.6900	25,385,484	23,355,000	23,867,202	0	(13,197)	0	0	4.750	4.591	JJ	511,539	1,109,363	12/19/2016	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp CORPORATE			2	1FE	9,556,156	100.2600	9,640,480	9,615,000	9,559,080	0	1,108	0	0	4.150	4.186	AO	99,756	399,023	09/28/2015	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp CORPORATE			2	1FE	5,939,421	96.9100	5,821,504	6,007,000	5,939,995	0	574	0	0	3.950	4.016	JD	19,773	118,638	08/22/2018	06/01/2047
69352P-AH-6	PPL CAPITAL FUNDING INC CORPORATE			2	2FE	1,257,465	97.9400	1,224,313	1,250,000	1,256,969	0	(157)	0	0	4.700	4.661	JD	4,896	58,750	12/07/2015	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC CORPORATE			2	2FE	1,419,627	101.9300	1,228,293	1,205,000	1,403,288	0	(4,673)	0	0	5.000	3.950	MS	17,740	60,250	04/27/2015	03/15/2044
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION MONEY MARK				1FE	1,766,495	99.9500	1,769,097	1,770,000	1,769,916	0	717	0	0	2.200	2.242	JJ	16,550	38,940	01/23/2014	01/28/2019
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION CORPORATE			2	1FE	1,262,383	96.2200	1,279,726	1,330,000	1,263,481	0	1,099	0	0	2.950	3.872	FA	13,950	0	11/16/2018	02/23/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1FE	1,254,109	95.3900	1,268,674	1,330,000	1,256,791	0	2,683	0	0	3.100	3.841	AO	7,559	28,138	10/17/2018	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1FE	4,979,700	96.6200	4,831,100	5,000,000	4,981,272	0	1,572	0	0	3.250	3.298	JJ	71,771	81,250	01/17/2018	01/22/2028
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION BANK NOTE			2	1FE	5,163,548	100.2000	5,210,296	5,200,000	5,165,084	0	1,536	0	0	3.500	3.665	JD	11,628	91,000	10/16/2018	06/08/2023
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				1FE	5,222,784	123.2100	6,421,653	5,212,000	5,226,378	0	(941)	0	0	6.120	6.084	AO	67,339	318,974	04/27/2015	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT				2FE	17,141,478	129.8400	20,254,572	15,600,000	16,597,686	0	(52,939)	0	0	8.625	7.771	AO	284,050	1,345,500	10/07/2003	04/15/2031
69362B-AY-8	PSEG POWER CORPORATE			2	2FE	7,318,481	101.1000	7,405,282	7,325,000	7,322,572	0	701	0	0	4.150	4.161	MS	89,507	303,988	09/14/2011	09/15/2021
694188-AA-7	Pacific Dunlop Invstms USA Inc Senior No				2	5,258,000	99.8200	5,248,261	5,258,000	5,258,000	0	0	0	0	3.750	3.750	JD	13,693	197,175	06/06/2012	06/09/2020
694188-AB-5	Pacific Dunlop Invstms USA Inc Senior No				2	14,000,000	100.4000	14,056,270	14,000,000	14,000,000	0	0	0	0	4.050	4.050	MN	80,325	567,000	05/10/2013	05/10/2025
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE				2FE	45,074,868	92.6600	40,513,836	43,725,000	40,513,836	0	(49,671)	4,296,311	0	6.050	5.788	MS	881,788	2,645,363	04/27/2015	03/01/2034
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE				2FE	10,659,596	92.6800	9,341,741	10,080,000	9,341,740	0	(20,492)	1,253,079	0	5.800	5.319	MS	194,880	584,640	04/27/2015	03/01/2037
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE				2FE	13,464,542	94.4300	9,631,656	10,200,000	9,631,656	0	(92,375)	3,339,805	0	6.350	4.258	FA	244,687	647,700	09/16/2016	02/15/2038
694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE				2FE	13,757,240	93.9300	11,762,165	12,522,000	11,762,165	0	(31,549)	1,827,228	0	6.250	5.518	MS	260,875	782,625	04/27/2015	03/01/2039
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE				2FE	14,624,850	88.6800	13,302,750	15,000,000	13,302,750	0	7,877	1,375,928	0	5.400	5.574	JJ	373,500	810,000	11/15/2010	01/15/2040
694308-GY-7	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	8,184,948	78.6800	5,712,095	7,260,000	5,712,096	0	(24,804)	2,419,398	0	4.500	3.704	JD	14,520	326,700	04/19/2017	12/15/2041
694308-GZ-4	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	603,461	80.1900	441,023	550,000	441,023	0	(1,318)	157,806	0	4.450	3.860	AO	5,167	24,475	04/27/2015	04/15/2042
694308-HC-4	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	503,239	88.4700	443,215	501,000	443,215	0	(294)	59,145	0	3.250	3.181	JD	724	16,283	12/07/2015	06/15/2023
694308-HD-2	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	5,908,716	82.4700	4,401,477	5,337,000	4,401,478	0	(13,713)	1,488,601	0	4.600	3.928	JD	10,911	245,502	10/13/2017	06/15/2043
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	12,634,404	86.2000	10,087,752	11,703,000	10,087,752	0	(21,808)	2,489,733	0	5.125	4.590	MN	76,638	599,779	08/04/2016	11/15/2043
694308-HH-3	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	1,591,728	82.1100	1,204,495	1,467,000	1,204,495	0	(2,696)	378,432	0	4.750	4.226	FA	26,325	69,683	12/07/2015	02/15/2044
694308-HL-4	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	593,067	79.2000	433,208	547,000	433,208	0	(964)	156,479	0	4.300	3.820	MS	6,926	23,521	04/27/2015	03/15/2045
694308-HN-0	PACIFIC GAS & ELEC CO CORPORATE			2	2FE	1,763,266	77.7000	1,344,918	1,731,000	1,344,918	0	(630)	417,147	0	4.250	4.138	MS	21,662	73,568	03/06/2017	03/15/2046
695114-CG-1	PACIFICORP CORPORATE				1FE	29,858,021	124.7200	34,504,618	27,665,000	29,466,351	0	(54,924)	0	0	6.250	5.673	AO	365,024	1,729,063	04/27/2015	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1FE	12,659,819	120.0600	13,542,542	11,280,000	12,443,030	0	(33,406)	0	0	6.000	5.161	JJ	312,080	676,800	04/27/2015	01/15/2039
69888*-AA-0	Pappas Restaurants, Inc. Senior Note			4	2Z	1,848,000	100.8500	1,863,728	1,848,000	1,848,000	0	0	0	0	4.910	4.939	MJSD	252	90,737	03/31/2011	03/31/2021
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure			4	2Z	5,000,000	101.7100	5,085,424	5,000,000	5,000,000	0	0	0	0	4.800	4.828	JAJO	40,667	0	10/31/2018	10/31/2028
69889#-AB-3	PaR Systems Group, Inc. Senior Secured R			4	6	0	0.0000	0	0	0	0	0	0	0	5.600	0.000	MON	0	4,915	01/01/2018	10/31/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70109H-AL-9	PARKER HANNIFIN CORP CORPORATE			2	1FE	405,116	98.7400	394,952	400,000	403,468	0	(554)	0	0	3.300	3.131	MN	1,467	13,200	12/07/2015	11/21/2024
70109H-AM-7	PARKER HANNIFIN CORP CORPORATE			2	1FE	365,666	98.9200	333,360	337,000	361,529	0	(1,178)	0	0	4.200	3.580	MN	1,573	14,154	04/27/2015	11/21/2034
70109H-AN-5	PARKER HANNIFIN CORP CORPORATE			2	1FE	345,829	100.8400	312,620	310,000	343,143	0	(766)	0	0	4.450	3.790	MN	1,533	13,795	04/27/2015	11/21/2044
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not			4	4Z	27,904,000	98.2600	27,417,832	27,904,000	27,904,000	0	0	0	0	7.250	6.588	MON	168,587	2,023,040	12/30/2014	12/30/2024
703428-AE-8	Patterson Companies Inc. Senior Note				2	1,000,000	97.5200	975,164	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
703428-AF-5	Patterson Companies Inc. Senior Note				2	2,000,000	96.3400	1,926,786	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	4,779	74,800	12/08/2011	12/08/2023
703481-A*-2	Patterson-UTI Energy Inc Series A Senior				2	5,000,000	100.6500	5,032,673	5,000,000	5,000,000	0	0	0	0	4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
703481-A@-0	Patterson-UTI Energy Inc Senior Note				2	13,070,000	99.2500	12,972,134	13,070,000	13,070,000	0	0	0	0	4.270	4.271	AO	133,321	558,089	06/14/2012	06/14/2022
705322-AK-1	Pedernales Electric Coop Senior Note			4	1FE	17,044,800	116.0300	18,937,187	16,321,000	16,808,430	0	(41,656)	0	0	6.202	5.767	MN	129,340	1,012,228	06/06/2013	11/15/2032
70959W-AG-8	Penske Automotive Group Inc CORPORATE			2	4FE	2,000,000	93.0000	1,860,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	14,056	110,000	05/11/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2FE	2,358,100	121.2500	2,425,080	2,000,000	2,250,753	0	(11,566)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713448-BN-7	PEPSICO INC CORPORATE				1FE	14,949,750	101.8200	15,272,400	15,000,000	14,993,400	0	5,818	0	0	4.500	4.542	JJ	311,250	675,000	01/11/2010	01/15/2020
713448-BP-2	PEPSICO INC CORPORATE				1FE	33,234,616	119.8100	40,106,398	33,475,000	33,276,668	0	4,289	0	0	5.500	5.546	JJ	848,963	1,841,125	04/27/2015	01/15/2040
713448-BZ-0	PEPSICO INC CORPORATE				1FE	179,057	98.3000	172,025	175,000	178,714	0	(98)	0	0	4.000	3.860	MS	2,256	7,000	04/27/2015	03/05/2042
713448-CC-0	PEPSICO INC CORPORATE				1FE	26,048,899	93.2900	26,818,651	28,747,000	26,232,202	0	61,318	0	0	3.600	4.186	FA	396,709	1,034,892	11/24/2015	08/13/2042
713448-CQ-9	PEPSICO INC CORPORATE			2	1FE	3,995,561	101.0100	3,820,160	3,782,000	3,987,636	0	(4,700)	0	0	4.250	3.909	AO	30,808	160,735	07/13/2017	10/22/2044
713448-CX-4	PEPSICO INC CORPORATE			2	1FE	12,997,530	100.0400	13,005,330	13,000,000	12,998,557	0	346	0	0	3.100	3.103	JJ	183,589	403,000	07/14/2015	07/17/2022
713448-CZ-9	PEPSICO INC CORPORATE			2	1FE	1,055,591	106.6200	1,066,160	1,000,000	1,052,432	0	(1,083)	0	0	4.600	4.265	JJ	20,956	46,000	12/07/2015	07/17/2045
713448-DD-7	PEPSICO INC CORPORATE			2	1FE	35,234,663	104.4300	34,426,668	32,965,000	35,115,612	0	(45,963)	0	0	4.450	4.043	AO	313,763	1,466,943	08/08/2016	04/14/2046
713448-DP-0	PEPSICO INC CORPORATE			2	1FE	12,763,008	88.7500	11,653,138	13,130,000	12,777,893	0	7,199	0	0	3.450	3.603	AO	106,955	452,985	12/21/2016	10/06/2046
713448-DY-1	PEPSICO INC CORPORATE			2	1FE	5,676,975	96.4100	5,543,345	5,750,000	5,683,199	0	6,224	0	0	3.000	3.152	AO	36,417	174,896	01/12/2018	10/15/2027
713448-EA-2	PEPSICO INC Corp Public				1FE	8,977,500	125.0600	11,255,130	9,000,000	8,977,599	0	99	0	0	7.290	7.330	MS	193,185	0	11/09/2018	09/15/2026
713448-EC-8	PEPSICO INC Corp Public				1FE	8,070,037	128.5000	10,151,105	7,900,000	8,068,351	0	(1,686)	0	0	7.000	6.701	MS	184,333	0	11/09/2018	03/01/2029
717081-CY-7	PFIZER INC CORPORATE				1FE	29,333,400	138.0900	31,988,780	23,165,000	28,414,455	0	(144,469)	0	0	7.200	5.341	MS	491,098	1,667,880	04/27/2015	03/15/2039
717081-DE-0	PFIZER INC CORPORATE				1FE	8,358,556	101.9500	7,595,499	7,450,000	8,309,744	0	(21,737)	0	0	4.300	3.586	JD	14,238	320,350	10/17/2016	06/15/2043
717081-DK-6	PFIZER INC CORPORATE				1FE	52,218,615	104.1400	48,995,518	47,050,000	51,938,168	0	(113,862)	0	0	4.400	3.760	MN	264,526	2,070,200	08/04/2016	05/15/2044
717081-DT-7	PFIZER INC CORP				1FE	14,379,555	121.4000	13,869,836	11,425,000	14,173,594	0	(79,005)	0	0	5.600	3.940	MS	188,386	639,800	12/19/2016	09/15/2040
717081-DX-8	PFIZER INC CORPORATE				1FE	18,972,070	98.0600	18,631,780	19,000,000	18,986,006	0	5,538	0	0	1.950	1.981	JD	28,817	370,500	05/31/2016	06/03/2021
717081-EC-3	PFIZER INC CORPORATE				1FE	499,060	99.0000	494,995	500,000	499,143	0	32	0	0	4.000	4.013	JD	889	20,000	12/19/2016	12/15/2036
717081-EK-5	PFIZER INC CORPORATE			2	1FE	70,411,503	101.4600	71,561,149	70,530,000	70,408,669	0	(2,834)	0	0	4.200	4.210	MS	938,049	0	09/18/2018	09/15/2048
717081-EP-4	PFIZER INC CORPORATE			2	1FE	8,689,800	100.3800	8,783,163	8,750,000	8,690,108	0	308	0	0	3.600	3.684	MS	99,750	0	12/07/2018	09/15/2028
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1FE	1,213,866	122.3800	1,475,951	1,206,000	1,217,707	0	(824)	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				3FE	5,659,065	96.0000	6,624,000	6,900,000	5,759,079	0	26,948	0	0	6.125	7.614	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	12,832,197	115.8700	14,138,335	12,202,000	12,733,613	0	(14,921)	0	0	6.375	5.986	MN	97,235	777,878	04/27/2015	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	14,203,185	90.9400	13,186,590	14,500,000	14,242,082	0	6,336	0	0	4.375	4.500	MN	81,059	634,375	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	12,807,703	94.9600	12,439,760	13,100,000	12,843,100	0	6,027	0	0	4.500	4.638	MS	165,388	589,500	12/07/2015	03/20/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	1,198,436	88.2500	1,103,088	1,250,000	1,201,684	0	1,105	0	0	4.125	4.386	MS	16,758	51,563	12/07/2015	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	1,861,417	99.1500	1,735,055	1,750,000	1,854,745	0	(2,262)	0	0	4.875	4.473	MN	10,901	85,313	12/07/2015	11/15/2043
718172-BM-0	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	504,766	97.5900	487,965	500,000	503,268	0	(503)	0	0	3.250	3.127	MN	2,302	16,250	12/07/2015	11/10/2024
718546-AC-8	PHILLIPS 66 CORPORATE				1FE	2,214,090	102.6600	2,053,260	2,000,000	2,084,906	0	(24,579)	0	0	4.300	2.920	AO	21,500	86,000	05/16/2013	04/01/2022
718546-AL-8	PHILLIPS 66 CORPORATE			2	1FE	16,760,033	97.5800	15,207,179	15,584,000	16,731,513	0	(19,682)	0	0	4.875	4.388	MN	97,075	550,095	08/27/2018	11/15/2044
718592-AB-4	PHILLIPS VAN HEUSEN BOND				2FE	19,536	110.5000	17,680	16,000	17,823	0	(322)	0	0	7.750	5.078	MN	158	1,240	01/01/2013	11/15/2023
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			2	1FE	10,182,910	101.8300	10,310,389	10,125,000	10,176,771	0	(1,173)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1	14,000,000	95.9200	13,429,253	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	485,800	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1	8,000,000	101.1500	8,092,231	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1	29,027,725	96.5900	28,037,941	29,027,252	29,027,630	0	(36)	0	0	3.570	3.570	JD	86,356	1,036,273	04/01/2016	07/16/2027
72650R-BC-5	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,186,517	78.9600	976,760	1,237,000	1,190,194	0	1,051	0	0	4.300	4.560	JJ	22,311	53,191	04/27/2015	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	2,993,760	97.8400	2,935,200	3,000,000	2,996,748	0	582	0	0	3.850	3.874	AO	24,383	115,500	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	6,981,380	85.8100	6,006,490	7,000,000	6,983,346	0	330	0	0	4.700	4.716	JD	14,622	329,000	04/15/2014	06/15/2044
72650R-BH-4	PLAINS ALL AMER PIPELINE CORPORATE			2	2FE	1,871,826	85.4600	1,495,480	1,750,000	1,863,928	0	(2,343)	0	0	4.900	4.470	FA	32,394	85,750	04/27/2015	02/15/2045
73020*-AG-8	PNG Companies LLC Senior Secured Note				2	5,739,485	99.6000	5,716,532	5,739,485	5,739,485	0	0	0	0	3.580	3.580	JJ	95,317	205,474	07/14/2017	07/15/2024
73020*-AH-6	PNG Companies LLC Senior Note			4	2	9,884,616	101.9400	10,077,032	9,884,914	9,884,565	0	(17)	0	0	4.260	4.282	MJSD	12,867	421,097	03/15/2016	12/20/2031
731020-AA-4	POLAR TANKERS INC CORP SINKING FUND			4	1FE	5,000,000	116.2700	5,813,350	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Note				2	3,647,392	101.7700	3,640,356	3,577,059	3,610,846	0	(13,677)	0	0	4.600	4.168	MN	26,967	164,545	04/01/2016	05/03/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1FE	176,987	126.0700	157,584	125,000	171,179	0	(1,658)	0	0	6.500	3.751	MN	1,038	8,125	04/27/2015	11/15/2037
737679-DC-1	Potomac Elec Pwr Co CORPORATE				1FE	4,963,578	135.9300	4,809,345	3,538,000	4,756,640	0	(34,767)	0	0	7.900	5.117	JD	12,422	279,502	04/27/2015	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	3,988,400	98.2900	3,931,480	4,000,000	3,995,712	0	1,202	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
737679-DE-7	Potomac Elec Pwr Co CORPORATE			2	1FE	651,558	98.8600	598,127	605,000	647,662	0	(1,110)	0	0	4.150	3.700	MS	7,393	25,108	04/27/2015	03/15/2043
737679-DF-4	Potomac Elec Pwr Co CORPORATE			2	1FE	13,970,220	108.5600	15,252,399	14,050,000	13,976,033	0	1,448	0	0	4.950	4.987	MN	88,866	695,475	12/10/2013	11/15/2043
73965*-AA-8	Prairie Power Inc. Senior Secured Note			4	2Z	8,596,647	105.1000	8,753,643	8,329,114	8,547,868	0	(12,982)	0	0	5.100	4.658	FMAN	54,278	424,785	03/15/2016	11/15/2032
739860-AA-1	Pratt Properties Inc. Senior Note			4	3	3,754,437	97.3700	3,655,738	3,754,437	3,754,437	0	0	0	0	5.850	5.921	MON	18,303	219,634	11/12/2013	11/13/2023
74005P-BA-1	PRAXAIR INC CORPORATE			2	1FE	12,689,943	98.1000	12,455,503	12,697,000	12,700,590	0	(1,671)	0	0	2.450	2.436	FA	117,518	311,077	02/23/2016	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE			2	1FE	8,324,104	98.0100	8,208,421	8,375,000	8,347,753	0	6,076	0	0	2.700	2.783	FA	81,656	226,125	01/11/2016	02/21/2023
74005P-BP-8	PRAXAIR INC CORPORATE				1FE	7,992,480	98.6500	7,892,320	8,000,000	7,997,174	0	1,512	0	0	2.250	2.270	MS	48,500	180,000	09/21/2015	09/24/2020
740189-AG-0	Precision Castparts Corp CORPORATE			2	1FE	6,887,475	97.2400	7,292,700	7,500,000	7,210,411	0	65,578	0	0	2.500	3.534	JJ	86,458	187,500	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE			2	1FE	12,311,500	93.8400	11,730,000	12,500,000	12,332,441	0	4,017	0	0	3.900	3.987	JJ	224,792	487,500	05/30/2013	01/15/2043
740638-AA-5	Pref Apt Com Op Partnership LP Revolver			4	3	11,400,000	101.2100	11,538,415	11,400,000	11,400,000	0	0	0	0	5.402	5.859	MON	19,486	26,629	12/21/2018	12/12/2022
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	1,675,917	124.9500	1,586,890	1,270,000	1,659,912	0	(13,565)	0	0	5.625	3.465	AO	17,859	71,438	10/24/2017	10/01/2038
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	7,110,565	136.7800	8,104,037	5,925,000	6,917,749	0	(28,203)	0	0	6.500	5.144	JJ	177,585	385,125	04/27/2015	01/15/2039
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns			4	3	8,834,267	98.3200	8,739,924	8,888,889	8,841,881	0	7,614	0	0	3.760	3.931	JAJO	56,632	284,089	05/01/2018	04/30/2026
74164F-A*-4	Primoris Services Corporation Senior Not			4	2	0	0.0000	0	0	0	0	0	0	0	3.650	0.000	MJSD	0	239,101	12/28/2012	12/28/2022
74164F-A@-2	Primoris Services Corporation Senior Not			4	2	0	0.0000	0	0	0	0	0	0	0	3.850	0.000	JAJO	0	112,631	07/25/2013	07/25/2023
74170*-AR-0	Prime Property Fund, LLC Senior Unsecure				1	1,000,000	97.5500	975,502	1,000,000	1,000,000	0	0	0	0	3.480	3.480	AO	7,733	34,800	10/11/2017	10/12/2027
74170*-AT-6	Prime Property Fund, LLC Senior Unsecure				1	6,000,000	96.6400	5,798,145	6,000,000	6,000,000	0	0	0	0	3.730	3.730	AO	49,733	223,800	10/11/2017	10/12/2032
74170*-AV-1	Prime Property Fund, LLC Senior Unsecure				1Z	6,500,000	104.5400	6,795,293	6,500,000	6,500,000	0	0	0	0	4.580	4.580	MN	43,828	0	11/08/2018	11/08/2033
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1FE	1,011,305	99.3300	1,008,200	1,015,000	1,013,456	0	377	0	0	3.300	3.343	MS	9,862	33,495	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1FE	613,905	96.6500	594,385	615,000	613,994	0	22	0	0	4.625	4.636	MS	8,375	28,444	09/05/2012	09/15/2042
74256L-AQ-2	PRINCIPAL LFE GLB FND II CORPORATE				1FE	16,845,662	98.8600	16,662,347	16,855,000	16,852,198	0	1,956	0	0	2.200	2.212	AO	85,492	370,810	09/30/2015	04/08/2020
74256L-AS-8	PRINCIPAL LFE GLB FND II CORPORATE				1FE	13,983,060	98.8900	13,845,160	14,000,000	13,993,140	0	3,396	0	0	2.625	2.651	MN	42,875	367,500	11/12/2015	11/19/2020
74256L-AU-3	PRINCIPAL LFE GLB FND II CORPORATE				1FE	2,916,150	95.9800	2,879,430	3,000,000	2,932,252	0	8,058	0	0	3.000	3.351	AO	18,250	90,000	12/14/2016	04/18/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II CORPORATE				1FE	1,510,394	97.2700	1,473,625	1,515,000	1,512,252	0	901	0	0	2.375	2.440	MN	3,998	35,981	11/14/2016	11/21/2021
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER				1FE	75,000,000	99.5700	74,676,750	75,000,000	75,000,000	0	0	0	0	3.122	3.002	MJSD	32,517	968,470	06/27/2018	06/26/2020
742638-AC-9	Principal US Property Sep Acct Senior No				1	27,813,567	99.5300	27,664,147	27,794,923	27,804,203	0	(3,522)	0	0	3.490	3.476	JD	2,695	970,043	04/01/2016	06/25/2021
742638-AD-7	Principal US Property Sep Acct Senior No				1	34,550,000	98.2900	33,959,130	34,550,000	34,550,000	0	0	0	0	3.300	3.300	JD	19,003	1,140,150	06/25/2015	06/26/2023
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1FE	1,486,480	138.1500	1,381,500	1,000,000	1,341,402	0	(24,686)	0	0	8.000	4.067	AO	14,444	80,000	06/07/2012	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1FE	27,832,314	119.9600	30,049,479	25,050,000	27,325,186	0	(110,526)	0	0	5.500	4.626	FA	574,063	1,377,750	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1FE	21,466,715	124.0200	26,663,870	21,500,000	21,474,584	0	914	0	0	5.800	5.811	FA	471,089	1,247,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1FE	16,948,149	121.3100	18,704,193	15,418,000	16,749,325	0	(48,412)	0	0	5.550	4.811	MS	275,725	925,029	04/01/2016	03/05/2037
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2FE	5,895,450	133.0400	6,652,200	5,000,000	5,607,250	0	(32,435)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2FE	2,230,420	127.4000	2,547,980	2,000,000	2,160,387	0	(8,069)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AP-0	PROGRESS ENERGY INC CORPORATE				2FE	2,300,355	117.4200	2,045,422	1,742,000	2,246,932	0	(15,297)	0	0	6.000	3.951	JD	8,710	104,520	04/27/2015	12/01/2039
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1FE	34,285,986	124.0500	38,959,457	31,406,000	33,673,502	0	(113,628)	0	0	6.250	5.480	JD	163,573	1,962,875	03/07/2016	12/01/2032
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE				1FE	12,060,964	101.3100	11,498,685	11,350,000	11,627,346	0	(99,815)	0	0	3.750	2.784	FA	151,333	425,625	06/04/2014	08/23/2021
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1FE	72,613,881	101.9400	73,296,899	71,902,000	72,574,342	0	(16,631)	0	0	4.350	4.286	AO	573,418	3,127,737	06/14/2016	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE				1FE	33,421,167	91.5400	32,602,683	35,615,000	33,498,081	0	34,306	0	0	3.700	4.070	JJ	567,367	986,050	09/06/2018	01/26/2045
743315-AR-4	PROGRESSIVE CORP OHIO CORPORATE				1FE	13,424,212	91.0500	13,298,145	14,605,000	13,521,698	0	73,891	0	0	2.450	3.515	JJ	164,996	250,023	06/27/2018	01/15/2027
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE			2	1FE	18,506,265	97.3100	18,050,820	18,550,000	18,504,591	0	(1,080)	0	0	4.125	4.139	AO	161,540	424,566	09/25/2018	04/15/2047
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE			2	1FE	16,355,721	98.9300	16,118,828	16,293,000	16,354,678	0	(1,042)	0	0	4.200	4.177	MS	201,490	238,471	09/28/2018	03/15/2048
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE			2	1FE	4,991,400	102.8800	5,144,100	5,000,000	4,991,298	0	(102)	0	0	4.000	4.021	MS	37,778	0	10/18/2018	03/01/2029
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note				2	30,775,000	99.5300	30,631,686	30,775,000	30,775,000	0	0	0	0	3.900	3.900	MON	63,345	1,200,225	04/12/2013	04/12/2021
74340*-AB-0	Prologis U.S. Logistics Fund Senior Note				2	46,420,800	99.8100	46,333,897	46,420,800	46,420,800	0	0	0	0	3.930	3.930	MON	30,406	1,824,337	01/25/2016	01/25/2024
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH CORPORATE MU			4	1FE	8,984,460	93.1100	8,333,524	8,950,000	8,982,834	0	(704)	0	0	3.744	3.722	AO	83,772	335,088	09/20/2016	10/01/2047
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE				1FE	10,940,467	126.7400	11,605,857	9,157,000	10,635,002	0	(48,830)	0	0	6.250	4.906	MS	190,771	572,313	04/27/2015	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1FE	16,691,800	129.3800	18,010,990	13,921,000	16,271,401	0	(75,450)	0	0	6.500	5.082	FA	377,027	904,865	04/27/2015	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	6,634,878	103.8400	6,375,960	6,140,000	6,565,254	0	(11,533)	0	0	4.750	4.261	FA	110,179	291,650	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	63,225,000	92.0400	67,625,462	73,470,000	64,215,701	0	213,483	0	0	3.600	4.462	MS	778,782	2,644,920	12/07/2015	09/15/2042
744448-CJ-8	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	936,445	95.8100	843,093	880,000	931,642	0	(1,366)	0	0	3.950	3.580	MS	10,235	34,760	04/27/2015	03/15/2043
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	20,765,542	101.9500	21,043,099	20,640,000	20,758,937	0	(2,884)	0	0	4.300	4.261	MS	261,325	887,520	11/18/2015	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	7,827,736	88.2200	6,977,807	7,910,000	7,831,730	0	1,645	0	0	3.550	3.607	JD	12,480	280,805	06/06/2016	06/15/2046
744448-CN-9	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	2,350,371	94.2400	2,224,064	2,360,000	2,350,600	0	180	0	0	3.800	3.823	JD	3,986	89,680	06/12/2017	06/15/2047
744448-CP-4	PUBLIC SERVICE CO COLO CORPORATE			2	1FE	4,535,228	101.2200	4,600,540	4,545,000	4,535,573	0	345	0	0	3.700	3.726	JD	7,474	81,280	06/14/2018	06/15/2028
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			2	1FE	4,244,408	100.8600	4,296,508	4,260,000	4,251,587	0	1,542	0	0	3.500	3.544	MN	24,850	149,100	11/06/2013	11/01/2023
744516-F@-9	Public Service Company of NC SENIOR NOTE				2	15,930,000	102.0400	16,254,784	15,930,000	15,930,000	0	0	0	0	4.590	4.590	FA	278,257	731,187	02/14/2011	02/14/2021
744542-AB-7	Public Svc Co of New Mexico CORPORATE			2	2FE	1,597,712	104.3800	1,670,048	1,600,000	1,599,092	0	252	0	0	5.350	5.369	AO	21,400	85,600	10/06/2011	10/01/2021

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1FE	1,914,411	137.1000	2,762,545	2,015,000	1,934,453	0	1,780	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	6,043,282	111.2100	5,755,325	5,175,000	5,869,624	0	(28,915)	0	0	5.250	4.121	JJ	135,844	271,688	03/29/2012	07/01/2035
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	7,303,283	116.6200	7,486,683	6,420,000	7,156,779	0	(27,302)	0	0	5.700	4.720	JD	30,495	365,940	07/10/2013	12/01/2036
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	19,456,153	119.5300	21,213,167	17,747,000	19,256,960	0	(57,415)	0	0	5.800	5.039	MN	171,554	1,029,326	02/17/2016	05/01/2037
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	9,220,158	113.8800	9,052,242	7,949,000	9,036,309	0	(33,434)	0	0	5.375	4.347	MN	71,210	427,259	04/10/2013	11/01/2039
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	19,288,212	119.1300	18,650,428	15,655,000	18,906,341	0	(96,327)	0	0	5.500	4.029	MS	287,008	861,025	09/15/2017	03/01/2040
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	18,906,838	97.4700	18,576,404	19,058,000	18,909,642	0	2,491	0	0	3.950	3.995	MN	125,465	752,791	01/19/2016	05/01/2042
74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	20,297,025	93.2300	20,198,496	21,665,000	20,385,614	0	31,767	0	0	3.650	4.039	MS	263,591	790,773	03/06/2017	09/01/2042
74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	25,015,260	95.8300	25,268,622	26,369,000	25,108,595	0	30,061	0	0	3.800	4.114	JJ	501,011	1,002,022	12/14/2015	01/01/2043
74456Q-BC-9	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	963,660	96.7100	967,120	1,000,000	968,905	0	5,245	0	0	2.375	3.141	MN	3,035	23,750	03/12/2018	05/15/2023
74456Q-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	514,954	101.1600	520,953	515,000	514,954	0	4	0	0	3.750	3.751	MS	5,686	19,313	09/09/2013	03/15/2024
74456Q-BF-2	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	14,770,405	95.7700	13,995,162	14,613,000	14,761,191	0	(3,672)	0	0	4.000	3.934	JD	48,710	584,520	03/21/2016	06/01/2044
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	22,535,489	96.4700	21,923,489	22,725,000	22,547,536	0	3,168	0	0	4.050	4.096	MN	153,394	920,363	02/23/2016	05/01/2045
74456Q-BN-5	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	15,223,170	98.9700	14,474,363	14,625,000	15,199,626	0	(12,677)	0	0	4.150	3.907	MN	101,156	606,938	12/21/2017	11/01/2045
74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	25,719,208	94.5700	24,834,870	26,260,000	25,733,369	0	7,546	0	0	3.800	3.920	MS	332,627	878,655	08/28/2018	03/01/2046
74456Q-BX-3	PUBLIC SVC ELEC & GAS CO CORPORATE			2	1FE	299,952	101.2500	303,744	300,000	299,942	0	(10)	0	0	3.650	3.652	MS	3,468	0	09/05/2018	09/01/2028
74464#-AA-8	Public Storage Senior Unsecured				1	108,220,000	103.7300	112,931,629	108,872,387	108,872,387	0	0	0	(5,490,525)	2.175	2.175	MN	381,507	2,416,446	11/03/2015	11/03/2025
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1FE	25,254,680	114.8700	25,271,180	22,000,000	24,758,337	0	(112,631)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1FE	5,923,720	127.0500	6,860,646	5,400,000	5,819,099	0	(13,538)	0	0	6.724	5.997	JD	16,138	363,096	12/11/2013	06/15/2036
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1FE	13,978,551	119.0500	13,446,246	11,295,000	13,637,729	0	(69,422)	0	0	5.757	4.243	AO	162,563	650,253	06/04/2015	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	5,799,164	119.2200	5,444,960	4,567,000	5,636,751	0	(30,797)	0	0	5.795	4.126	MS	77,927	264,658	02/14/2018	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1FE	34,348,090	118.9800	34,059,170	28,625,000	33,538,374	0	(137,610)	0	0	5.764	4.496	JJ	760,808	1,649,945	04/27/2015	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			2	1FE	22,773,296	117.2000	22,521,152	19,216,000	22,276,404	0	(84,474)	0	0	5.638	4.472	AO	228,717	1,083,398	04/01/2016	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			2	1FE	26,943,313	100.0300	25,745,207	25,738,000	26,800,677	0	(28,808)	0	0	4.434	4.147	MN	145,823	1,141,223	09/22/2015	11/15/2041
745332-CG-9	PUGET SOUND ENERGY CORPORATE			2	1FE	44,486,298	101.5400	44,301,029	43,630,000	44,431,221	0	(17,388)	0	0	4.300	4.182	MN	213,666	1,876,090	12/07/2015	05/20/2045
745867-AX-9	PULTEGROUP INC CORPORATE			2	3FE	1,313,125	90.5000	1,244,375	1,375,000	1,323,330	0	4,967	0	0	5.000	5.586	JJ	31,701	68,750	11/17/2016	01/15/2027
748758-AE-5	Quinn Group, Inc. Senior Note			4	2	13,542,960	111.8600	14,221,197	12,713,333	13,483,439	0	(43,690)	0	0	6.500	5.441	MJSD	32,136	826,367	11/01/2017	09/17/2032
748758-AG-0	Quinn Group, Inc. Senior Unsecured			4	2	3,000,000	98.9000	2,967,141	3,000,000	3,000,000	0	0	0	0	3.720	3.737	JAJO	18,910	111,600	10/30/2015	10/30/2025
748758-AJ-4	Quinn Group, Inc. Senior Unsecured Note			4	2Z	12,500,000	99.4800	12,434,333	12,500,000	12,500,000	0	0	0	0	4.080	4.099	MJSD	1,417	365,500	04/12/2018	03/31/2028
000000-00-0	Qumpus(dba Better World Books) Mezzanine			4	5Z	7,922,823	76.9700	6,097,877	7,922,823	7,922,823	0	0	0	0	1.745	15.136	JAJO	3,030	619,349	12/31/2018	04/15/2020
74929#-AA-7	RBH Investor II, LLC Leveraged Loan				5GI	2,444,737	93.6200	3,015,150	3,220,800	2,848,287	0	111,379	0	0	5.500	10.462	MJSD	7,381	180,588	09/30/2014	09/30/2021
74930#-AA-6	RBH Investor III, LLC Leveraged Loan			4	2Z	6,765,054	99.8700	6,773,997	6,783,092	6,767,796	0	2,741	0	0	5.750	5.873	MJSD	1,083	297,938	06/01/2018	01/31/2022
749418-AA-3	RDO Equipment Co Senior Secured Note			4	3Z	3,778,107	98.2200	3,609,532	3,675,000	3,730,284	0	(6,828)	0	0	3.810	3.382	MJSD	5,056	140,017	12/03/2014	09/18/2025
749418-AD-7	RDO Equipment Co Senior Secured Note			4	2Z	6,100,000	100.5500	6,133,767	6,100,000	6,100,000	0	0	0	0	4.680	4.706	FMAN	26,169	0	11/28/2018	11/28/2028
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES			4	2FE	8,905,330	103.4600	8,818,858	8,524,094	8,554,239	0	(15,238)	0	0	9.810	9.366	JD	55,748	836,214	08/09/1994	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES			4	2FE	17,366,090	113.4500	17,365,357	15,306,752	15,694,139	0	(166,001)	0	0	9.820	8.453	JD	100,208	1,503,106	11/15/1996	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			4	2FE	4,749,076	103.4600	4,688,050	4,531,356	4,550,107	0	(9,055)	0	0	9.810	9.304	JD	29,635	444,526	01/03/1997	12/07/2021
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE			2	4FE	4,339,238	99.2500	4,451,363	4,485,000	4,433,380	0	20,455	0	0	5.000	5.538	AO	47,342	224,250	11/07/2013	04/15/2021
749571-AD-7	RHP HOTEL PROPERTIES LP / RHP CORPORATE			2	4FE	2,255,348	97.5000	2,204,475	2,261,000	2,257,387	0	702	0	0	5.000	5.040	AO	23,866	113,050	10/01/2015	04/15/2023
749868-AS-0	RREEF America REIT II, Inc Senior Unsecu				1	1,000,000	99.5700	995,720	1,000,000	1,000,000	0	0	0	0	3.390	3.390	JJ	16,573	33,900	01/05/2016	01/05/2023
749868-AV-3	RREEF America REIT II, Inc Senior Unsecu				1	50,000,000	100.9800	50,489,086	50,000,000	50,000,000	0	0	0	0	3.850	3.850	JJ	941,111	1,925,000	01/05/2016	01/05/2026
749868-AX-9	RREEF America REIT II, Inc Senior Unsecu				1Z	9,500,000	101.9800	9,688,113	9,500,000	9,500,000	0	0	0	0	4.140	4.140	FA	132,193	0	08/31/2018	08/31/2029
751212-AB-7	Ralph Lauren Corp CORPORATE			2	1FE	9,031,448	98.9200	8,952,622	9,050,000	9,043,526	0	3,744	0	0	2.625	2.669	FA	87,766	237,563	08/13/2015	08/18/2020
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1FE	15,418,897	114.8000	17,334,800	15,100,000	15,169,170	0	(20,000)	0	0	8.625	8.446	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1FE	2,669,342	118.1900	3,072,862	2,600,000	2,620,697	0	(4,205)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75144*-AD-1	Ramco-Gershenson Properties LP Senior No				2	1,046,553	100.3800	1,003,784	1,000,000	1,039,120	0	(6,390)	0	0	4.650	3.864	FMAN	4,263	46,500	11/01/2017	05/28/2024
75144*-AE-9	Ramco-Gershenson Properties LP Senior No				2	1,052,388	99.9900	999,882	1,000,000	1,046,267	0	(5,262)	0	0	4.740	4.035	FMAN	4,345	47,400	11/01/2017	05/28/2026
75144*-AH-2	Ramco-Gershenson Properties LP Sr. Unsec				2	6,600,000	97.6200	6,443,256	6,600,000	6,600,000	0	0	0	0	4.200	4.222	JAJO	65,450	277,200	07/06/2015	07/07/2025
755111-AF-8	RAYTHEON CO CORPORATE				1FE	10,846,284	125.8500	12,069,111	9,590,000	10,291,707	0	(60,441)	0	0	7.200	6.094	FA	260,848	690,480	08/29/2006	08/15/2027
755111-AP-6	RAYTHEON CO DEBENTURES				1FE	3,302,060	126.7100	3,801,420	3,000,000	3,176,409	0	(12,777)	0	0	7.000	6.190	MN	35,000	210,000	11/03/2005	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE				1FE	8,989,454	101.4900	9,044,700	8,912,000	8,937,996	0	(23,176)	0	0	4.400	4.125	FA	148,137	392,128	04/01/2016	02/15/2020
755111-BU-4	RAYTHEON CO CORPORATE				1FE	26,440,326	111.0700	29,545,152	26,600,000	26,461,964	0	3,430	0	0	4.875	4.914	AO	273,758	1,296,750	10/13/2010	10/15/2040
755111-BW-0	RAYTHEON CO CORPORATE				1FE	633,021	108.8800	601,029	552,000	627,637	0	(2,036)	0	0	4.700	3.800	JD	1,153	25,944	04/01/2016	12/15/2041
755111-BZ-3	RAYTHEON CO CORPORATE			2	1FE	641,041	101.5700	604,318	595,000	637,608	0	(986)	0	0	4.200	3.760	JD	1,111	24,990	04/27/2015	12/15/2044
755256-AB-2	RE AZ Holdings, LLC Series B Senior Secu			4	2Z	14,833,014	117.0700	17,206,895	14,697,903	14,817,103	0	(5,547)	0	0	6.850	6.795	MJSD	2,797	1,006,806	04/01/2016	09/30/2035
75886A-AK-4	REGENCY ENERGY CORPORATE			2	2FE	3,000,000	102.6300	3,078,870	3,000,000	3,000,000	0	0	0	0	5.750	5.750	MS	57,500	172,500	09/04/2013	09/01/2020
759368-AA-7	The Reinvestment Fund Note			4	1	1,009,451	100.7000	1,006,956	1,000,000	1,008,346	0	(1,105)	0	0	5.000	3.500	MJSD	139	37,500	06/01/2018	07/22/2019

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
759468-AA-9	RELIANCE HOLDINGS USA INC CORPORATE				2FE	2,270,305	101.1500	2,275,920	2,250,000	2,267,772	0	(2,533)	0	0	4.500	4.037	AO	20,250	50,625	09/28/2018	10/19/2020
75ESCA-AJ-9	NRG REMA LLC RELIANT ENERGY MIDATLANTIC			4	5Z	784,258	47.5300	784,258	1,650,000	784,715	0	456	0	0	9.681	45.892	JJ	0	0	12/17/2018	07/02/2026
760719-BH-6	HSBC USA INC SUB DEBENTURES				1FE	8,277,445	120.5300	9,909,977	8,222,000	8,277,764	0	(42)	0	0	7.200	7.151	JJ	272,970	591,984	04/27/2015	07/15/2097
760759-AH-3	REPUBLIC SERV INC NT CORPORATE				2FE	7,216,067	102.0400	7,142,730	7,000,000	7,033,706	0	(28,193)	0	0	5.000	4.564	MS	116,667	350,000	10/25/2011	03/01/2020
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			2	2FE	7,989,546	116.2600	9,301,120	8,000,000	7,990,299	0	196	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
760761-AB-2	Republic Svcs CORPORATE				2FE	8,808,840	101.5500	7,908,636	7,788,000	7,890,995	0	(142,266)	0	0	5.500	3.577	MS	126,122	428,340	10/24/2011	09/15/2019
760761-AD-8	Republic Svcs CORPORATE				2FE	10,020,103	105.8600	9,437,330	8,915,000	9,269,115	0	(114,762)	0	0	5.250	3.776	MN	59,805	468,038	08/23/2011	11/15/2021
76110*-AA-5	Resident Ownership Capital LLC Secured N			4	2Z	4,657,474	93.4100	4,670,445	5,000,000	4,675,986	0	18,512	0	0	4.150	5.157	MJSD	568	156,336	06/01/2018	07/31/2027
76131V-A#-0	Retail Properties of America Sernior Uns				2	7,090,000	95.7600	6,789,015	7,090,000	7,090,000	0	0	0	0	4.080	4.080	MS	73,122	289,272	09/30/2016	09/30/2026
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note				2Z	40,000,000	101.4800	40,590,035	40,000,000	40,000,000	0	0	0	0	4.600	4.600	JD	92,000	0	12/13/2018	12/13/2028
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note				2Z	53,270,000	101.7300	54,193,954	53,270,000	53,270,000	0	0	0	0	4.700	4.700	JD	125,185	0	12/13/2018	12/13/2030
76169*-AB-3	Rexford Industrial Realty, L.P Senior Un				2FE	54,710,000	97.7500	53,480,300	54,710,000	54,710,000	0	0	0	0	3.930	3.930	JAJO	465,856	2,150,103	07/13/2017	07/13/2027
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2FE	877,277	109.1400	944,087	865,000	875,515	0	(270)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE			2	4FE	26,155,600	99.7500	26,092,760	26,158,155	26,155,600	0	(178,444)	0	0	5.750	3.943	AO	317,531	835,633	06/22/2018	10/15/2020
76289#-AA-6	Rich Holdings Inc. Senior Note			4	2	631,600	102.0200	644,390	631,600	631,600	0	0	0	0	7.250	7.311	FMAN	4,325	45,791	02/27/1998	02/27/2020
76289#-AB-4	Rich Holdings Inc. Senior Note			4	2	1,428,571	100.8600	1,440,927	1,428,571	1,428,571	0	0	0	0	5.180	5.212	JAJO	17,267	74,000	10/07/2005	04/07/2020
76289#-AD-0	Rich Holdings Inc. Senior Note			4	2	21,868,487	101.2400	21,689,609	21,424,500	21,689,070	0	(95,942)	0	0	4.450	3.963	MJSD	2,648	953,390	11/01/2017	03/31/2023
769858-D#-5	Roanoke Gas Company Senior Note				2	1,492,416	97.3200	1,379,473	1,417,535	1,484,344	0	(3,039)	0	0	4.260	3.857	JD	5,032	60,387	04/01/2016	09/18/2034
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1FE	194,541,028	137.5500	213,354,332	155,107,000	189,078,467	0	(1,012,812)	0	0	7.000	5.188	MS	3,619,163	10,857,490	07/12/2013	03/01/2039
771196-BA-9	ROCHE HOLDINGS INC CORPORATE			2	1FE	10,174,900	99.3400	9,934,200	10,000,000	10,030,892	0	(45,936)	0	0	2.250	1.779	MS	56,875	225,000	10/16/2015	09/30/2019
771196-BH-4	ROCHE HOLDINGS INC CORPORATE			2	1FE	15,889,576	101.2100	14,758,296	14,582,000	15,801,042	0	(29,497)	0	0	4.000	3.500	MN	53,467	583,280	10/19/2016	11/28/2044
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1FE	2,274,631	124.9800	2,874,655	2,300,000	2,281,609	0	725	0	0	6.375	6.459	MS	48,875	146,625	09/09/2003	09/01/2033
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1FE	17,077,496	98.7300	22,355,968	22,644,000	17,097,730	0	1,718	0	0	5.200	6.897	JJ	542,953	1,177,488	07/13/1998	01/15/2098
773903-AF-6	ROCKWELL AUTOMATION INC CORPORATE			2	1FE	6,534,775	98.9000	6,428,370	6,500,000	6,508,539	0	(8,376)	0	0	2.050	1.917	MS	44,417	133,250	10/16/2015	03/01/2020
774341-AB-7	ROCKWELL COLLINS CORPORATE				2FE	11,456,025	101.0700	11,623,395	11,500,000	11,496,686	0	5,398	0	0	5.250	5.300	JJ	278,396	603,750	05/01/2009	07/15/2019
774341-AE-1	ROCKWELL COLLINS CORPORATE			2	2FE	8,801,093	99.5800	8,792,914	8,830,000	8,814,209	0	2,828	0	0	3.700	3.740	JD	14,520	326,710	12/12/2013	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE			2	2FE	16,898,387	98.5100	16,677,404	16,930,000	16,900,690	0	589	0	0	4.800	4.812	JD	36,117	812,640	12/12/2013	12/15/2043
775198-AL-4	Rogers Group, Inc. Senior Note				2	1,000,000	103.5100	1,035,136	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,621	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES				2FE	12,926,262	125.0800	12,757,956	10,200,000	11,806,272	0	(108,234)	0	0	7.850	5.825	JJ	369,212	800,700	03/26/2004	07/15/2029
776743-AD-8	ROPER TECHNOLOGIES INC CORPORATE			2	2FE	454,927	97.5100	443,652	455,000	454,932	0	7	0	0	3.800	3.802	JD	768	17,290	12/08/2016	12/15/2026
78377H-A#-0	S&C Electric Company Senior Note			4	2	2,207,540	104.8100	2,307,258	2,201,443	2,205,360	0	(893)	0	0	6.160	6.066	JJ	56,880	135,609	04/01/2016	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note			4	2	2,146,385	105.0200	2,100,388	2,000,000	2,112,289	0	(25,525)	0	0	6.270	3.415	JJ	52,598	125,400	11/01/2017	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note			4	2	2,666,667	104.7500	2,793,295	2,666,667	2,666,667	0	0	0	0	6.130	6.131	JJ	68,565	163,467	09/24/2007	07/31/2022
78408L-AA-5	SC JOHNSON & SON INC CORPORATE			2	1FE	3,541,608	94.8500	3,414,744	3,600,000	3,547,785	0	1,227	0	0	4.000	4.094	MN	18,400	144,000	05/16/2013	05/15/2043
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv			4	5Z	0	0.0000	0	0	0	0	0	0	0	4.807	0.000	MON	0	10,159	12/27/2017	04/16/2020
78430#-AA-0	SJWTX WTR Inc. Senior Note				2	7,500,000	121.7600	9,132,043	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				2	1,500,000	101.9200	1,528,823	1,500,000	1,500,000	0	0	0	0	4.350	4.350	JD	181	65,250	06/30/2011	06/30/2021
784888@-AC-9	SVF Holding Real Estate Invest Senior Un				1	8,000,000	100.2600	8,020,764	8,000,000	8,000,000	0	0	0	0	3.740	3.740	AO	74,800	299,200	04/01/2016	04/01/2026
784888@-AF-2	SVF Holding Real Estate Invest Senior Un				1	9,000,000	100.5400	9,048,532	9,000,000	9,000,000	0	0	0	0	3.890	3.890	AO	87,525	350,100	06/07/2016	04/03/2028
784888@-AH-8	SVF Holding Real Estate Invest Senior Un				1	5,000,000	103.0200	5,150,728	5,000,000	5,000,000	0	0	0	0	4.240	4.240	FA	80,089	0	08/15/2018	08/15/2028
784888@-AJ-4	SVF Holding Real Estate Invest Senior Un				1	2,500,000	102.7900	2,569,668	2,500,000	2,500,000	0	0	0	0	4.340	4.340	FA	18,083	0	11/01/2018	08/15/2030
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE			2	2FE	6,136,431	98.5000	6,153,295	6,247,000	6,190,062	0	11,004	0	0	5.375	5.609	JD	27,981	335,776	07/17/2013	06/01/2023
792860-AK-4	TRAVELERS COS INC CORPORATE				1FE	33,853,298	129.8400	38,195,033	29,417,000	33,143,988	0	(135,202)	0	0	6.750	5.569	JD	60,673	1,985,648	04/27/2015	06/20/2036
79575@-AJ-6	Saltchuk Resources Inc Senior Secured No			4	1FE	4,615,385	103.0200	4,754,807	4,615,385	4,615,385	0	0	0	0	5.110	5.109	JD	14,413	235,846	06/09/2011	06/09/2026
79575@-AL-1	Saltchuk Resources Inc Senior Note			4	1FE	20,991,667	100.6200	21,121,170	20,991,667	20,991,667	0	0	0	0	4.500	4.499	MS	312,251	944,625	09/02/2014	09/04/2029
79706*-AA-9	San Carlos Apache Tribe Senior Secured T			4	5	0	0.0000	0	0	0	0	0	0	0	6.854	0.000	MJSD	0	22,993	03/24/2017	03/04/2020
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1FE	13,536,578	118.6400	13,744,792	11,585,000	13,369,407	0	(62,181)	0	0	6.125	4.828	MS	208,932	709,581	12/07/2016	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1FE	1,992,239	119.5300	1,978,172	1,655,000	1,952,528	0	(8,614)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	12,024,776	111.3800	11,549,691	10,370,000	11,808,519	0	(41,318)	0	0	5.350	4.337	MN	70,890	554,795	11/30/2015	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE				1FE	12,806,039	103.1500	12,638,602	12,253,000	12,780,852	0	(15,927)	0	0	4.500	4.186	FA	208,301	551,385	09/15/2017	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1FE	4,175,396	92.5400	3,840,410	4,150,000	4,173,181	0	(665)	0	0	3.950	3.912	MN	20,946	163,925	07/03/2017	11/15/2041
797440-BQ-6	San Diego Gas Electric Engine CORPORATE			2	1FE	30,889,095	97.4900	26,852,497	27,543,000	30,442,379	0	(81,638)	0	0	4.300	3.615	AO	296,087	1,184,349	10/20/2016	04/01/2042
797440-BR-4	San Diego Gas Electric Engine CORPORATE			2	1FE	10,364,862	100.8000	10,432,490	10,350,000	10,358,931	0	(1,956)	0	0	3.600	3.577	MS	124,200	372,600	12/07/2015	09/01/2023
797440-BV-5	San Diego Gas Electric Engine CORPORATE			2	1FE	64,710	90.9600	59,125	65,000	64,717	0	5	0	0	3.750	3.775	JD	203	2,438	06/05/2017	06/01/2047
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1	8,120,000	123.3600	10,016,818	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu				1	15,000,000	100.8100	15,121,035	15,000,000	15,000,000	0	0	0	0	3.750	3.750	MN	93,750	562,500	11/01/2011	11/01/2021
798237-J@-3	San Jose Water Company Senior Note				1	10,000,000	117.0000	11,700,069	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
798237-K#-9	San Jose Water Company Series K Senior N				1	10,000,000	126.6300	12,662,973	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N				1	22,459,396	100.7500	22,164,385	22,000,000	22,135,010	0	(77,942)	0	0	3.790	3.407	MS	275,617	833,800	08/19/2014	09/02/2020
806605-AG-6	MERCK & CO INC BOND				1FE	48,306,224	129.3400	59,886,272	46,300,000	47,410,615	0	(46,380)	0	0	6.500	6.244	JD	250,792	3,009,500	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1FE	18,286,413	134.5700	19,782,378	14,700,000	17,755,943	0	(99,108)	0	0	6.550	4.844	MS	283,506	962,850	01/10/2014	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE			2	2FE	7,615,047	98.7000	7,521,245	7,620,000	7,616,266	0	446	0	0	4.000	4.008	JD	8,467	304,800	12/10/2015	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note			4	4	4,474,286	100.6200	4,502,005	4,474,286	4,474,286	0	0	0	0	6.500	6.551	MJSD	4,847	290,829	06/25/2012	06/27/2022
80808#-AG-7	Schreiber Foods Inc Senior Note				2	5,240,000	100.7100	5,277,269	5,240,000	5,240,000	0	0	0	0	4.390	4.390	AO	56,231	230,036	10/03/2013	10/03/2025
808513-AD-7	CHARLES SCHWAB CORP CORPORATE				1FE	3,722,830	102.2000	3,474,868	3,400,000	3,513,611	0	(70,869)	0	0	4.450	2.255	JJ	66,824	151,300	12/21/2015	07/22/2020
808513-AG-0	CHARLES SCHWAB CORP CORPORATE				1FE	8,663,036	100.0500	8,474,066	8,470,000	8,581,211	0	(28,441)	0	0	3.225	2.845	MS	91,053	273,158	01/26/2016	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE			2	1FE	3,720,770	99.1100	3,701,833	3,735,000	3,724,396	0	1,279	0	0	3.450	3.495	FA	49,395	128,858	11/09/2015	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP CORPORATE			2	1FE	11,821,663	95.4000	11,352,362	11,900,000	11,829,810	0	5,380	0	0	3.200	3.281	MS	125,876	366,400	07/02/2018	03/02/2027
808513-AU-9	CHARLES SCHWAB CORP CORPORATE			2	1FE	5,719,870	95.8300	5,510,455	5,750,000	5,722,600	0	2,730	0	0	3.200	3.261	JJ	79,733	116,533	01/12/2018	01/25/2028
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER			2	1FE	59,150,000	99.5800	58,902,753	59,150,000	59,150,000	0	0	0	0	2.966	2.651	FMAN	199,793	793,968	05/17/2018	05/21/2021
808513-AY-1	CHARLES SCHWAB CORP CORPORATE			2	1FE	19,972,200	100.0200	20,004,600	20,000,000	19,972,341	0	141	0	0	3.550	3.580	FA	120,306	0	10/29/2018	02/01/2024
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE			2	1FE	8,053,809	101.7000	8,207,803	8,071,000	8,053,800	0	(9)	0	0	4.000	4.026	FA	54,703	0	12/03/2018	02/01/2029
81167#-AH-8	Seabrook International, LLC Senior Secur				5Z	0	0.0000	0	3,345,109	0	0	0	0	0	3.000	0.000	MJSD	0	0	09/03/2014	02/28/2018
81167#-AK-1	Seabrook International, LLC Senior Secur				5Z	1	0.0000	0	2,542,426	1	0	0	0	0	3.000	0.000	MJSD	0	0	12/31/2014	02/28/2019
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				3FE	26,272,403	99.7500	24,039,750	24,100,000	25,643,351	0	(64,673)	0	0	6.875	6.197	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE			2	3FE	2,481,250	98.1200	2,453,125	2,500,000	2,487,688	0	1,718	0	0	5.125	5.222	JD	10,677	128,125	11/19/2014	12/01/2024
81683R-AJ-3	The Seminole Tribe of Florida Senior Not			4	2FE	0	0.0000	0	0	0	0	0	0	0	7.804	0.000	AO	0	54,157	09/28/2007	10/01/2020
81725T-F*-6	Sensient Tech Corp. Senior Note				2	3,699,973	108.1200	3,380,049	3,126,108	3,126,108	0	0	0	(157,652)	3.060	3.060	MN	8,503	96,025	11/29/2013	11/29/2023
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not				2Z	1,060,064	100.2700	1,062,942	1,060,064	1,060,064	0	0	0	0	4.190	4.190	MN	7,403	0	11/01/2018	11/01/2025
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not				2Z	7,491,985	99.3300	7,312,335	7,361,926	7,361,926	0	0	0	(130,059)	2.530	2.530	MN	31,043	0	11/01/2018	11/01/2023
817565-BW-3	SERVICE CORP INTL CORPORATE				3FE	2,670,938	99.2500	2,754,188	2,775,000	2,744,736	0	14,956	0	0	4.500	5.115	MN	15,956	124,875	06/21/2013	11/15/2020
817565-BZ-6	SERVICE CORP INTL CORPORATE			2	3FE	3,483,245	100.2500	3,444,590	3,436,000	3,441,376	0	(9,748)	0	0	5.375	5.072	JJ	85,160	184,685	04/09/2014	01/15/2022
817565-CB-8	SERVICE CORP INTL CORPORATE			2	3FE	3,367,890	99.0000	3,221,460	3,254,000	3,322,572	0	(18,409)	0	0	5.375	4.690	MN	22,349	174,903	06/09/2016	05/15/2024
820118-AA-1	Sharyland Distribution & Trans Senior Se			4	1FE	9,674,239	115.2600	11,150,003	9,674,239	9,674,239	0	0	0	0	7.250	7.315	MJSD	1,948	701,382	12/31/2009	12/30/2029
820118-AB-9	Sharyland Distribution & Trans Senior Se			4	1FE	55,782,948	111.6200	62,267,629	55,782,948	55,782,948	0	0	0	0	6.470	6.521	MJSD	10,025	3,609,157	07/13/2010	09/30/2030
820118-AC-7	Sharyland Distribution & Trans Sr. Secur				1FE	9,600,000	98.0500	9,412,933	9,600,000	9,600,000	0	0	0	0	3.860	3.860	JD	28,821	370,560	12/03/2015	12/03/2025
82104#-AF-6	Sheetz, Inc. Senior Note				2	4,260,000	104.5000	4,451,686	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			2	2FE	15,408,646	84.0800	14,148,478	16,828,000	15,542,383	0	28,283	0	0	4.000	4.519	JD	29,916	673,120	12/05/2013	12/15/2042
82642P-A#-3	Sierra Pacific Industries Senior Note			4	2	11,000,000	101.2900	11,141,592	11,000,000	11,000,000	0	0	0	0	6.080	6.082	MS	167,200	666,942	03/30/2006	03/30/2020
827048-AR-0	SILGAN HLDGS INC CORPORATE			2	3FE	3,112,500	100.0000	3,000,000	3,000,000	3,014,313	0	(23,879)	0	0	5.500	4.654	FA	68,750	165,000	07/23/2014	02/01/2022
828807-CL-9	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	1,880,604	103.1900	1,782,126	1,727,000	1,868,645	0	(3,696)	0	0	4.750	4.186	MS	24,154	82,033	12/07/2015	03/15/2042
828807-CS-4	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	405,164	97.8300	392,282	401,000	403,804	0	(459)	0	0	3.375	3.235	AO	3,383	13,534	12/07/2015	10/01/2024
828807-CT-2	SIMON PROPERTY GROUP LP CORPORATE			2	1FE	431,540	95.9800	390,647	407,000	429,708	0	(521)	0	0	4.250	3.900	AO	4,324	17,298	04/27/2015	10/01/2044
83088G-B@-3	Skyway Concession Company LLC Senior Sec				2FE	1,000,000	93.6700	936,691	1,000,000	1,000,000	0	0	0	0	4.010	4.030	MJSD	111	40,100	07/10/2017	07/10/2029
832696-AB-4	Smucker Company J M CORPORATE				2FE	7,880,020	100.1700	7,888,388	7,875,000	7,876,270	0	(527)	0	0	3.500	3.492	AO	58,188	275,625	10/18/2011	10/15/2021
832696-AM-0	Smucker Company J M CORPORATE				2FE	1,983,492	91.4000	1,740,218	1,904,000	1,980,368	0	(3,124)	0	0	4.250	3.913	MS	23,826	80,920	01/23/2018	03/15/2035
832696-AP-3	Smucker Company J M CORP				2FE	2,129,640	87.0200	1,740,420	2,000,000	2,127,039	0	(2,601)	0	0	4.375	3.982	MS	25,764	87,500	01/16/2018	03/15/2045
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			2	2FE	6,320,981	101.7100	6,458,395	6,350,000	6,340,132	0	3,091	0	0	4.375	4.432	MN	46,302	277,813	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				2FE	10,296,295	121.2400	11,821,290	9,750,000	10,123,708	0	(18,886)	0	0	6.625	6.186	FA	269,141	645,938	11/02/2006	02/01/2032
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				2FE	3,336,305	108.1800	3,786,265	3,500,000	3,387,969	0	4,946	0	0	5.300	5.627	MN	23,703	185,500	01/23/2004	05/15/2033
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				2FE	6,448,910	106.6300	6,930,755	6,500,000	6,456,643	0	1,069	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	2FE	4,139,032	115.1300	4,685,750	4,070,000	4,133,107	0	(1,897)	0	0	5.450	5.319	FA	92,423	221,815	04/27/2015	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE			2	2FE	2,393,012	98.5800	2,360,943	2,395,000	2,393,198	0	43	0	0	4.350	4.355	FA	43,409	104,183	01/23/2012	02/01/2042
838518-C#-3	South Jersey Industries, Inc. Senior Uns				2	8,000,000	97.1000	7,768,119	8,000,000	8,000,000	0	0	0	0	3.470	3.220	FA	104,100	260,100	08/16/2017	08/16/2024
838518-D*-6	South Jersey Industries, Inc. Senior Uns				2	3,000,000	95.7100	2,871,208	3,000,000	3,000,000	0	0	0	0	3.710	3.460	FA	41,738	104,738	08/16/2017	08/16/2027
84055*-AB-4	South Texas Electric Coop First Mortgage			4	1	9,203,333	113.7800	10,471,603	9,203,333	9,203,333	0	0	0	0	5.980	5.979	JJ	275,180	550,359	11/19/2009	01/01/2040
84055*-AE-8	South Texas Electric Coop Senior Secured			4	1	7,020,000	98.7600	6,933,145	7,020,000	7,020,000	0	0	0	0	4.160	4.159	FA	110,323	0	08/15/2018	08/17/2048
84167#-AC-3	Southeastern Freight Lines, In Senior No			4	2	3,090,000	102.0300	3,152,779	3,090,000	3,090,000	0	0	0	0	5.020	5.019	JD	431	155,118	06/30/2011	06/30/2023
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				1FE	5,319,971	111.5700	5,801,432	5,200,000	5,294,195	0	(4,315)	0	0	6.000	5.809	JJ	143,867	312,000	04/27/2015	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON CORPORATE				1FE	3,553,176	108.1900	3,570,204	3,300,000	3,500,527	0	(7,719)	0	0	5.750	5.191	AO	47,438	189,750	11/16/2010	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				1FE	1,934,860	105.8500	2,117,020	2,000,000	1,950,737	0	1,661	0	0	5.550	5.779	JJ	51,183	111,000	12/01/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON CORPORATE				1FE	185,120	104.7800	157,166	150,000	180,508	0	(1,318)	0	0	5.350	3.695	JJ	3,700	8,025	04/27/2015	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1FE	17,115,694	107.6700	17,803,650	16,536,000	17,010,078	0	(18,217)	0	0	5.625	5.357	FA	387,563	930,150	04/27/2015	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1FE	11,720,066	108.5200	11,502,802	10,600,000	11,578,490	0	(39,140)	0	0	5.550	4.734	JJ	271,272	588,300	08/16/2016	01/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
842400-FH-1	SOUTHERN CAL EDISON CORPORATE				1FE	15,955,314	112.4100	15,226,476	13,545,000	15,609,837	0	(69,030)	0	0	5.950	4.706	FA	335,803	805,928	12/07/2015	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				1FE	16,747,805	113.9200	19,098,353	16,765,000	16,756,871	0	(630)	0	0	6.050	6.049	MS	298,650	1,014,283	04/01/2015	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1FE	24,184,783	106.6100	25,208,171	23,645,000	24,147,546	0	(14,849)	0	0	5.500	5.322	MS	382,918	1,300,475	03/15/2010	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE			2	1FE	20,210,513	98.4800	20,139,160	20,450,000	20,240,134	0	5,524	0	0	4.500	4.575	MS	306,750	920,250	11/15/2013	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON CORPORATE			2	1FE	13,859,561	89.0700	12,320,439	13,832,000	13,847,317	0	(1,002)	0	0	3.900	3.888	JD	44,954	539,448	05/16/2017	12/01/2041
842400-FV-0	SOUTHERN CAL EDISON CORPORATE			2	1FE	8,315,673	93.7500	7,911,478	8,439,000	8,325,547	0	2,853	0	0	4.050	4.140	MS	100,635	341,780	12/20/2016	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON CORPORATE			2	1FE	15,640,219	90.8700	14,348,531	15,790,000	15,650,372	0	3,339	0	0	3.900	3.957	MS	181,322	615,810	12/08/2016	03/15/2043
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE			2	1FE	21,794,385	100.3100	20,779,009	20,715,000	21,721,402	0	(25,134)	0	0	4.650	4.315	AO	240,812	963,248	12/19/2016	10/01/2043
842400-GE-7	SOUTHERN CAL EDISON CORPORATE			2	1FE	1,365,872	85.9700	1,289,550	1,500,000	1,373,702	0	2,655	0	0	3.600	4.130	FA	22,500	54,000	12/07/2015	02/01/2045
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1FE	29,433,071	112.3100	32,033,343	28,522,000	29,357,933	0	(23,501)	0	0	5.125	4.896	MN	186,779	1,461,753	10/11/2016	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			2	1FE	36,417,099	92.9400	34,861,973	37,511,000	36,493,954	0	24,278	0	0	3.750	3.923	MS	414,184	1,406,663	10/11/2016	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			2	1FE	13,545,819	100.3800	13,069,476	13,020,000	13,509,973	0	(11,341)	0	0	4.450	4.202	MS	170,598	579,390	12/19/2016	03/15/2044
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2FE	23,276,883	110.4200	22,623,054	20,488,000	22,967,505	0	(60,775)	0	0	6.750	5.745	AO	288,113	1,382,940	12/07/2015	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2FE	4,807,821	95.0400	4,880,407	5,135,000	4,830,313	0	5,651	0	0	5.250	5.702	MN	39,689	269,588	01/22/2018	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE				2FE	27,746,953	102.1700	26,072,763	25,520,000	27,716,677	0	(47,391)	0	0	5.875	5.232	AO	283,201	1,499,300	01/09/2018	04/23/2045
84314#-AB-7	Southern Illinois Power Cooper Series A			4	2	28,717,857	108.7000	31,217,032	28,717,857	28,717,857	0	0	0	0	5.750	5.750	JD	73,390	1,651,277	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se			4	2FE	13,815,789	106.7900	14,754,346	13,815,789	13,815,789	0	0	0	0	5.500	5.499	MS	223,739	759,868	02/18/2011	03/15/2041
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			2	2FE	5,100,000	101.4400	5,173,389	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			2	1FE	3,145,309	106.8600	3,350,218	3,135,000	3,144,108	0	(201)	0	0	4.875	4.854	AO	38,208	152,831	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP CORPORATE			2	1FE	1,507,776	90.8900	1,371,515	1,509,000	1,507,766	0	18	0	0	3.800	3.804	AO	14,336	57,342	10/04/2016	09/29/2046
845331-A#-4	SouthWest Water Company Senior Secured N			4	2Z	16,240,000	119.5700	19,418,504	16,240,000	16,240,000	0	0	0	0	6.840	6.539	MS	333,245	1,110,816	09/13/2010	09/13/2035
845331-B#-3	SouthWest Water Company Senior Unsecured				2Z	7,800,738	99.0300	7,725,271	7,800,738	7,800,738	0	0	0	0	4.480	4.480		104,842	132,023	04/27/2018	04/27/2038
845331-B*-7	SouthWest Water Company Senior Unsecured				2Z	55,663,693	99.0300	55,125,182	55,663,693	55,663,693	0	0	0	0	4.480	4.480		748,120	942,077	04/27/2018	04/27/2038
845331-B@-5	SouthWest Water Company Senior Unsecured				2Z	20,000,000	100.8600	20,171,500	20,000,000	20,000,000	0	0	0	0	4.390	4.390		263,400	331,689	04/27/2018	04/27/2033
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE				2FE	4,282,297	118.3500	4,033,266	3,408,000	4,226,365	0	(22,875)	0	0	6.200	4.440	MS	62,215	211,296	06/16/2016	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER CORPORATE			2	2FE	2,019,314	90.0400	1,903,361	2,114,000	2,020,741	0	1,427	0	0	3.900	4.178	AO	20,612	82,446	03/16/2018	04/01/2045
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE			2	2FE	21,124,505	88.7900	18,787,752	21,160,000	21,124,766	0	260	0	0	3.850	3.859	FA	339,442	427,697	01/18/2018	02/01/2048
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE			2	1FE	11,914,899	101.3800	12,024,261	11,860,000	11,901,862	0	(1,651)	0	0	4.500	4.470	FA	201,620	533,700	04/27/2015	08/15/2041
845743-BQ-5	SOUTHWESTERN PUB SVC NT CORPORATE			2	1FE	31,945,920	86.6300	27,721,280	32,000,000	31,947,727	0	1,107	0	0	3.400	3.409	FA	411,022	1,088,000	08/05/2016	08/15/2046
845743-BR-3	SOUTHWESTERN PUB SVC NT CORPORATE			2	1FE	4,871,825	91.6500	4,490,899	4,900,000	4,872,431	0	543	0	0	3.700	3.732	FA	68,491	184,322	08/02/2017	08/15/2047
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2	16,213,364	101.8000	16,569,262	16,277,059	16,232,185	0	7,190	0	0	4.533	4.592	AO	170,113	737,839	04/01/2016	04/08/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS LP CORPORATE			2	2FE	13,127,280	102.7700	12,332,160	12,000,000	12,925,924	0	(170,497)	0	0	4.750	3.060	MS	167,833	570,000	10/23/2017	03/15/2024
84857L-A#-8	Spire, Inc. Senior Unsecured Note				2	8,000,000	98.6200	7,889,992	8,000,000	8,000,000	0	0	0	0	3.930	3.930	MS	92,573	314,400	03/15/2017	03/15/2027
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	868,465	100.5000	810,030	806,000	810,173	0	(12,565)	0	0	6.900	5.259	MN	9,269	55,614	11/01/2013	05/01/2019
852212-AD-1	Square Butte Electric SRNT			4	2FE	5,075,290	106.0800	5,383,981	5,075,290	5,075,290	0	0	0	0	6.790	6.787	JJ	172,306	344,612	05/29/1998	01/01/2024
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1FE	11,857,724	108.9700	13,000,479	11,930,000	11,867,558	0	1,498	0	0	5.200	5.240	MS	206,787	620,360	10/19/2010	09/01/2040
855244-AD-1	STARBUCKS CORP CORPORATE			2	2FE	20,177,662	101.5400	20,613,432	20,300,000	20,234,937	0	11,739	0	0	3.850	3.922	AO	195,388	781,550	10/17/2013	10/01/2023
855244-AG-4	STARBUCKS CORP CORPORATE			2	2FE	3,054,420	98.0100	2,994,114	3,055,000	3,054,682	0	81	0	0	2.700	2.703	JD	3,666	82,485	06/01/2015	06/15/2022
857477-AG-8	STATE STREET CORP CORPORATE				1FE	9,965,500	102.6300	10,262,700	10,000,000	9,990,576	0	3,788	0	0	4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
857477-AM-5	STATE STREET CORP CORPORATE				1FE	11,990,480	101.0100	11,931,301	11,812,000	11,910,093	0	(18,243)	0	0	3.700	3.512	MN	49,774	437,044	04/10/2014	11/20/2023
857477-AR-4	STATE STREET CORP CORP FLOATER				1FE	18,143,280	100.4600	18,082,080	18,000,000	18,138,888	0	(4,392)	0	0	3.540	3.058	FMAN	77,721	0	12/11/2018	08/18/2020
857477-AS-2	STATE STREET CORP CORPORATE				1FE	25,487,735	99.1600	25,325,464	25,540,000	25,521,804	0	10,546	0	0	2.550	2.594	FA	240,608	651,270	08/14/2015	08/18/2020
857477-AT-0	STATE STREET CORP CORPORATE				1FE	19,734,373	99.7500	19,593,893	19,643,000	19,689,932	0	(13,033)	0	0	3.550	3.508	FA	257,623	599,950	11/16/2018	08/18/2025
857477-AV-5	STATE STREET CORP CORPORATE				1FE	19,989,600	97.1900	19,438,400	20,000,000	19,994,746	0	2,064	0	0	1.950	1.961	MN	45,500	390,000	05/16/2016	05/19/2021
857477-AW-3	STATE STREET CORP CORPORATE				1FE	5,549,900	93.6300	5,383,668	5,750,000	5,570,302	0	20,402	0	0	2.650	3.127	MN	17,777	152,375	01/12/2018	05/19/2026
857477-BC-6	STATE STREET CORP CORP FLOATER			2	1FE	20,183,100	100.2400	20,207,981	20,160,000	20,175,801	0	(7,299)	0	0	3.776	3.174	JD	59,208	0	11/29/2018	12/03/2024
858586-H*-4	Stepan Co Series 2010-A Senior Note			4	2FE	7,809,209	103.2000	7,902,526	7,657,143	7,721,452	0	(15,836)	0	0	5.880	5.401	JD	37,520	450,240	08/19/2014	06/01/2022
858586-H@-2	Stepan Co Senior Note			4	2FE	16,071,429	101.9600	16,387,266	16,071,429	16,071,429	0	0	0	0	4.860	4.860	MN	130,179	781,071	11/01/2011	11/01/2023
859152-E@-5	Steris Corp Senior Unsecured Note				2	8,750,000	97.3700	8,519,933	8,750,000	8,750,000	0	0	0	0	3.550	3.550	MN	40,554	310,625	05/15/2015	05/14/2027
862121-A#-7	STORE Capital Corp Senior Unsecured				2FE	15,640,000	101.0600	15,805,291	15,640,000	15,640,000	0	0	0	0	4.730	4.730	MN	82,197	739,772	04/28/2016	04/28/2026
862121-A*-1	STORE Capital Corp Senior Unsecured				2FE	5,600,000	102.4000	5,734,177	5,600,000	5,600,000	0	0	0	0	4.950	4.950	MN	30,800	277,200	11/19/2015	11/21/2022
862121-A@-9	STORE Capital Corp Senior Unsecured				2FE	1,200,000	104.1300	1,249,576	1,200,000	1,200,000	0	0	0	0	5.240	5.240	MN	6,987	62,880	11/19/2015	11/21/2024
86311L-AA-4	STRATS_05-P2 CORP			4	5GI	303,093	101.0400	303,111	300,000	300,529	0	(829)	0	0	3.300	(0.269)	MON	448	10,896	10/20/2015	08/15/2019
863667-AB-7	STRYKER CORP CORPORATE				1FE	3,004,770	101.5400	3,046,350	3,000,000	3,000,553	0	(556)	0	0	4.375	4.355	JJ	60,521	131,250	01/22/2010	01/15/2020
863667-AE-1	STRYKER CORP CORPORATE			2	1FE	6,053,637	92.3800	5,519,944	5,975,000	6,044,782	0	(1,737)	0	0	4.100	4.023	AO	61,244	244,975	04/27/2015	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE			2	1FE	6,271,713	95.4100	6,010,641	6,300,000	6,273,903	0	545	0	0	4.375	4.402	MN	35,219	275,625	04/28/2014	05/15/2044
864486-AH-8	Suburban Propane Partners, LP CORPORATE			2	4FE	7,908,281	93.0000	7,202,850	7,745,000	7,831,584	0	(22,780)	0	0	5.500	5.137	JD	35,498	425,975	01/24/2018	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
866762-AK-3	SUN INC. DEBENTURES				2FE	9,910,900	111.9300	11,192,800	10,000,000	9,959,048	0	4,849	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			2	2FE	1,864,582	88.5100	1,571,124	1,775,000	1,859,135	0	(1,563)	0	0	5.350	5.020	MN	12,134	94,963	04/27/2015	05/15/2045
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER			2	1FE	15,109,260	99.6000	15,200,494	15,262,000	15,145,102	0	35,842	0	0	3.689	4.888	FA	242,409	0	10/16/2018	08/02/2024
86787E-BB-2	SUNTRUST BKS INC BANK NOTE			2	1FE	2,970,302	101.6900	3,020,163	2,970,000	2,970,162	0	(141)	0	0	4.050	4.048	MN	21,718	0	10/25/2018	11/03/2025
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1FE	633,692	97.4400	585,626	601,000	631,086	0	(748)	0	0	4.250	3.925	JD	1,774	25,543	04/27/2015	12/06/2042
87165B-AC-7	SYNCHRONY FINANCIAL CORPORATE			2	2FE	3,420,978	97.3200	3,308,880	3,400,000	3,410,123	0	(3,880)	0	0	3.750	3.622	FA	48,167	127,500	02/16/2016	08/15/2021
871829-AQ-0	SYSCO CORP CORPORATE				1FE	17,644,447	96.4300	17,150,431	17,785,000	17,732,064	0	14,416	0	0	2.600	2.691	JD	24,405	462,410	06/20/2012	06/12/2022
871829-AY-3	SYSCO CORP CORPORATE			2	2FE	6,041,642	102.0300	6,208,708	6,085,000	6,039,258	0	(752)	0	0	4.850	4.899	AO	73,781	52,623	11/27/2018	10/01/2045
871829-AZ-0	SYSCO CORP CORPORATE			2	2FE	1,140,089	97.5100	1,097,010	1,125,000	1,135,803	0	(1,451)	0	0	3.750	3.583	AO	10,547	42,188	12/07/2015	10/01/2025
871829-BH-9	SYSCO CORP CORPORATE			2	2FE	12,054,480	94.9200	11,390,160	12,000,000	12,053,680	0	(800)	0	0	4.450	4.422	MS	157,233	261,067	08/27/2018	03/15/2048
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1FE	5,558,838	121.4900	6,073,335	4,999,000	5,290,620	0	(30,953)	0	0	7.875	6.825	FA	148,720	393,671	09/07/2006	02/15/2026
87243Q-AB-2	TENET HLTHCR CORP CORPORATE				3FE	7,828,150	101.2500	7,373,025	7,282,000	7,458,615	0	(95,197)	0	0	6.000	4.538	AO	109,230	436,920	10/30/2014	10/01/2020
872540-AP-4	T J X COMPANIES INC NEW CORPORATE			2	1FE	12,858,546	97.1000	12,497,414	12,870,000	12,864,501	0	1,135	0	0	2.500	2.510	MN	41,113	321,750	04/29/2013	05/15/2023
872649-BH-0	TRW INC DEBENTURES				2FE	5,649,112	125.9000	7,301,968	5,800,000	5,706,081	0	5,571	0	0	7.750	7.980	JD	37,458	449,500	12/14/1999	06/01/2029
87265C-AU-4	T R W INC SENIOR NOTES				2FE	15,021,013	111.1400	14,448,200	13,000,000	13,396,603	0	(153,769)	0	0	9.375	7.880	AO	257,292	1,218,750	09/02/1999	04/15/2021
87278*-AC-6	TPF Equity Operating P LP Senior Note				1	54,792,611	98.9800	54,279,629	54,836,265	54,809,554	0	6,360	0	0	3.060	3.074	MON	130,510	1,677,990	04/01/2016	11/03/2022
87278*-AD-4	TPF Equity Operating P LP Senior Note				1	79,314,000	100.6000	79,785,750	79,314,000	79,314,000	0	0	0	0	3.640	3.640	MON	96,234	2,887,029	11/19/2015	11/19/2025
87278*-AE-2	TPF Equity Operating P LP Senior Note				1	40,000,000	98.9800	39,593,594	40,000,000	40,000,000	0	0	0	0	3.580	3.580	MON	59,667	1,432,000	11/16/2017	11/16/2028
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec			4	2	4,387,187	97.8600	4,293,534	4,387,187	4,387,187	0	0	0	0	3.290	3.304	MJSD	401	144,338	12/08/2017	09/30/2027
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory				4	7,130,667	100.0800	7,136,457	7,130,667	7,130,667	0	0	0	0	12.000	12.168	JAJO	218,674	779,557	01/01/2018	11/05/2022
87315#-AA-1	TX Solar I LLC Senior Note			4	3Z	12,621,455	100.8200	12,725,642	12,621,455	12,621,455	0	0	0	0	7.250	7.313	MJSD	2,542	915,056	05/28/2010	06/30/2035
87408#-AB-7	TAL Intl Container Corp Senior Note			4	2FE	27,075,000	102.4400	27,735,600	27,075,000	27,075,000	0	0	0	0	5.410	5.409	AO	248,195	1,464,758	04/12/2012	04/30/2024
875127-AV-4	Tampa Electric CORPORATE				2FE	11,709,045	120.7600	13,434,661	11,125,000	11,586,563	0	(14,575)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-BA-9	Tampa Electric CORPORATE			2	2FE	7,948,003	95.0200	7,572,855	7,970,000	7,950,768	0	476	0	0	4.100	4.116	JD	14,523	326,770	05/31/2012	06/15/2042
875127-BC-5	Tampa Electric CORPORATE			2	2FE	9,894,100	96.2200	9,621,600	10,000,000	9,900,949	0	2,077	0	0	4.350	4.415	MN	55,583	435,000	06/10/2015	05/15/2044
875127-BD-3	Tampa Electric CORPORATE			2	2FE	8,641,154	93.8400	8,323,519	8,870,000	8,655,316	0	4,273	0	0	4.200	4.355	MN	47,602	372,540	06/09/2015	05/15/2045
875127-BE-1	Tampa Electric CORPORATE			2	2FE	6,585,950	95.5600	6,688,990	7,000,000	6,586,549	0	599	0	0	4.300	4.671	JD	13,378	157,189	11/27/2018	06/15/2048
87612E-AF-3	TARGET CORP DEBENTURES				1FE	4,503,412	128.8600	5,650,467	4,385,000	4,463,249	0	(4,165)	0	0	7.000	6.780	JJ	141,538	306,950	11/07/2005	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1FE	31,934,023	124.8600	38,120,369	30,530,000	31,511,840	0	(45,559)	0	0	6.350	6.001	MN	323,109	1,938,655	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1FE	13,380,437	122.4800	14,960,443	12,215,000	13,234,401	0	(32,503)	0	0	6.500	5.744	AO	167,617	793,975	01/20/2016	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1FE	19,538,121	129.1000	21,263,594	16,470,000	19,010,414	0	(74,145)	0	0	7.000	5.658	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-AZ-9	TARGET CORP CORPORATE				1FE	1,549,740	99.9200	1,498,860	1,500,000	1,526,480	0	(8,323)	0	0	2.900	2.295	JJ	20,058	43,500	02/18/2016	01/15/2022
87612E-BA-3	TARGET CORP CORPORATE				1FE	11,722,059	94.3000	10,709,276	11,356,000	11,687,708	0	(8,707)	0	0	4.000	3.810	JJ	227,120	454,240	03/23/2016	07/01/2042
87612E-BF-2	TARGET CORP CORPORATE				1FE	6,567,647	87.5600	6,076,733	6,940,000	6,581,458	0	6,972	0	0	3.625	3.932	AO	53,110	251,575	12/08/2016	04/15/2046
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3FE	8,091,900	95.0000	7,866,000	8,280,000	8,159,368	0	19,286	0	0	5.625	5.955	MS	155,250	465,750	06/02/2015	03/01/2024
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3FE	2,040,000	96.5000	1,930,000	2,000,000	2,027,663	0	(6,091)	0	0	5.875	5.481	AO	24,806	117,500	11/29/2016	04/15/2023
879360-A#-2	Teledyne Technologies Inc Series C Senio				2	3,500,000	102.4700	3,586,536	3,500,000	3,500,000	0	0	0	0	5.300	5.300	MS	54,619	185,500	09/15/2010	09/15/2020
879369-AE-6	Teleflex Inc CORPORATE			2	3FE	5,175,000	95.5000	4,775,000	5,000,000	5,129,508	0	(20,821)	0	0	4.875	4.333	JD	20,313	243,750	09/27/2016	06/01/2026
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND			4	2FE	6,601,319	105.1500	6,941,419	6,601,319	6,601,319	0	0	0	0	6.119	6.164	MJSD	1,122	403,935	04/29/2004	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A			4	2FE	2,596,517	103.9700	2,699,495	2,596,517	2,596,517	0	0	0	0	6.125	6.171	MJSD	442	159,037	10/09/2003	03/30/2023
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE				3FE	3,652,031	96.7500	3,555,563	3,675,000	3,655,608	0	3,577	0	0	4.375	4.583	JJ	80,391	80,391	06/18/2018	10/01/2021
880394-AB-7	PACTIV CORP DEBENTURES				5FE	14,683,506	98.1900	13,746,320	14,000,000	14,320,143	0	(34,489)	0	0	7.950	7.518	JD	49,467	1,113,000	09/25/2000	12/15/2025
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2FE	10,587,350	113.0400	11,784,107	10,425,000	10,519,286	0	(8,494)	0	0	7.000	6.851	MS	214,871	729,750	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2FE	6,449,379	118.2800	6,742,131	5,700,000	6,307,920	0	(16,839)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2FE	6,943,300	113.2200	7,925,610	7,000,000	6,962,337	0	2,523	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN				3FE	14,875,628	89.5500	13,969,332	15,600,000	15,029,561	0	17,359	0	0	6.150	6.504	FA	399,750	959,400	05/18/2006	02/01/2036
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES				1FE	2,227,880	107.0900	2,141,720	2,000,000	2,024,523	0	(18,906)	0	0	9.750	8.635	MS	57,417	195,000	10/04/1994	03/15/2020
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1FE	8,609,566	113.9700	9,231,732	8,100,000	8,223,718	0	(40,482)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021
882384-AD-2	TEXAS EASTERN TRNSMSN LP CORPORATE			2	2FE	1,218,642	94.4100	1,156,559	1,225,000	1,219,161	0	519	0	0	3.500	3.562	JJ	19,770	22,152	01/04/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRNSMSN LP CORPORATE			2	2FE	1,491,711	89.0000	1,339,495	1,505,000	1,491,920	0	209	0	0	4.150	4.202	JJ	28,800	32,270	01/04/2018	01/15/2048
882508-AW-4	Texas Instruments Inc CORPORATE			2	1FE	1,363,826	96.1000	1,335,762	1,390,000	1,373,651	0	3,521	0	0	2.250	2.538	MN	5,213	31,275	02/18/2016	05/01/2023
88283#-AA-7	Texas Transmission Finco LLC Senior Secu				2Z	8,445,000	102.1000	8,622,796	8,445,000	8,445,000	0	0	0	0	4.480	4.482	JD	1,051	43,088	11/20/2018	11/20/2030
88307*-AA-3	Texoma Wind LLC Senior Secured Note			4	2FE	878,910	98.9200	869,378	878,910	878,910	0	0	0	0	4.120	4.119	JD	101	36,211	02/08/2017	06/30/2034
883556-AT-9	THERMO FISHER SCIENTIFIC CORPORATE				2FE	7,410,140	102.2800	7,568,868	7,400,000	7,401,194	0	(1,166)	0	0	4.700	4.683	MN	57,967	347,800	04/20/2010	05/01/2020
883556-AX-0	THERMO FISHER SCIENTIFIC CORPORATE				2FE	14,552,500	102.2000	14,896,233	14,575,000	14,568,465	0	2,456	0	0	4.500	4.519	MS	218,625	655,875	02/15/2011	03/01/2021
883556-BG-6	THERMO FISHER SCIENTIFIC CORPORATE			2	2FE	5,980,800	110.2300	5,511,500	5,000,000	5,959,267	0	(21,533)	0	0	5.300	4.059	FA	110,417	265,000	01/12/2018	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC CORPORATE			2	2FE	5,621,840	92.5500	5,182,688	5,600,000	5,621,199	0	(398)	0	0	4.100	4.077	FA	86,738	230,238	08/28/2017	08/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88579E-AC-9	3M COMPANY CORPORATE				1FE	9,602,838	121.8700	9,749,600	8,000,000	9,434,269	0	(51,791)	0	0	5.700	4.267	MS	134,267	456,000	12/07/2016	03/15/2037
88579Y-AF-8	3M CO CORPORATE				1FE	2,797,770	96.6600	2,899,920	3,000,000	2,914,581	0	22,978	0	0	2.000	2.864	JD	833	60,000	07/31/2013	06/26/2022
88579Y-AH-4	3M CO CORPORATE				1FE	6,294,265	97.2800	6,104,257	6,275,000	6,288,002	0	(1,192)	0	0	3.875	3.860	JD	10,807	146,281	08/29/2018	06/15/2044
88579Y-AW-1	3M CO CORPORATE			2	1FE	15,644,438	86.2200	15,360,806	17,815,000	15,665,014	0	15,849	0	0	3.125	3.832	MS	157,737	342,578	09/05/2018	09/19/2046
88579Y-BD-2	3M CO CORPORATE			2	1FE	49,034,007	99.3300	49,097,830	49,430,000	49,033,873	0	(135)	0	0	4.000	4.046	MS	587,668	0	09/28/2018	09/14/2048
88642R-AA-7	Tidewater, Inc. New Senior Secured Note				4	10,127,097	101.7500	10,195,170	10,019,823	10,100,850	0	(19,030)	0	0	8.000	7.813	FMAN	133,598	801,586	12/15/2017	08/01/2022
886547-D#-2	Tiffany & Co. Senior Note			4	2FE	30,236,210	95.8500	29,315,964	30,586,318	30,282,458	0	17,365	0	0	4.400	4.503	JJ	583,179	1,345,798	04/01/2016	07/25/2042
887315-AM-1	TIME WARNER COS INC DEBENTURES				2FE	6,035,718	117.2200	6,206,958	5,295,000	5,547,398	0	(50,872)	0	0	9.150	7.762	FA	201,872	484,493	01/09/2003	02/01/2023
887317-AE-5	TIME WARNER INC CORPORATE				2FE	4,471,553	106.0400	4,506,870	4,250,000	4,440,594	0	(4,480)	0	0	6.200	5.828	MS	77,586	263,500	06/29/2010	03/15/2040
887317-AH-8	TIME WARNER INC CORPORATE				2FE	7,823,636	103.9900	7,923,733	7,620,000	7,797,570	0	(4,470)	0	0	6.100	5.901	JJ	214,334	464,820	04/17/2012	07/15/2040
887317-AL-9	TIME WARNER INC CORPORATE				2FE	849,312	107.9600	863,656	800,000	843,445	0	(941)	0	0	6.250	5.811	MS	12,778	50,000	07/25/2011	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE				2FE	1,192,392	96.3100	1,155,756	1,200,000	1,193,183	0	147	0	0	5.375	5.418	AO	13,617	64,500	10/12/2011	10/15/2041
887317-AN-5	TIME WARNER INC CORPORATE				2FE	2,884,742	101.2300	2,885,055	2,850,000	2,864,327	0	(4,377)	0	0	4.000	3.823	JJ	52,567	114,000	12/18/2013	01/15/2022
887317-AS-4	TIME WARNER INC CORPORATE				2FE	9,071,739	96.3900	8,723,114	9,050,000	9,069,774	0	(381)	0	0	5.350	5.334	JD	21,519	484,175	12/18/2013	12/15/2043
88731E-AF-7	TIME WARNER ENT DEBENTURES				2FE	37,626,318	114.0800	39,643,843	34,750,000	35,639,301	0	(180,649)	0	0	8.375	7.633	MS	856,925	2,910,313	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2FE	16,577,755	121.9100	17,616,284	14,450,000	16,198,342	0	(66,256)	0	0	8.375	6.963	JJ	558,031	1,059,438	04/03/2018	07/15/2033
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2FE	5,507,294	108.4100	5,116,763	4,720,000	5,421,511	0	(18,598)	0	0	7.300	5.997	JJ	172,280	344,560	04/27/2015	07/01/2038
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2FE	2,966,028	101.6100	2,641,938	2,600,000	2,912,953	0	(7,891)	0	0	6.750	5.742	JD	7,800	175,500	10/14/2010	06/15/2039
889175-BD-6	TOLEDO EDISON CO CORPORATE				2FE	9,985,000	119.3600	11,936,500	10,000,000	9,987,135	0	344	0	0	6.150	6.161	MN	78,583	615,000	11/13/2006	05/15/2037
89147L-N@-5	Tortoise Energy Infra Corp. Senior Unsec				1FE	15,500,000	98.9800	15,341,851	15,500,000	15,500,000	0	0	0	0	3.200	3.200	JD	23,422	496,000	04/09/2015	06/16/2025
89148B-E@-6	Tortoise MLP Fund, Inc. Senior Unsecured				1FE	3,000,000	97.8700	2,936,008	3,000,000	3,000,000	0	0	0	0	3.180	3.180	JD	4,770	95,400	12/13/2017	12/13/2024
89148B-F*-7	Tortoise MLP Fund, Inc. Senior Unsecured				1Z	10,500,000	101.1100	10,616,571	10,500,000	10,500,000	0	0	0	0	3.790	3.790	AO	82,906	0	10/16/2018	10/16/2023
89148B-F@-5	Tortoise MLP Fund, Inc. Senior Unsecured				1Z	7,500,000	101.8200	7,636,892	7,500,000	7,500,000	0	0	0	0	3.970	3.970	AO	62,031	0	10/16/2018	10/16/2025
891490-AR-5	TOSCO CORP DEBENTURES				1FE	6,377,945	123.1700	7,390,200	6,000,000	6,205,773	0	(18,442)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1FE	12,830,700	134.6700	13,467,000	10,000,000	11,710,814	0	(105,709)	0	0	8.125	5.994	FA	306,944	812,500	02/27/2003	02/15/2030
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS			4	1FE	22,878,000	97.7500	22,363,703	22,878,000	22,878,000	0	0	0	0	3.400	3.400	AO	162,053	777,852	10/19/2015	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate			4	1FE	17,278,700	98.1000	16,938,582	17,267,000	17,277,536	0	(412)	0	0	3.450	3.443	JJ	263,106	602,318	04/01/2016	01/22/2041
89236T-CU-7	TOYOTA MOTOR CREDIT CORP CORPORATE				1FE	24,997,000	99.8200	24,953,750	25,000,000	24,999,510	0	837	0	0	1.700	1.704	FA	155,833	425,000	02/16/2016	02/19/2019
89236T-CV-5	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	35,000,000	100.0800	35,026,250	35,000,000	35,000,000	0	0	0	0	3.460	1.439	FMAN	144,647	995,239	02/16/2016	02/19/2019
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	70,000,000	99.1800	69,426,000	70,000,000	70,000,000	0	0	0	0	2.716	2.977	JAJO	411,974	942,212	04/10/2018	04/13/2021
89236T-FB-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	50,000,000	99.9100	49,955,500	50,000,000	50,000,000	0	0	0	0	2.676	2.585	FMAN	174,692	615,250	05/10/2018	05/15/2019
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2FE	8,965,635	118.6300	10,083,210	8,500,000	8,758,111	0	(24,215)	0	0	7.250	6.746	JD	51,354	616,250	04/30/2008	12/01/2026
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2FE	6,320,587	102.5900	5,837,314	5,690,000	6,295,216	0	(15,690)	0	0	5.400	4.623	FA	116,076	307,260	06/15/2017	08/15/2041
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE			2	2FE	3,807,235	93.5000	3,585,802	3,835,000	3,807,146	0	(89)	0	0	4.600	4.645	MS	51,943	0	09/21/2018	03/15/2048
89379#-AA-0	Transmission & Distribution Co Senior No			4	2Z	4,500,000	107.7600	4,849,326	4,500,000	4,500,000	0	0	0	0	8.500	8.588	JAJO	80,750	382,500	07/13/2010	12/30/2020
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1FE	5,286,900	123.6800	6,183,800	5,000,000	5,138,794	0	(14,105)	0	0	7.750	7.250	AO	81,806	387,500	01/09/2001	04/15/2026
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1FE	33,809,321	124.6000	34,459,239	27,657,000	33,050,546	0	(162,259)	0	0	6.250	4.657	JD	76,825	1,603,563	07/26/2018	06/15/2037
89417E-AF-6	TRAVELERS COS INC/THE CORPORATE				1FE	15,271,719	101.2500	13,185,035	13,022,000	13,146,989	0	(292,614)	0	0	5.900	3.561	JD	61,891	768,298	10/06/2010	06/02/2019
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE				1FE	56,883,028	114.4600	60,738,646	53,064,000	56,551,710	0	(94,454)	0	0	5.350	4.847	MN	473,154	2,838,924	04/01/2016	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1FE	23,975,962	103.6900	23,539,833	22,703,000	23,889,140	0	(28,382)	0	0	4.600	4.249	FA	435,141	1,044,338	01/19/2017	08/01/2043
89417E-AK-5	TRAVELERS COS INC/THE CORPORATE			2	1FE	16,183,938	100.5900	15,602,980	15,511,000	16,147,506	0	(13,891)	0	0	4.300	4.042	FA	233,441	666,973	03/10/2017	08/25/2045
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE			2	1FE	15,450,308	91.8200	14,057,948	15,310,000	15,442,993	0	(2,904)	0	0	3.750	3.698	MN	73,360	574,125	06/14/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE			2	1FE	4,923,115	95.9900	4,977,133	5,185,000	4,923,609	0	443	0	0	4.000	4.307	MN	17,859	141,500	11/27/2018	05/30/2047
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE			2	1FE	14,878,192	96.9300	14,684,441	15,150,000	14,879,290	0	1,098	0	0	4.050	4.156	MS	194,299	282,488	11/27/2018	03/07/2048
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1FE	19,617,844	126.0800	19,919,850	15,800,000	18,800,309	0	(147,688)	0	0	6.375	4.545	MS	296,579	1,007,250	10/01/2013	03/15/2033
89472#-AF-5	Trek Bicycle Corporation Series D Senior			4	3Z	3,000,000	100.8700	3,026,022	3,000,000	3,000,000	0	0	0	0	5.240	5.274	MJSD	437	157,200	09/30/2010	09/30/2021
89472#-AH-1	Trek Bicycle Corporation Senior Secured			4	3Z	12,250,000	100.1300	12,265,655	12,250,000	12,250,000	0	0	0	0	4.830	4.859	FMAN	98,613	591,675	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured			4	3Z	5,950,000	104.4600	6,215,378	5,950,000	5,950,000	0	0	0	0	5.810	5.852	FMAN	57,616	345,695	12/31/2013	11/01/2028
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur			4	1FE	11,921,000	99.3200	11,839,427	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	116,230	464,919	10/31/2014	10/03/2033
89837#-AB-4	Estate Bernice P Bishop Senior Note			4	1	4,823,321	112.7800	5,316,913	4,714,285	4,809,027	0	(14,294)	0	0	6.800	6.209	MS	106,857	291,429	05/01/2018	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note			4	1	16,666,667	106.4400	17,739,626	16,666,667	16,666,667	0	0	0	0	4.880	4.879	JD	47,444	813,333	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note			4	1	11,500,000	105.9300	12,182,384	11,500,000	11,500,000	0	0	0	0	4.930	4.929	AO	121,264	566,950	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note			4	1	19,690,000	101.8200	20,047,314	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE				1FE	8,370,022	100.2600	8,171,190	8,150,000	8,153,869	0	(28,929)	0	0	4.950	4.587	MS	134,475	403,425	02/08/2010	03/01/2019
8988I3-AM-2	TUCSON ELEC PWR CO CORPORATE			2	1FE	5,748,861	102.2500	5,853,584	5,725,000	5,747,951	0	(528)	0	0	5.000	4.970	MS	84,285	286,250	04/01/2016	03/15/2044
899745-AD-5	TUNICA-BILOXI GAMING AUTHORITY CORP FLOA				5GI	2,304,118	26.7500	1,771,125	6,621,028	3,482,586	0	1,178,468	0	0	3.780	55.270	MN	31,980	174,744	12/28/2017	06/15/2020
90131H-AB-1	21ST CENTURY FOX AMERICA				2FE	2,735,409	115.4100	2,610,484	2,262,000	2,700,414	0	(10,020)	0	0	5.400	4.140	AO	30,537	122,148	04/27/2015	10/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90131H-AS-4	21ST CENTURY FOX AMERICA CORPORATE				2FE	13,689,600	120.7100	12,071,300	10,000,000	12,107,625	0	(443,955)	0	0	8.875	3.565	AO	160,243	887,500	04/06/2015	04/26/2023
90131H-AU-9	21ST CENTURY FOX AMERICA CORPORATE				2FE	7,141,074	117.4600	6,519,086	5,550,000	6,532,170	0	(171,690)	0	0	7.750	3.879	FA	179,219	430,125	04/06/2015	02/01/2024
90131H-AV-7	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	2,824,212	127.3800	2,547,660	2,000,000	2,529,134	0	(83,473)	0	0	9.500	4.110	JJ	87,611	190,000	04/06/2015	07/15/2024
90131H-AX-3	21ST CENTURY FOX AMERICA				2FE	5,306,320	123.0500	4,922,120	4,000,000	4,903,737	0	(113,463)	0	0	7.700	3.899	AO	52,189	308,000	04/06/2015	10/30/2025
90131H-AY-1	21ST CENTURY FOX AMERICA CORPORATE				2FE	6,633,060	123.8300	6,315,228	5,100,000	6,210,282	0	(119,421)	0	0	7.430	4.119	AO	94,733	378,930	04/06/2015	10/01/2026
90131H-AZ-8	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	1,475,372	124.6100	1,430,523	1,148,000	1,398,750	0	(21,673)	0	0	7.125	4.248	AO	18,858	81,795	04/06/2015	04/08/2028
90131H-BA-2	21ST CENTURY FOX AMERICA CORP				2FE	4,370,331	125.9200	4,233,498	3,362,000	4,136,272	0	(66,280)	0	0	7.300	4.279	AO	41,586	245,426	04/06/2015	04/30/2028
90131H-BC-8	21ST CENTURY FOX AMERICA CORP				2FE	6,793,745	129.8000	6,490,100	5,000,000	6,398,172	0	(111,940)	0	0	7.625	4.154	MN	32,830	381,250	04/06/2015	11/30/2028
90131H-BF-1	21ST CENTURY FOX AMERICA CORPORATE				2FE	7,936,224	121.5800	7,535,044	6,197,500	7,704,514	0	(65,768)	0	0	6.200	4.107	JD	17,078	384,245	04/27/2015	12/15/2034
90131H-BG-9	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	8,092,117	124.7600	7,647,482	6,130,000	7,848,543	0	(69,109)	0	0	6.400	4.091	JD	17,436	392,320	04/27/2015	12/15/2035
90131H-BJ-3	21ST CENTURY FOX AMERICA CORPORATE				2FE	7,426,881	143.3200	7,022,435	4,900,000	7,139,493	0	(81,458)	0	0	8.150	4.414	AO	82,089	399,350	04/06/2015	10/17/2036
90131H-BL-8	21ST CENTURY FOX AMERICA CORPORATE				2FE	14,839,405	131.6700	14,569,507	11,065,000	14,436,594	0	(114,265)	0	0	6.650	4.280	MN	94,022	735,823	04/27/2015	11/15/2037
90131H-BP-9	21ST CENTURY FOX AMERICA CORP				2FE	1,391,165	131.4200	1,314,210	1,000,000	1,354,087	0	(10,510)	0	0	6.900	4.294	FA	26,067	69,000	04/06/2015	08/15/2039
90131H-BQ-7	21ST CENTURY FOX AMERICA CORP				2FE	11,761,560	124.1800	11,176,470	9,000,000	11,520,922	0	(68,123)	0	0	6.150	4.194	FA	209,100	553,500	04/06/2015	02/15/2041
90131H-BR-5	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	20,045,274	146.8200	19,124,773	13,026,000	19,609,207	0	(124,019)	0	0	7.750	4.494	JD	84,126	1,009,515	04/06/2015	12/01/2045
90131H-BS-3	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	46,000,837	159.4700	52,741,241	33,072,000	45,968,582	0	(9,693)	0	0	7.900	5.661	JD	217,724	2,612,688	04/06/2015	12/01/2095
90185#-AA-2	Two Center St Urban Renewal Bridge Loan			4	1Z	23,687,119	98.1300	23,962,917	24,419,247	23,758,954	0	71,835	0	0	4.250	4.743	JUN	1,599,969	0	12/07/2018	08/01/2028
902494-AY-9	TYSON FOODS CORPORATE			2	2FE	524,416	97.5700	487,870	500,000	523,067	0	(465)	0	0	5.150	4.831	FA	9,728	25,750	12/07/2015	08/15/2044
902494-BD-4	TYSON FOODS CORPORATE			2	2FE	2,250,480	87.6200	1,971,518	2,250,000	2,250,383	0	(13)	0	0	4.550	4.548	JD	8,247	102,375	05/24/2017	06/02/2047
902691-B*-4	UGI Utilities, Inc. Senior Unsecured Not				1	15,000,000	96.3900	14,458,868	15,000,000	15,000,000	0	0	0	0	4.120	4.120	AO	104,717	618,000	10/31/2016	10/31/2046
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2FE	9,398,500	112.4300	11,242,700	10,000,000	9,621,352	0	88,374	0	0	9.375	10.013	MN	119,792	937,500	06/24/1993	05/15/2022
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2FE	12,935,432	122.6600	15,007,084	12,235,000	12,659,890	0	(31,820)	0	0	7.000	6.502	JJ	394,919	856,450	12/15/2010	07/15/2028
90331H-NQ-2	US BANK NA CORP FLOATER			2	1FE	60,000,000	99.6200	59,770,200	60,000,000	60,000,000	0	0	0	0	2.828	2.682	JAJO	315,793	813,802	04/24/2018	04/26/2021
90331H-NW-9	US BANK NA CORP FLOATER			2	1FE	88,000,000	99.7600	87,788,800	88,000,000	88,000,000	0	0	0	0	2.737	2.592	JAJO	461,705	582,813	07/19/2018	07/24/2020
90361#-AA-8	United Technologies Corp Sr. Secured Not			4	1	333,462	100.0800	313,770	313,515	314,313	0	(3,187)	0	0	3.560	1.538	MON	899	11,161	01/01/2013	04/02/2019
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2FE	10,915,289	117.6000	12,856,661	10,933,000	10,913,556	0	4	0	0	7.450	7.462	AO	171,952	814,509	10/08/1997	10/15/2097
000000-00-0	Uncommon CP Lender III, LLC Tax Credit S			6	1Z	4,059,187	51.4200	4,049,940	0	4,049,940	0	(9,248)	0	0	4.700	8.826	MJSD	(43,225)	0	06/01/2018	12/30/2054
90430#-AA-5	Uncommon NSA Lender IV, LLC Tax Credit S			6	1Z	2,830,879	39.2200	2,801,952	0	2,801,952	0	(28,927)	0	0	4.230	9.046	MJSD	13,433	0	06/01/2018	12/29/2038
90430#-AA-7	Uncommon NSA Lender II, LLC Subordinated			4	2Z	8,687,255	100.9000	8,840,838	8,761,825	8,689,753	0	2,498	0	0	8.000	8.216	JAJO	138,242	360,208	06/01/2018	12/23/2033
000000-00-0	Uncommon NSA Lender V, LLC Tax Credit St			6	1Z	3,265,059	45.3100	3,237,648	0	3,237,648	0	(27,411)	0	0	4.710	8.986		13,087	0	06/01/2018	12/28/2040
90432#-AA-3	Uncommon CP Lender II, LLC Promissory No			4	1Z	28,061,874	100.3900	27,908,158	27,800,000	27,917,643	0	(144,232)	0	0	4.400	3.514	JAJO	258,231	621,793	06/01/2018	06/21/2019
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured			4	1Z	2,809,893	101.7000	2,847,580	2,800,000	2,809,493	0	(400)	0	0	6.700	6.704	JAJO	39,604	95,363	06/01/2018	12/28/2035
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured			4	1Z	2,428,872	101.9400	2,467,719	2,420,816	2,428,581	0	(291)	0	0	7.750	7.773	JAJO	39,607	95,370	06/01/2018	12/28/2035
90432@-AA-5	Uncommon NSA Lender VI, LLC Senior Note			4	1Z	8,265,955	101.6400	8,405,976	8,270,000	8,266,189	0	234	0	0	6.700	6.760	JAJO	116,975	281,662	06/01/2018	04/20/2041
000000-00-0	Uncommon NSA Lender VI, LLC Sub Note			4	2Z	17,978,507	101.7400	18,343,111	18,030,000	17,979,925	0	1,418	0	0	7.200	7.295	JAJO	274,056	659,898	06/01/2018	04/20/2041
000000-00-0	Uncommon NSA Lender III, LLC Tax Credit			6	1Z	2,947,623	40.6600	2,899,983	0	2,899,983	0	(47,640)	0	0	5.270	10.146	MJSD	46,842	0	06/01/2018	12/29/2033
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE				1FE	31,170,684	100.2100	31,065,100	31,000,000	30,999,423	0	(22,607)	0	0	4.800	4.730	FA	562,133	1,488,000	08/13/2009	02/15/2019
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1FE	15,870,715	102.7100	15,946,349	15,525,000	15,633,178	0	(49,188)	0	0	4.250	3.899	FA	258,427	659,813	08/20/2013	02/10/2021
904764-AV-9	UNILEVER CAPITAL CORP CORPORATE				1FE	49,840,500	98.5100	49,256,000	50,000,000	49,926,937	0	52,813	0	0	1.800	1.910	MN	140,000	900,000	05/02/2017	05/05/2020
904764-BC-0	UNILEVER CAPITAL CORP CORPORATE			2	1FE	1,980,440	98.8800	1,977,580	2,000,000	1,980,933	0	493	0	0	3.500	3.622	MS	19,250	35,000	09/04/2018	03/22/2028
906548-CH-3	UNION ELECTRIC CO CORPORATE				1FE	30,873,046	149.2500	32,437,778	21,734,000	29,503,598	0	(207,685)	0	0	8.450	5.492	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			2	1FE	5,437,354	96.8800	5,168,708	5,335,000	5,427,024	0	(2,494)	0	0	3.900	3.786	MS	61,264	208,065	04/27/2015	09/15/2042
906548-CL-4	UNION ELECTRIC CO CORPORATE			2	1FE	12,759,946	92.3600	13,178,706	14,269,000	12,856,221	0	28,563	0	0	3.650	4.280	AO	109,951	520,819	06/20/2016	04/15/2045
907818-CF-3	UNION PACIFIC CORP DEBENTURES				1FE	11,225,578	120.7400	12,315,582	10,200,000	10,784,295	0	(41,771)	0	0	6.625	5.862	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				1FE	3,383,280	113.2700	4,077,864	3,600,000	3,450,358	0	6,485	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				1FE	9,996,783	118.1900	10,195,069	8,626,000	9,773,944	0	(51,331)	0	0	6.250	4.973	MN	89,854	539,125	04/07/2016	05/01/2034
907818-DB-1	UNION PACIFIC CORP CORPORATE				1FE	7,765,235	100.1600	6,391,956	6,382,000	6,389,050	0	(185,853)	0	0	7.875	4.853	JJ	231,746	502,583	02/09/2010	01/15/2019
907818-DF-2	UNION PACIFIC CORP CORP				1FE	5,357,717	114.1700	5,708,500	5,000,000	5,307,245	0	(7,514)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			2	1FE	1,756,274	103.2400	1,672,569	1,620,000	1,739,221	0	(3,188)	0	0	4.750	4.235	MS	22,658	76,950	02/01/2013	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE			2	1FE	11,912,482	96.7800	11,445,085	11,826,000	11,902,886	0	(1,977)	0	0	4.300	4.255	JD	22,601	508,518	04/01/2016	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE			2	1FE	1,444,364	95.2700	1,381,415	1,450,000	1,444,953	0	113	0	0	4.250	4.273	AO	13,010	61,625	03/27/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE			2	1FE	9,860,500	100.4600	10,045,500	10,000,000	9,922,200	0	13,454	0	0	3.646	3.814	FA	137,738	364,600	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			2	1FE	26,385,337	103.6200	25,370,622	24,485,000	26,263,193	0	(40,419)	0	0	4.821	4.336	FA	491,842	1,180,422	04/01/2016	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			2	1FE	2,183,760	102.5700	2,051,400	2,000,000	2,171,589	0	(3,970)	0	0	4.750	4.186	JD	4,222	95,000	10/06/2015	12/15/2043
907818-DX-3	UNION PACIFIC CORP CORPORATE			2	1FE	164,386	104.5300	150,529	144,000	163,219	0	(443)	0	0	4.850	4.000	JD	310	6,984	04/01/2016	06/15/2044
907818-EF-1	UNION PACIFIC CORP CORPORATE			2	1FE	9,693,700	91.0400	9,104,300	10,000,000	9,710,700	0	5,694	0	0	4.050	4.231	MN	51,750	405,000	11/13/2015	11/15/2045
907818-EG-9	UNION PACIFIC CORP CORPORATE			2	1FE	11,301,845	91.0200	11,024,100	12,112,000	11,315,458	0	4,583	0	0	4.375	4.725	MN	67,709	529,900	11/13/2015	11/15/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EJ-3	UNION PACIFIC CORP CORPORATE			2	1FE	2,048,260	92.3000	1,845,940	2,000,000	2,046,361	0	(976)	0	0	4.050	3.909	MS	27,000	81,000	01/05/2017	03/01/2046
907818-EK-0	UNION PACIFIC CORP CORPORATE			2	1FE	15,325,613	81.7800	12,643,961	15,460,000	15,331,318	0	2,711	0	0	3.350	3.396	FA	195,655	517,910	10/18/2016	08/15/2046
907818-EM-6	UNION PACIFIC CORP CORPORATE			2	1FE	3,888,331	84.8200	3,583,476	4,225,000	3,897,352	0	4,559	0	0	3.799	4.239	AO	40,127	160,508	12/22/2016	10/01/2051
907818-EW-4	UNION PACIFIC CORP CORPORATE			2	2FE	32,413,997	98.6000	31,878,997	32,330,000	32,414,863	0	867	0	0	4.500	4.483	MS	820,374	0	09/13/2018	09/10/2048
907818-EX-2	UNION PACIFIC CORP CORPORATE			2	2FE	15,753,050	99.5100	14,926,500	15,000,000	15,752,263	0	(787)	0	0	4.800	4.525	MS	406,000	0	08/31/2018	09/10/2058
907818-EY-0	UNION PACIFIC CORP CORPORATE			2	2FE	347,921	99.8600	349,524	350,000	347,979	0	58	0	0	3.950	4.021	MS	7,796	0	10/12/2018	09/10/2028
90964*-AG-0	United Bottling Mngmt Co., LLC Senior Un				2FE	5,600,000	97.3700	5,452,895	5,600,000	5,600,000	0	0	0	0	3.990	3.990	JD	6,207	223,440	12/21/2016	12/21/2026
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1FE	16,199,663	121.8100	15,173,872	12,457,000	15,681,160	0	(109,348)	0	0	6.200	4.206	JJ	356,132	772,334	12/07/2016	01/15/2038
911312-AK-2	UNITED PARCEL SERVICE CORPORATE				1FE	9,487,663	100.5400	8,947,615	8,900,000	8,917,652	0	(73,598)	0	0	5.125	4.268	AO	114,031	456,125	12/11/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			2	1FE	8,977,552	106.0800	8,300,525	7,825,000	8,885,230	0	(32,292)	0	0	4.875	3.920	MN	48,743	381,469	06/22/2016	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1FE	106,162	97.9000	112,590	115,000	111,023	0	977	0	0	2.450	3.440	AO	704	2,818	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1FE	21,021,517	89.4300	19,849,876	22,195,000	21,154,207	0	25,604	0	0	3.625	3.928	AO	201,142	804,569	06/18/2013	10/01/2042
911312-AY-2	UNITED PARCEL SERVICE CORPORATE			2	1FE	822,042	92.1700	829,530	900,000	822,507	0	465	0	0	2.400	3.669	MN	2,760	0	12/07/2018	11/15/2026
911312-AZ-9	UNITED PARCEL SERVICE CORPORATE			2	1FE	926,800	86.1500	805,531	935,000	927,146	0	165	0	0	3.400	3.447	MN	4,062	31,790	10/19/2016	11/15/2046
911312-BM-7	UNITED PARCEL SERVICE CORPORATE			2	1FE	5,718,893	95.2500	5,476,818	5,750,000	5,721,530	0	2,637	0	0	3.050	3.114	MN	22,409	175,862	01/16/2018	11/15/2027
91159H-HA-1	US BANCORP SR NT CORPORATE			2	1FE	12,433,141	102.3100	11,990,263	11,720,000	11,950,689	0	(94,703)	0	0	4.125	3.233	MN	49,688	483,450	08/16/2013	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE			2	1FE	4,490,003	99.3700	4,633,763	4,663,000	4,591,906	0	20,563	0	0	3.000	3.506	MS	41,190	139,890	08/23/2013	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE			2	1FE	15,263,656	101.5500	15,276,167	15,043,000	15,165,502	0	(22,187)	0	0	3.700	3.520	JJ	233,459	556,591	04/09/2014	01/30/2024
91159H-HH-6	US BANCORP SR NT CORPORATE			2	1FE	4,995,500	99.7800	4,989,050	5,000,000	4,999,559	0	862	0	0	2.200	2.219	AO	20,167	110,000	04/21/2014	04/25/2019
91159H-HK-9	US BANCORP SR NT CORPORATE			2	1FE	304,643	99.5200	298,560	300,000	303,144	0	(506)	0	0	3.600	3.391	MS	3,300	10,800	12/07/2015	09/11/2024
91159H-HL-7	US BANCORP SR NT CORPORATE			2	1FE	10,257,000	98.5200	9,852,300	10,000,000	10,115,339	0	(56,324)	0	0	2.350	1.759	JJ	99,222	235,000	06/08/2016	01/29/2021
91159H-HN-3	US BANCORP SR NT CORPORATE			2	1FE	5,386,198	91.2000	5,244,000	5,750,000	5,422,217	0	36,020	0	0	2.375	3.231	JJ	60,315	136,563	01/12/2018	07/22/2026
91159H-HR-4	US BANCORP SR NT CORPORATE			2	1FE	16,157,120	95.8000	15,327,680	16,000,000	16,136,936	0	(14,709)	0	0	3.150	3.030	AO	89,600	504,000	08/09/2017	04/27/2027
91159H-HU-7	US BANCORP SR NT CORPORATE			2	1FE	13,907,333	102.1000	14,212,459	13,920,000	13,907,024	0	(309)	0	0	3.950	3.965	MN	68,730	0	11/13/2018	11/17/2025
911684-AD-0	UNITED STATES CELLULAR CORP BOND				3FE	8,240,640	97.1600	7,772,880	8,000,000	8,174,308	0	(6,769)	0	0	6.700	6.470	JD	23,822	536,000	02/11/2004	12/15/2033
91182#-AD-7	The US Fund for UNICEF Tranche C				5GI	5,950,347	99.2900	5,957,190	6,000,000	5,971,756	0	21,409	0	0	2.750	3.346	DEC	458	165,000	06/01/2018	10/15/2019
913008-A@-7	United Stationers Supply Co. Senior Note				1	0	0.0000	0	0	0	0	0	0	0	3.750	0.000	JJ	0	68,089	01/15/2014	01/15/2021
913017-AR-0	UNITED TECHNOLOGIES CORP DEBENTURES				2FE	9,191,038	104.7200	8,684,098	8,293,000	8,361,572	0	(74,859)	0	0	8.875	7.855	MN	94,045	736,004	11/01/2000	11/15/2019
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				2FE	857,815	110.9700	765,693	690,000	718,545	0	(11,914)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				2FE	603,288	119.1800	721,015	605,000	604,022	0	67	0	0	6.700	6.722	FA	16,890	40,535	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				2FE	25,180,804	125.7700	29,392,683	23,370,000	24,455,976	0	(70,131)	0	0	7.500	6.866	MS	516,087	1,752,750	08/20/2003	09/15/2029
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				2FE	16,681,613	113.8400	18,967,521	16,662,000	16,689,882	0	(1,899)	0	0	6.050	6.028	JD	84,004	1,008,051	04/27/2015	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				2FE	249,443	114.5700	214,250	187,000	242,900	0	(1,875)	0	0	6.125	3.921	JJ	5,281	11,454	04/27/2015	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				2FE	15,670,879	109.7300	16,130,751	14,700,000	15,543,196	0	(24,989)	0	0	5.700	5.225	AO	176,890	837,900	04/27/2015	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE				2FE	26,292,144	94.4700	23,908,535	25,307,000	26,191,154	0	(23,832)	0	0	4.500	4.255	JD	94,901	1,138,815	04/27/2015	06/01/2042
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2FE	9,982,616	105.8500	10,443,260	9,866,000	9,901,822	0	(6,572)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				2FE	12,430,700	110.8100	11,080,700	10,000,000	10,395,627	0	(168,593)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91321*-AK-7	Unimin Corporation Series D Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.480	0.000	JD	0	842,609	12/16/2009	12/16/2019
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE				1FE	32,673,185	118.0400	38,306,016	32,452,000	32,703,198	0	(12,907)	0	0	5.800	5.715	MS	554,208	1,882,216	04/27/2015	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,308,615	127.6900	1,206,652	945,000	1,267,524	0	(11,765)	0	0	6.500	3.891	JD	2,730	61,425	04/27/2015	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	3,221,209	129.3400	5,581,021	4,315,000	3,340,072	0	15,620	0	0	6.625	9.064	MN	36,528	285,869	04/27/2015	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1FE	7,709,861	130.6400	8,132,465	6,225,000	7,480,291	0	(38,396)	0	0	6.875	5.188	FA	161,677	427,969	04/27/2015	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,084,565	121.7000	2,129,768	1,750,000	2,060,561	0	(8,212)	0	0	5.950	4.641	FA	39,336	104,125	12/07/2015	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	9,389,675	104.4500	9,068,523	8,682,000	9,317,526	0	(17,469)	0	0	4.625	4.116	MN	51,308	401,543	04/27/2015	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	5,862,436	100.1500	5,473,416	5,465,000	5,835,265	0	(9,974)	0	0	4.375	3.921	MS	70,400	239,094	04/12/2016	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	2,869,224	95.3300	2,802,643	2,940,000	2,878,934	0	1,346	0	0	3.950	4.082	AO	24,516	116,130	07/31/2017	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE				1FE	6,911,001	98.5100	6,895,630	7,000,000	6,958,127	0	9,158	0	0	2.875	3.027	MS	59,257	201,250	12/07/2015	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	10,225,581	99.1800	10,327,142	10,412,000	10,245,549	0	3,699	0	0	4.250	4.356	MS	130,295	442,510	04/27/2015	03/15/2043
91324P-CN-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,997,540	100.4600	2,009,160	2,000,000	1,998,654	0	347	0	0	3.350	3.370	JJ	30,894	67,000	07/20/2015	07/15/2022
91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	33,728,431	105.8000	31,211,000	29,500,000	33,525,735	0	(85,345)	0	0	4.750	3.918	JJ	646,132	1,401,250	07/27/2017	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	18,089,782	99.3600	17,942,971	18,058,000	18,090,025	0	243	0	0	4.200	4.189	JJ	349,723	0	08/28/2018	01/15/2047
91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE			2	1FE	15,237,000	99.1300	14,869,350	15,000,000	15,235,275	0	(1,725)	0	0	4.250	4.154	AO	134,583	318,750	08/22/2018	04/15/2047
913543-C*-3	Universal Forest Products Senior Note				2	10,000,000	99.8900	9,989,111	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/19/2022
913543-C@-1	Universal Forest Products Senior Note				2	22,000,000	99.7200	21,938,520	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
91412N-AF-7	UNIVERSITY OF CHICAGO CORPORATE			4	1FE	9,989,700	112.1100	11,211,400	10,000,000	9,991,746	0	516	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
914906-AR-3	UNIVISION COMMUNICATIONS CORPORATE			2	4FE	1,007,500	89.7500	897,500	1,000,000	1,005,502	0	(1,998)	0	0	5.125	4.874	MN	6,549	51,250	01/24/2018	05/15/2023
91529Y-AJ-5	UNUM GROUP CORPORATE				2FE	6,540,597	99.6600	5,550,288	5,569,000	6,521,672	0	(18,925)	0	0	5.750	4.558	FA	120,971	223,905	03/26/2018	08/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
91529Y-AK-2	UNUM GROUP CORPORATE				2FE	9,725,730	99.2600	9,364,804	9,435,000	9,685,098	0	(40,632)	0	0	4.000	3.439	MS	111,123	377,400	01/22/2018	03/15/2024
91529Y-AL-0	UNUM GROUP CORPORATE				2FE	4,028,165	97.5500	3,878,429	3,976,000	4,022,618	0	(5,547)	0	0	3.875	3.679	MN	23,966	154,070	01/18/2018	11/05/2025
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note			4	1	15,737,928	101.9600	16,046,766	15,737,928	15,737,928	0	0	0	0	4.660	4.705	MON	32,595	733,388	08/26/2014	07/15/2045
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not			4	2	17,217,476	104.0600	17,916,970	17,217,476	17,217,476	0	0	0	0	5.150	5.182	MJSD	2,463	886,700	04/15/2015	12/31/2036
91803*-AP-3	Utilities Inc. Collateral Trust Notes			4	2	10,612,159	115.8700	10,428,117	9,000,000	10,134,906	0	(46,727)	0	0	6.580	4.745	JJ	266,490	592,200	01/01/2013	07/21/2036
918204-AT-5	V F CORP CORPORATE				1FE	3,975,640	123.5000	4,940,000	4,000,000	3,979,723	0	526	0	0	6.450	6.496	MN	43,000	258,000	10/10/2007	11/01/2037
918204-AV-0	V F CORP CORPORATE			2	1FE	16,872,377	100.8200	16,025,498	15,895,000	16,202,571	0	(122,013)	0	0	3.500	2.666	MS	185,442	556,325	12/17/2013	09/01/2021
91913Y-AB-6	VALERO ENERGY NOTES				2	16,882,972	130.1100	17,539,367	13,480,000	15,995,893	0	(134,193)	0	0	8.750	6.388	JD	52,422	1,179,500	04/03/2018	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2FE	6,016,450	123.3400	6,166,750	5,000,000	5,682,488	0	(32,867)	0	0	7.500	5.994	AO	79,167	375,000	03/18/2004	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATE				2FE	11,648,425	109.5600	10,101,801	9,220,000	11,550,863	0	(76,360)	0	0	6.625	4.577	JD	27,148	610,825	01/31/2018	06/15/2037
91913Y-AT-7	VALERO ENERGY CORPORATE				2FE	4,268,400	93.9900	3,759,680	4,000,000	4,261,163	0	(5,171)	0	0	4.900	4.474	MS	57,711	196,000	08/04/2017	03/15/2045
92203#-AP-3	The Vanguard Group Inc. Series B Senior				1	23,550,000	101.2500	23,844,509	23,550,000	23,550,000	0	0	0	0	5.260	5.260	FA	443,878	1,238,730	02/22/2010	02/22/2020
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				1	7,174,687	100.9800	7,228,753	7,158,312	7,169,248	0	(2,031)	0	0	3.720	3.685	JD	19,232	266,289	04/01/2016	12/05/2023
92241*-AG-1	Vector Pipeline LP Senior Note				2	1,000,000	97.9400	979,401	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,117	37,400	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note			4	2	7,020,000	97.1200	6,817,647	7,020,000	7,020,000	0	0	0	0	3.500	3.514	MJSD	20,475	245,700	12/02/2013	06/01/2026
92277G-AF-4	VENTAS REALTY LP / VENTAS CAPI CORPORATE			2	2FE	505,676	90.8000	460,381	507,000	505,785	0	24	0	0	4.375	4.390	FA	9,242	22,181	04/27/2015	02/01/2045
92343V-AF-1	Verizon Communications CORPORATE				2FE	11,877,270	113.5800	13,629,000	12,000,000	11,900,105	0	2,808	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	Verizon Communications CORPORATE				2FE	4,515,525	115.6200	5,202,810	4,500,000	4,512,407	0	(336)	0	0	6.400	6.374	FA	108,800	288,000	02/07/2008	02/15/2038
92343V-BE-3	Verizon Communications CORPORATE				2FE	715,107	96.9600	674,807	696,000	713,930	0	(440)	0	0	4.750	4.567	MN	5,510	33,060	04/01/2016	11/01/2041
92343V-BS-2	Verizon Communications CORPORATE				2FE	57,110,093	118.1000	65,744,532	55,669,000	56,930,226	0	(57,987)	0	0	6.400	6.152	MS	1,049,051	3,562,816	04/01/2016	09/15/2033
92343V-BT-0	Verizon Communications CORPORATE				2FE	83,553,297	117.9600	93,689,321	79,426,000	83,234,558	0	(72,046)	0	0	6.550	6.159	MS	1,531,819	5,202,403	04/01/2016	09/15/2043
92343V-CM-4	Verizon Communications CORPORATE				2FE	8,199,883	96.6300	7,625,882	7,892,000	8,189,156	0	(3,125)	0	0	5.012	4.790	FA	142,836	395,547	04/27/2015	08/21/2054
92343V-CQ-5	Verizon Communications CORPORATE			2	2FE	1,957,212	96.3800	1,850,477	1,920,000	1,952,038	0	(1,461)	0	0	4.400	4.250	MN	14,080	84,480	04/27/2015	11/01/2034
92343V-CX-0	Verizon Communications CORPORATE				2FE	18,688,875	93.7200	19,637,262	20,952,000	18,777,798	0	30,173	0	0	4.522	5.212	MS	278,971	947,449	02/11/2016	09/15/2048
92343V-CZ-5	Verizon Communications CORPORATE				2FE	10,957,745	91.8300	11,440,181	12,458,000	10,997,368	0	12,831	0	0	4.672	5.413	MS	171,378	582,038	12/07/2015	03/15/2055
92343V-DS-0	Verizon Communications CORPORATE				2FE	6,793,308	99.6400	6,756,588	6,781,000	6,793,918	0	(187)	0	0	5.012	4.999	AO	71,749	339,864	07/11/2017	04/15/2049
92343V-EK-6	Verizon Communications CORPORATE				1FE	35,175,140	114.4400	32,075,523	28,028,000	34,834,121	0	(341,019)	0	0	6.800	3.919	MN	317,651	952,952	05/10/2018	05/01/2029
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2FE	4,964,300	112.1300	5,606,600	5,000,000	4,972,620	0	924	0	0	5.850	5.901	MS	86,125	292,500	09/08/2005	09/15/2035
924172-E@-4	Vermont Electric Power Co, Inc Senior No			4	1	7,245,200	115.8100	8,390,937	7,245,200	7,245,200	0	0	0	0	6.260	6.308	JAJO	113,387	453,549	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT				2FE	61,306,203	124.6100	67,910,270	54,500,000	58,809,418	0	(244,456)	0	0	7.875	6.862	JJ	1,800,203	4,291,875	08/05/2005	07/30/2030
925524-AX-8	VIACOM INC CORPORATE				2FE	32,586,880	107.3200	32,194,800	30,000,000	32,137,913	0	(77,077)	0	0	6.875	6.168	AO	349,479	2,062,500	04/11/2012	04/30/2036
92553P-AU-6	VIACOM INC CL B CORPORATE			2	2FE	4,576,523	98.0800	4,199,871	4,282,000	4,554,955	0	(6,048)	0	0	5.850	5.361	MS	83,499	250,497	12/07/2015	09/01/2043
927804-FA-7	Virginia Electric Power CORPORATE				2FE	10,013,800	118.7300	11,873,300	10,000,000	10,010,222	0	(357)	0	0	6.000	5.990	JJ	276,667	600,000	01/20/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				2FE	23,568,294	119.5700	27,387,738	22,905,000	23,478,220	0	(22,945)	0	0	6.000	5.753	MN	175,605	1,374,300	04/27/2015	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				2FE	30,256,091	123.0300	32,449,426	26,375,000	29,638,571	0	(99,466)	0	0	6.350	5.302	MN	144,220	1,674,813	04/27/2015	11/30/2037
927804-FG-4	Virginia Electric Power CORPORATE				2FE	1,638,796	150.8800	1,481,632	982,000	1,574,355	0	(18,523)	0	0	8.875	4.321	MN	11,136	87,153	04/27/2015	11/15/2038
927804-FL-3	Virginia Electric Power CORPORATE			2	2FE	1,338,725	94.4400	1,189,969	1,260,000	1,334,375	0	(1,975)	0	0	4.000	3.625	JJ	23,240	50,400	09/20/2016	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE			2	2FE	2,675,875	103.8400	2,689,327	2,590,000	2,668,989	0	(2,007)	0	0	4.650	4.435	FA	45,498	120,435	04/27/2015	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE			2	1FE	4,915,052	99.8900	4,919,484	4,925,000	4,919,371	0	964	0	0	3.450	3.474	FA	64,189	169,913	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE			2	1FE	16,383,160	100.5600	16,042,864	15,954,000	16,364,075	0	(9,569)	0	0	4.450	4.278	FA	268,204	709,953	12/08/2016	02/15/2044
927804-FT-6	Virginia Electric Power CORPORATE			2	1FE	18,530,989	97.0100	18,407,859	18,976,000	18,558,936	0	8,210	0	0	4.200	4.340	MN	101,838	796,992	09/15/2017	05/15/2045
927804-FW-9	Virginia Electric Power CORPORATE			2	1FE	9,737,564	94.5900	9,138,899	9,662,000	9,736,339	0	(1,668)	0	0	4.000	3.952	MN	49,384	386,480	09/15/2017	11/15/2046
927804-GA-6	Virginia Electric Power CORPORATE			2	1FE	522,034	104.3000	547,575	525,000	522,017	0	(16)	0	0	4.600	4.635	JD	2,214	0	11/26/2018	12/01/2048
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf			4	1FE	23,633,544	99.5500	23,527,230	23,633,544	23,633,544	0	0	0	0	3.930	3.948	MJSD	2,580	928,798	08/22/2014	06/30/2030
92826C-AB-8	Visa Inc CORPORATE			2	1FE	249,788	98.9100	247,285	250,000	249,913	0	43	0	0	2.200	2.218	JD	260	5,500	12/09/2015	12/14/2020
92826C-AC-6	Visa Inc CORPORATE			2	1FE	31,452,502	98.7400	30,363,100	30,749,000	31,162,155	0	(102,943)	0	0	2.800	2.427	JD	40,657	860,972	02/16/2016	12/14/2022
92826C-AE-2	Visa Inc CORPORATE			2	1FE	5,267,610	103.4200	5,377,892	5,200,000	5,262,258	0	(2,692)	0	0	4.150	4.048	JD	10,191	215,800	12/07/2016	12/14/2035
92826C-AF-9	Visa Inc CORPORATE			2	1FE	52,105,255	103.3500	49,194,681	47,601,000	51,911,056	0	(80,875)	0	0	4.300	3.755	JD	96,656	1,697,468	08/29/2018	12/14/2045
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOA				2FE	100,000,000	99.3300	99,332,000	100,000,000	100,000,000	0	0	0	0	3.388	3.559	FMAN	461,162	0	11/07/2018	11/13/2020
929160-AV-1	VULCAN MATLS CO CORPORATE			2	2FE	2,311,277	84.8300	1,968,056	2,320,000	2,311,450	0	145	0	0	4.500	4.523	JD	4,640	104,400	06/12/2017	06/15/2047
92941#-AB-1	W S Light Power SRNT			4	2Z	17,673	102.0800	20,199	19,788	19,667	0	123	0	0	8.150	0.749	MON	4	1,635	12/17/1997	10/31/2019
92941#-AC-9	W S Light Power SRNT			4	2Z	7,525	102.0000	8,378	8,213	8,173	0	40	0	0	8.000	0.590	MON	2	666	03/31/1998	10/31/2019
92941#-AD-7	W S Light Power SRNT			4	2Z	8,190	101.7000	8,859	8,710	8,681	0	30	0	0	7.370	0.422	MON	2	651	07/02/1998	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No			4	1	1,661,393	105.7900	1,757,527	1,661,393	1,661,393	0	0	0	0	5.560	5.607	JAJO	15,652	92,373	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No			4	1	1,186,709	105.7900	1,255,376	1,186,709	1,186,709	0	0	0	0	5.560	5.607	JAJO	11,180	65,981	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No			4	1	1,898,734	105.7900	2,008,601	1,898,734	1,898,734	0	0	0	0	5.560	5.605	JAJO	17,888	105,570	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No			4	1	4,582,143	105.5200	4,834,965	4,582,143	4,582,143	0	0	0	0	5.250	5.290	JAJO	40,762	240,563	07/20/2005	07/20/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				1FE	185,818	112.9300	163,744	145,000	181,100	0	(1,351)	0	0	5.850	3.916	FA	3,534	8,483	04/27/2015	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				1FE	40,393,239	123.6700	40,202,057	32,507,000	39,800,417	0	(235,407)	0	0	6.600	4.763	JJ	989,296	1,963,962	02/02/2018	01/15/2038
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				1FE	5,811,000	110.4500	6,626,880	6,000,000	5,918,209	0	9,158	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AM-4	WACHOVIA CORP BOND				1FE	5,409,486	107.6500	5,893,783	5,475,000	5,435,351	0	981	0	0	5.500	5.559	FA	125,469	301,125	04/27/2015	08/01/2035
93045#-AF-5	Wagner Equipment Company Senior Note			4	2	2,500,000	98.4900	2,462,266	2,500,000	2,500,000	0	0	0	0	3.510	3.509	FA	33,150	87,750	02/15/2013	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note			4	2	2,142,857	101.1500	2,167,577	2,142,857	2,142,857	0	0	0	0	5.020	5.050	FMAN	12,849	107,571	02/18/2011	02/18/2021
931142-AU-7	WAL MART STORES INC DEBENTURES				1FE	15,723,890	115.0800	17,624,961	15,315,000	15,447,495	0	(23,233)	0	0	6.750	6.533	AO	218,239	1,033,763	04/21/1998	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1FE	19,749,285	135.5600	23,099,083	17,040,000	18,663,365	0	(98,376)	0	0	7.550	6.341	FA	486,019	1,286,520	05/16/2002	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1FE	2,860,452	115.2000	2,995,096	2,600,000	2,836,727	0	(10,913)	0	0	5.250	4.418	MS	45,500	136,500	04/27/2015	09/01/2035
931142-CK-7	WAL MART STORES INC CORPORATE				1FE	1,814,621	129.6200	1,675,974	1,293,000	1,755,740	0	(16,831)	0	0	6.500	3.801	FA	31,750	84,045	04/27/2015	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1FE	25,172,271	126.4900	28,270,515	22,350,000	24,851,136	0	(80,204)	0	0	6.200	5.242	AO	292,537	1,385,700	12/07/2016	04/15/2038
931142-CS-0	WAL MART STORES INC CORPORATE				1FE	25,271,318	119.9800	27,493,188	22,915,000	24,981,497	0	(59,264)	0	0	5.625	4.915	AO	322,242	1,288,969	01/05/2016	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1FE	9,846,500	111.7200	11,172,400	10,000,000	9,869,956	0	3,316	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1FE	5,717,647	113.5900	5,537,610	4,875,000	5,642,519	0	(22,083)	0	0	5.000	3.917	AO	44,688	243,750	12/07/2015	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE				1FE	13,927,413	120.9000	12,863,654	10,640,000	13,498,684	0	(80,149)	0	0	5.625	3.823	AO	126,350	598,500	04/27/2015	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			2	1FE	13,195,175	99.4800	13,678,638	13,750,000	13,240,384	0	11,733	0	0	4.000	4.245	AO	122,222	550,000	11/23/2015	04/11/2043
931142-DK-6	WAL MART STORES INC CORPORATE			2	1FE	15,709,187	109.0400	15,540,951	14,252,000	15,609,156	0	(32,379)	0	0	4.750	4.123	AO	167,362	676,970	01/11/2016	10/02/2043
931142-DQ-3	WAL MART STORES INC CORPORATE			2	1FE	1,021,038	100.9200	1,009,200	1,000,000	1,019,710	0	(448)	0	0	4.300	4.171	AO	8,242	43,000	12/07/2015	04/22/2044
931142-EC-3	WAL MART STORES INC CORPORATE			2	1FE	37,520,959	99.5000	36,475,443	36,658,000	37,517,102	0	(3,858)	0	0	4.050	3.914	JD	8,248	750,573	08/30/2018	06/29/2048
931142-EE-9	WAL MART STORES INC CORPORATE			2	1FE	4,984,700	101.4900	5,074,650	5,000,000	4,985,325	0	625	0	0	3.700	3.737	JD	2,569	91,986	06/20/2018	06/26/2028
931422-AE-9	Walgreen Company CORPORATE				2FE	3,153,193	100.0600	3,078,908	3,077,000	3,077,245	0	(9,683)	0	0	5.250	4.926	JJ	74,489	161,543	12/11/2009	01/15/2019
931422-AH-2	Walgreen Company CORPORATE				2FE	1,003,760	97.5500	975,500	1,000,000	1,001,606	0	(411)	0	0	3.100	3.053	MS	9,128	31,000	05/15/2013	09/15/2022
931427-AC-2	WALGREENS BOOTS ALLIANCE CORPORATE			2	2FE	67,221,167	91.0500	66,140,183	72,644,000	67,476,349	0	90,367	0	0	4.800	5.307	MN	416,492	3,486,912	02/10/2016	11/18/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO CORPORATE			2	1FE	10,587,500	92.8200	9,811,285	10,570,000	10,586,675	0	(352)	0	0	3.796	3.787	MS	118,142	401,237	09/14/2016	09/15/2046
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	27,012,435	132.8000	31,791,841	23,940,000	26,137,855	0	(109,795)	0	0	7.750	6.660	MN	237,072	1,855,350	04/27/2015	05/15/2032
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE				2FE	2,180,140	102.3300	2,046,640	2,000,000	2,035,132	0	(22,460)	0	0	4.750	3.535	JD	264	95,000	10/21/2011	06/30/2020
941848-C#-8	Waters Corp Senior Note				2	6,000,000	99.5000	5,970,058	6,000,000	6,000,000	0	0	0	0	3.400	3.400	JD	567	204,000	06/30/2014	06/30/2021
942682-A@-4	Watson Land Company Series B Senior Note			4	2	15,374,412	111.4900	17,140,504	15,374,412	15,374,412	0	0	0	0	6.570	6.660	MON	81,369	1,010,099	03/16/2009	06/01/2026
942683-AH-6	ACTAVIS INC CORPORATE			2	2FE	6,564,170	91.6300	6,001,962	6,550,000	6,561,626	0	(306)	0	0	4.625	4.612	AO	75,734	302,938	12/07/2015	10/01/2042
94689@-AB-5	WBI Energy Transmission Sr. Unsecured				2	2,500,000	102.8600	2,571,444	2,500,000	2,500,000	0	0	0	0	4.480	4.480	MJSD	2,489	112,000	12/23/2015	12/23/2025
94689@-AD-1	WBI Energy Transmission Senior Unsecured				2	1,910,000	98.3900	1,879,274	1,910,000	1,910,000	0	0	0	0	4.180	4.202	MJSD	3,548	39,919	06/15/2018	01/31/2033
94973V-AH-0	ANTHEM INC NOTES				2FE	29,402,417	111.7300	32,960,055	29,500,000	29,424,744	0	2,525	0	0	5.950	5.974	JD	78,011	1,755,250	12/12/2006	12/15/2034
94973V-AL-1	ANTHEM INC CORPORATE				2FE	21,508,375	110.5900	24,761,101	22,390,000	21,707,443	0	21,819	0	0	5.850	6.139	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AN-7	ANTHEM INC CORPORATE				2FE	11,179,750	116.6800	11,668,300	10,000,000	10,976,305	0	(29,884)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	ANTHEM INC CORPORATE				2FE	15,963,933	109.4600	16,692,193	15,250,000	15,862,848	0	(14,564)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	ANTHEM INC CORPORATE				2FE	2,560,714	98.5300	2,561,806	2,600,000	2,577,903	0	6,067	0	0	3.125	3.393	MN	10,382	81,250	01/26/2016	05/15/2022
94973V-AY-3	ANTHEM INC CORPORATE				2FE	12,837,643	96.3900	11,595,717	12,030,000	12,743,715	0	(17,659)	0	0	4.625	4.223	MN	71,094	556,388	04/27/2015	05/15/2042
94973V-BB-2	ANTHEM INC CORPORATE				2FE	10,017,598	97.1400	9,995,809	10,290,000	10,035,285	0	5,459	0	0	4.650	4.824	JJ	220,635	478,485	02/01/2016	01/15/2043
94973V-BK-2	ANTHEM INC CORPORATE			2	2FE	1,304,221	96.1700	1,151,143	1,197,000	1,296,469	0	(2,228)	0	0	4.650	4.116	FA	21,027	55,661	04/27/2015	08/15/2044
949746-JM-4	WELLS FARGO CO CORPORATE				1FE	361,956	109.8900	329,667	300,000	353,691	0	(2,366)	0	0	5.375	3.871	FA	6,450	16,125	04/27/2015	02/07/2035
949746-RF-0	WELLS FARGO CO				1FE	4,800,956	108.4500	4,348,885	4,010,000	4,745,921	0	(15,906)	0	0	5.606	4.390	JJ	103,658	224,801	04/27/2015	01/15/2044
949746-SG-7	WELLS FARGO CO CORP				1FE	83,248	95.9200	77,254	80,539	80,539	0	0	0	(7,254)	2.509	2.509	AO	366	2,125	10/20/2016	10/27/2023
949746-SQ-5	WELLS FARGO CO CORP			2	1FE	104,716	96.5200	98,933	102,504	102,504	0	0	0	(9,232)	2.094	2.094	AO	400	2,258	04/18/2017	04/25/2022
94974B-EV-8	Wells Fargo & Co NT CORPORATE				1FE	13,137,075	102.4000	12,800,250	12,500,000	12,673,361	0	(72,858)	0	0	4.600	3.946	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FP-0	Wells Fargo & Co NT CORPORATE				1FE	6,461,513	104.3600	5,886,778	5,641,000	6,404,793	0	(16,657)	0	0	5.375	4.465	MN	49,692	303,204	12/07/2015	11/02/2043
94974B-FR-6	Wells Fargo & Co NT CORPORATE				1FE	16,097,749	99.5500	16,053,083	16,125,000	16,116,184	0	4,003	0	0	3.000	3.027	JJ	213,656	483,750	01/16/2014	01/22/2021
94974B-GE-4	Wells Fargo & Co NT CORPORATE				1FE	3,385,299	94.1400	3,026,601	3,215,000	3,373,720	0	(3,290)	0	0	4.650	4.330	MN	23,670	149,498	04/27/2015	11/04/2044
94974B-GK-0	Wells Fargo & Co NT CORPORATE				1FE	51,600,886	91.7600	46,897,514	51,110,000	51,585,529	0	(12,296)	0	0	3.900	3.840	MN	332,215	1,993,290	09/14/2017	05/01/2045
94974B-GM-6	Wells Fargo & Co NT CORPORATE				1FE	11,493,560	99.0300	11,388,565	11,500,000	11,497,802	0	1,302	0	0	2.600	2.612	JJ	132,058	299,000	07/15/2015	07/22/2020
94980V-AG-3	WELLS FARGO & CO CORPORATE				1FE	11,473,658	115.0800	10,433,153	9,066,000	11,345,203	0	(87,856)	0	0	5.950	3.957	FA	187,301	539,427	07/05/2017	08/26/2036
94988J-5R-4	WELLS FARGO BANK NA BANK NOTE			2	1FE	10,697,535	99.5800	10,669,676	10,715,000	10,698,450	0	915	0	0	3.550	3.586	FA	144,757	0	08/07/2018	08/14/2023
94988J-5T-0	WELLS FARGO BANK NA BANK NOTE			2	1FE	14,998,350	100.5900	15,088,800	15,000,000	14,997,876	0	(474)	0	0	3.625	3.629	AO	102,708	0	10/16/2018	10/22/2021
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				2	17,070,000	100.9300	17,228,431	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	686,214	07/05/2012	07/05/2027
95583#-AC-5	West Shore Pipe Line Company Senior Note				2	15,000,000	100.7400	15,111,394	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	616,500	12/11/2014	12/11/2024
95709T-AH-3	Westar Energy Inc CORPORATE			2	1FE	13,992,470	97.7700	13,506,373	13,815,000	13,969,695	0	(4,598)	0	0	4.125	4.045	MS	189,956	569,869	11/19/2015	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			2	1FE	15,543,378	95.9200	15,068,387	15,709,000	15,554,261	0	3,323	0	0	4.100	4.163	AO	161,017	644,069	12/23/2016	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			2	1FE	24,522,278	103.7200	24,439,638	23,564,000	24,484,507	0	(21,326)	0	0	4.625	4.355	MS	363,278	1,053,991	08/28/2018	09/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95709T-AL-4	Westar Energy Inc CORPORATE			2	1FE	1,174,988	96.6100	1,135,168	1,175,000	1,174,982	0	0	0	0	3.250	3.250	JD	3,182	38,188	11/05/2015	12/01/2025
95709T-AM-2	Westar Energy Inc CORPORATE			2	1FE	11,266,102	98.0400	10,284,816	10,490,000	11,228,203	0	(16,887)	0	0	4.250	3.816	JD	37,152	445,825	01/03/2017	12/01/2045
95709T-AN-0	Westar Energy Inc CORPORATE			2	1FE	1,770,874	93.4300	1,739,685	1,862,000	1,788,247	0	8,592	0	0	2.550	3.147	JJ	23,741	47,481	12/07/2016	07/01/2026
95709T-AP-5	Westar Energy Inc CORPORATE			2	1FE	5,713,833	96.7200	5,561,400	5,750,000	5,717,096	0	3,264	0	0	3.100	3.179	AO	44,563	178,250	01/12/2018	04/01/2027
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1FE	9,746,800	126.0100	12,600,900	10,000,000	9,897,403	0	14,020	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
95906#-AQ-4	Western Oilfields Supply Co. Senior Note			4	3Z	6,300,000	100.5800	6,336,424	6,300,000	6,300,000	0	0	0	0	4.350	4.373	FMAN	33,495	274,050	05/17/2013	05/19/2025
95906#-AR-2	Western Oilfields Supply Co. Senior Note			4	3Z	8,940,000	99.7400	8,916,376	8,940,000	8,940,000	0	0	0	0	4.130	4.150	MJSD	29,743	369,222	09/02/2015	09/02/2025
960413-AQ-5	WESTLAKE CHEMIC CORPORATE			2	2FE	0	0.0000	0	0	0	0	0	0	0	4.625	0.000	FA	0	138,750	04/26/2017	02/15/2021
960413-AR-3	WESTLAKE CHEMIC CORPORATE			2	2FE	0	0.0000	0	0	0	0	0	0	0	4.875	0.000	MN	0	24,375	04/26/2017	05/15/2023
961548-AY-0	WESTROCK MWV LLC DEBENTURES				2FE	24,122,179	127.7000	28,437,899	22,270,000	23,500,046	0	(61,796)	0	0	7.950	7.256	FA	668,842	1,770,465	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2FE	6,417,730	121.7300	6,695,260	5,500,000	5,928,393	0	(55,531)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2FE	8,486,714	118.4600	8,884,650	7,500,000	7,915,929	0	(52,394)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	3,849,597	117.2100	4,584,005	3,911,000	3,878,503	0	2,559	0	0	6.950	7.077	AO	67,954	271,815	10/07/1997	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	9,921,923	122.2800	11,097,273	9,075,000	9,737,144	0	(34,223)	0	0	7.375	6.507	MS	197,066	669,281	04/27/2015	03/15/2032
96301#-AD-2	Wheeler Machinery Co. Senior Unsecured N			4	3	1,080,000	96.3000	1,040,074	1,080,000	1,080,000	0	0	0	0	4.150	4.150	JJ	21,290	22,410	01/10/2018	01/10/2030
96316#-AC-7	Wheeling Power Company Senior Unsecured				1	7,625,000	99.8200	7,611,165	7,625,000	7,625,000	0	0	0	0	3.700	3.700	JD	23,510	282,125	06/01/2015	06/01/2025
96354#-AA-4	White Castle System, Inc. Senior Secured			4	3	11,500,000	99.2300	11,411,446	11,500,000	11,500,000	0	0	0	0	5.970	6.013	FMAN	97,261	686,550	08/14/2013	07/10/2023
96354#-AB-2	White Castle System, Inc. Senior Secured			4	3	7,160,000	92.2800	6,607,369	7,160,000	7,160,000	0	0	0	0	4.950	4.980	MJSD	15,752	354,420	12/15/2017	12/15/2027
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str			4	1FE	253,254	102.0600	258,470	253,254	253,254	0	0	0	0	6.507	6.506		0	(6,853)	04/18/2008	09/30/2019
96811X-AA-2	Wildflower Energy, LP Senior Note			4	2Z	4,679,404	103.0100	4,787,738	4,647,751	4,656,822	0	(2,965)	0	0	6.090	5.996	MJSD	786	283,048	12/01/2010	09/30/2021
969457-AW-0	WILLIAMS COS INC CORPORATE				2FE	3,633,750	102.4800	3,586,730	3,500,000	3,508,349	0	(14,977)	0	0	7.625	7.157	JJ	123,059	266,875	08/08/2007	07/15/2019
969457-BG-4	WILLIAMS COS INC NOTES				2FE	7,665,000	109.2100	7,644,420	7,000,000	7,168,057	0	(55,961)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021
969457-BM-1	WILLIAMS COS INC CORP				2FE	1,125,000	130.1000	1,300,960	1,000,000	1,092,287	0	(3,943)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96949L-AC-9	WILLIAMS PRTNRS CORPORATE			2	2FE	4,877,074	92.3900	4,711,992	5,100,000	4,882,592	0	836	0	0	5.100	5.346	MS	76,585	260,100	05/31/2017	09/15/2045
96949L-AE-5	WILLIAMS PRTNRS CORPORATE			2	2FE	1,582,289	90.7400	1,442,766	1,590,000	1,582,271	0	(17)	0	0	4.850	4.881	MS	25,705	37,701	02/26/2018	03/01/2048
96950F-AD-6	WILLIAMS PRTNRS CORPORATE				2FE	2,498,580	101.9900	2,549,700	2,500,000	2,499,619	0	137	0	0	5.250	5.256	MS	38,646	131,250	06/29/2010	03/15/2020
96950F-AF-1	WILLIAMS PRTNRS CORPORATE				2FE	2,731,846	106.3800	2,467,970	2,320,000	2,722,637	0	(9,209)	0	0	6.300	4.969	AO	30,856	146,160	02/14/2018	04/15/2040
96950F-AK-0	WILLIAMS PRTNRS CORPORATE			2	2FE	5,870,547	100.4600	5,480,988	5,456,000	5,856,901	0	(7,978)	0	0	5.800	5.261	MN	40,435	316,448	03/31/2017	11/15/2043
96950F-AN-4	WILLIAMS PRTNRS CORPORATE			2	2FE	23,778,117	95.3100	21,544,551	22,604,000	23,746,463	0	(23,575)	0	0	5.400	5.037	MS	396,700	1,220,616	12/21/2017	03/04/2044
96950F-AP-9	WILLIAMS PRTNRS CORPORATE			2	2FE	3,015,120	90.6700	2,720,010	3,000,000	3,014,762	0	(297)	0	0	4.900	4.866	JJ	67,783	147,000	05/31/2017	01/15/2045
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni			4	1Z	21,333,333	100.1000	21,353,750	21,333,333	21,333,333	0	0	0	0	3.750	3.767	JAJO	168,889	800,000	10/15/2010	10/15/2020
97314*-AA-5	Winco Foods, LLC Sr. Unsecured			4	1Z	18,290,000	96.4500	17,640,725	18,290,000	18,290,000	0	0	0	0	3.000	3.011	JAJO	115,837	548,700	07/01/2016	04/15/2028
97314*-AB-3	Winco Foods, LLC Sr. Unsecured			4	1Z	45,800,000	96.4500	44,174,150	45,800,000	45,800,000	0	0	0	0	3.000	3.011	JAJO	290,067	1,374,000	04/28/2017	04/15/2028
97424*-AA-2	Winmark Corporation Senior Secured Note			4	3Z	5,724,000	95.7800	5,482,425	5,724,000	5,724,000	0	0	0	0	5.500	5.536	FMAN	41,102	314,820	05/14/2015	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note			4	2	7,346,429	100.6500	7,394,034	7,346,429	7,346,429	0	0	0	0	4.510	4.509	FA	128,848	331,324	02/11/2014	02/11/2024
976656-BW-7	WISCONSIN ELEC POWER NOTES				1FE	9,353,475	115.9300	9,211,718	7,946,000	9,102,403	0	(57,340)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1FE	5,492,570	117.9800	6,488,845	5,500,000	5,494,142	0	172	0	0	5.700	5.709	JD	26,125	313,500	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			2	1FE	16,632,539	91.3900	16,433,031	17,982,000	16,751,058	0	28,711	0	0	3.650	4.095	JD	29,171	656,343	11/12/2015	12/15/2042
976656-CG-1	WISCONSIN ELEC POWER CORPORATE			2	1FE	15,783,654	98.8600	15,273,870	15,450,000	15,761,691	0	(7,141)	0	0	4.250	4.119	JD	54,719	656,625	01/25/2016	06/01/2044
976656-CJ-5	WISCONSIN ELEC POWER CORPORATE			2	1FE	23,284,791	98.8600	22,807,694	23,070,000	23,273,828	0	(4,291)	0	0	4.300	4.243	JD	44,089	992,010	06/29/2017	12/15/2045
976657-AG-1	WEC ENERGY GROUP INC BONDS				2FE	9,945,700	117.5200	11,751,700	10,000,000	9,961,396	0	1,592	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1FE	10,489,490	126.2900	10,768,663	8,527,000	10,293,175	0	(40,345)	0	0	6.375	4.688	FA	205,359	435,699	07/30/2018	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1FE	16,989,830	140.1500	18,219,500	13,000,000	16,370,053	0	(93,389)	0	0	7.600	5.441	AO	247,000	988,000	01/20/2011	10/01/2038
976826-BJ-5	WISCONSIN PWR & LT CO CORPORATE			2	1FE	1,989,020	95.9800	1,919,600	2,000,000	1,993,496	0	1,581	0	0	2.250	2.338	MN	5,750	45,000	02/08/2016	11/15/2022
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			2	1FE	5,286,996	94.9800	5,055,048	5,322,000	5,289,070	0	646	0	0	4.100	4.138	AO	46,065	218,202	06/02/2015	10/15/2044
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	24,912,750	114.3600	28,589,500	25,000,000	24,931,265	0	2,149	0	0	5.550	5.574	JD	115,625	1,387,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	7,384,934	90.3200	7,309,840	8,093,000	7,444,806	0	15,450	0	0	3.671	4.205	JD	24,758	297,094	12/19/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE			2	1FE	31,028,691	107.8300	32,336,360	29,988,000	30,988,644	0	(15,329)	0	0	4.752	4.525	MN	237,505	1,314,356	08/29/2018	11/01/2044
97805*-AH-6	Wolverine Pipe Line Company Senior Note			4	2	49,286	104.4500	51,477	49,286	49,286	0	0	0	0	8.140	8.221	MJSD	234	4,012	02/21/2004	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note			4	2	190,929	104.6300	199,769	190,929	190,929	0	0	0	0	8.340	8.425	MJSD	929	15,923	02/21/2004	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen			4	1	6,888,889	122.6800	8,451,148	6,888,889	6,888,889	0	0	0	0	7.250	7.359	MON	41,620	499,445	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen			4	1	12,511,472	111.8500	12,762,179	11,410,001	12,378,872	0	(35,397)	0	0	5.780	4.710	MON	54,958	659,498	03/15/2016	12/01/2039
980745-G#-4	Woodward, Inc. Senior Unsecured Note				2	1,000,000	100.2800	1,002,774	1,000,000	1,000,000	0	0	0	0	4.610	4.610	MN	3,970	23,050	05/31/2018	05/30/2033
98180#-AA-0	Worthington Armstrong Venture Senior Not				2Z	9,371,812	102.4800	9,550,411	9,319,764	9,348,173	0	(8,871)	0	0	4.900	4.790	MJSD	10,148	456,668	04/01/2016	12/23/2021
98180#-AC-6	Worthington Armstrong Venture Senior Uns				2Z	26,450,000	102.0400	26,990,296	26,450,000	26,450,000	0	0	0	0	4.790	4.790	JAJO	253,391	0	10/19/2018	10/19/2028
981811-C*-1	Worthington Industries Inc. Senior Note				2	33,746,602	101.2800	34,131,186	33,699,354	33,732,847	0	(5,179)	0	0	4.600	4.606	FMAN	219,607	1,550,170	04/01/2016	08/12/2024
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE			2	1FE	513,872	99.8500	514,233	515,000	514,824	0	197	0	0	2.900	2.940	AO	2,904	14,935	10/16/2013	10/21/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
98259B-AC-4	Wurth Group of North America Senior Note				1	14,336,000	101.9800	14,620,130	14,336,000	14,336,000	0	0	0	0	4.480	4.480	MS	176,620	642,253	09/22/2011	09/22/2021
983024-AF-7	WYETH CORPORATE				1FE	7,839,513	114.5000	8,534,058	7,453,000	7,609,345	0	(25,711)	0	0	6.450	5.964	FA	200,299	480,719	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1FE	3,438,097	127.2000	3,625,343	2,850,000	3,326,502	0	(21,306)	0	0	6.500	4.906	FA	77,188	185,250	04/27/2015	02/01/2034
983024-AL-4	WYETH CORPORATE				1FE	31,718,834	123.6500	35,032,801	28,332,000	31,127,588	0	(113,922)	0	0	6.000	5.084	FA	642,192	1,699,920	04/27/2015	02/15/2036
983024-AN-0	WYETH CORPORATE				1FE	13,101,819	119.9300	15,386,634	12,830,000	13,080,852	0	(10,055)	0	0	5.950	5.756	AO	190,846	763,385	04/27/2015	04/01/2037
983130-AU-9	WYNN LAS VEGAS CORPORATE			2	4FE	2,632,500	94.0000	2,749,500	2,925,000	2,775,099	0	29,173	0	0	4.250	5.575	MN	10,705	124,313	06/24/2013	05/30/2023
98330#-AA-9	Wyoming Machinery Company Senior Note			4	2	2,124,000	102.0800	2,168,153	2,124,000	2,124,000	0	0	0	0	6.310	6.309	JD	3,723	134,024	06/20/2008	12/21/2019
98385X-AJ-5	XTO ENERGY INC CORPORATE				1FE	9,470,250	124.5000	12,450,000	10,000,000	9,583,556	0	12,766	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1FE	15,879,750	132.3800	19,856,550	15,000,000	15,710,934	0	(20,220)	0	0	6.750	6.309	FA	421,875	1,012,500	10/25/2007	08/01/2037
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2FE	14,968,850	125.8000	18,870,300	15,000,000	14,976,698	0	698	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
98419M-AB-6	XYLEM INC/NY CORPORATE				2FE	13,715,391	103.2600	13,423,280	13,000,000	13,236,950	0	(81,236)	0	0	4.875	4.158	AO	158,438	633,750	07/26/2012	10/01/2021
98954#-AA-4	Ziegler Inc Senior Note				3	1,000,000	99.7000	997,053	1,000,000	1,000,000	0	0	0	0	3.850	3.850	AO	7,914	38,500	04/22/2014	04/19/2021
98954#-AC-0	Ziegler Inc Senior Note				3	1,000,000	102.2100	1,022,116	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	46,600	04/22/2014	04/17/2026
98978V-AH-6	ZOETIS INC CORP			2	2FE	7,172,778	101.3900	7,097,580	7,000,000	7,174,416	0	(636)	0	0	4.700	4.522	FA	137,083	23,500	08/30/2018	02/01/2043
98978V-AM-5	ZOETIS INC CORPORATE			2	2FE	139,171	91.8800	128,638	140,000	139,184	0	15	0	0	3.950	3.984	MS	1,674	5,530	09/05/2017	09/12/2047
98978V-AP-8	ZOETIS INC CORPORATE			2	2FE	4,290,644	97.9900	4,203,900	4,290,000	4,290,506	0	(137)	0	0	4.450	4.449	FA	69,468	0	08/30/2018	08/20/2048
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un			4	1	35,202,424	100.9700	38,223,859	37,856,680	37,856,680	0	0	0	(1,909,144)	1.470	1.472	JAJO	97,386	578,789	04/28/2015	04/28/2025
G0235#-AA-4	Alsco Linen Services Limited Senior Unse			4	1	54,895,000	98.9200	51,498,609	52,058,282	52,058,282	0	0	0	(2,836,719)	2.670	2.669	MN	138,996	698,743	05/25/2018	05/25/2028
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu			4	6Z	3,039,854	42.7400	3,038,404	7,109,172	3,038,404	(1,450)	0	4,069,318	0	4.410	4.408	AO	0	156,757	09/25/2015	10/17/2022
00889Y-AA-9	AIMCO REALTY INVESTORS LP CORP FOREIGN			2	1FE	82,781	96.3000	77,557	80,539	80,539	0	0	0	(7,254)	2.266	2.264	JD	30	1,852	06/21/2017	06/26/2024
00889Y-AB-7	AIMCO REALTY INVESTORS LP CORP FOREIGN			2	1FE	70,516	98.2100	64,719	65,895	65,895	0	0	0	(4,621)	3.043	3.041	JD	170	2,134	11/21/2017	06/01/2028
00889Y-AC-5	AIMCO REALTY INVESTORS LP Corp Foreign			2	1FE	113,580	101.0900	111,026	109,826	109,826	0	0	0	(3,755)	3.367	3.365	JD	253	0	12/04/2018	06/01/2027
012873-AH-8	ENCANA CORP NOTES		A		2FE	6,132,460	125.9400	6,328,485	5,025,000	5,739,687	0	(40,110)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ENCANA CORP CORP FOREIGN		A		2FE	5,569,200	116.9700	5,848,300	5,000,000	5,398,011	0	(19,482)	0	0	7.375	6.452	MN	61,458	368,750	10/16/2006	11/01/2031
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE				1FE	24,066	102.3700	22,486	21,965	21,965	0	0	0	(1,978)	4.065	4.065	JD	76	929	09/28/2017	12/01/2053
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE				1FE	24,066	102.8700	22,595	21,965	21,965	0	0	0	(1,978)	4.065	4.065	MS	298	858	09/28/2017	03/01/2054
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	10,232,280	121.4300	10,928,340	9,000,000	9,739,318	0	(53,529)	0	0	7.250	6.124	MN	108,750	652,500	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1FE	14,043,677	128.7600	17,533,992	13,618,000	13,901,400	0	(15,311)	0	0	7.250	6.986	MS	290,706	987,305	12/15/2005	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	14,674,609	121.4400	17,487,936	14,400,000	14,605,196	0	(8,711)	0	0	6.125	5.977	JD	39,200	882,000	04/27/2015	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	2,902,414	114.8700	3,561,094	3,100,000	2,948,354	0	5,113	0	0	5.750	6.227	JD	14,854	178,250	06/14/2006	06/01/2035
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN		A	2	1FE	27,336,625	96.9700	27,303,155	28,156,000	27,780,577	0	89,894	0	0	2.550	2.916	MN	109,691	717,978	12/13/2013	11/06/2022
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER		A		1FE	42,850,000	99.4000	42,593,329	42,850,000	42,850,000	0	0	0	0	2.896	2.802	JAJO	268,898	616,405	04/10/2018	04/13/2021
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER		A		1FE	100,000,000	99.5600	99,561,000	100,000,000	100,000,000	0	0	0	0	2.776	2.686	JAJO	601,534	698,994	07/10/2018	07/13/2020
06368A-AA-8	Bank of Montreal CORP FOREIGN				1FE	97,801	97.2300	92,546	95,182	95,168	0	2	0	(8,571)	2.700	2.702	JD	162	2,674	12/06/2016	12/09/2026
06368A-AD-2	Bank of Montreal CORP FOREIGN				1FE	106,991	98.4900	93,744	95,182	95,170	0	2	0	(8,572)	2.700	2.702	MS	789	2,702	09/07/2017	09/11/2024
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN				1FE	94,017	100.1000	87,945	87,861	87,803	0	2	0	(6,216)	3.190	3.198	MS	937	1,468	02/27/2018	03/01/2028
06369Z-CD-4	BANK OF MONTREAL Corp Foreign			2	2FE	148,787	97.3300	142,519	146,434	146,434	0	0	0	(13,189)	2.570	2.568	JD	321	3,918	05/24/2017	06/01/2027
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	16,004,222	102.6300	15,604,892	15,205,000	15,434,336	0	(108,362)	0	0	4.375	3.594	JJ	310,435	665,219	07/02/2013	01/13/2021
064151-4V-2	BANK OF NOVA SCOTIA DISCOUNT NOTE				1FE	111,018	100.1600	102,672	102,504	102,472	0	(3)	0	(8,543)	2.980	2.984	AO	636	1,613	04/12/2018	04/17/2023
064151-AR-4	BANK OF NOVA SCOTIA Corp Foreign			2	2FE	306,356	97.4000	285,263	292,869	293,937	0	3,438	0	(26,370)	2.580	3.082	MS	1,941	7,994	08/25/2015	03/30/2027
064151-F2-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA				1FE	117,479	98.0600	107,695	109,826	109,811	0	2	0	(9,890)	2.360	2.362	AO	604	2,716	11/06/2017	11/08/2022
064151-GC-1	BANK OF NOVA SCOTIA Corp Foreign			2	2FE	44,867	100.5400	44,165	43,930	43,930	0	0	0	(3,957)	3.367	3.363	JD	98	1,539	12/01/2015	12/08/2025
064151-QE-6	BANK OF NOVA SCOTIA DISCOUNT NOTE				1FE	165,504	96.4500	155,353	161,078	160,403	0	78	0	(14,443)	2.620	2.679	JD	347	4,393	12/08/2016	12/02/2026
064151-S9-5	BANK OF NOVA SCOTIA DISCOUNT NOTE				1FE	203,705	99.2900	181,738	183,043	182,976	0	(5)	0	(20,723)	3.100	3.102	FA	2,363	2,977	01/31/2018	02/02/2028
064151-WY-5	BANK OF NOVA SCOTIA CORP FOREIGN				1FE	197,174	96.3700	183,454	190,365	190,355	0	2	0	(17,145)	2.290	2.291	JD	48	4,428	06/27/2017	06/28/2024
06417G-V8-8	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA		A		1FE	150,000,000	100.0000	150,007,500	150,000,000	150,000,000	0	0	0	0	2.780	2.394	MON	139,007	1,886,411	06/19/2018	06/20/2019
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA		A		1FE	24,975,000	100.0100	25,002,500	25,000,000	25,001,690	0	26,690	0	0	3.023	2.951	MJSD	2,099	331,545	07/03/2018	12/30/2019
067901-AA-6	BARRICK GOLD CORP BOND		A		2FE	596,984	103.8000	634,187	611,000	600,577	0	384	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2FE	23,820,282	100.0000	21,499,140	21,500,000	23,557,557	0	(48,886)	0	0	5.250	4.576	AO	282,188	1,128,750	01/01/2013	04/01/2042
07329V-AP-5	BCIMC REALTY			2	1FE	176,155	98.9400	159,366	161,078	161,019	0	9	0	(14,503)	2.840	2.846	JD	364	4,780	05/29/2015	06/03/2025
07329V-AR-1	BCIMC REALTY DISCOUNT NOTE			2	1FE	52,501	98.8500	50,664	51,252	51,252	0	0	0	(4,616)	3.000	2.999	MS	392	1,627	03/23/2017	03/31/2027
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA CORP FORE		A	2	2FE	29,126,800	96.6700	28,274,805	29,250,000	29,126,991	0	191	0	0	4.464	4.490	AO	326,430	660,114	09/11/2018	04/01/2048
07813Z-BS-2	BELL CANADA LTD DISCOUNT NOTE			2	2FE	156,438	99.0200	152,257	153,756	153,405	0	88	0	(13,811)	3.000	3.064	AO	1,141	4,917	09/28/2015	10/03/2022
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE			2	2FE	107,793	98.7500	101,219	102,504	102,364	0	13	0	(5,442)	3.350	3.374	MS	1,044	1,802	03/07/2018	03/12/2025
07813Z-CA-0	BELL CANADA LTD Corp Foreign			2	2FE	83,586	99.0400	79,769	80,539	80,446	0	0	0	(3,140)	3.800	3.814	FA	1,115	0	08/16/2018	08/21/2028
09251U-A*-1	BlackPearl Resources, Inc. Senior Secure				4	10,483,685	95.1500	9,666,800	10,159,764	10,159,764	0	0	0	(915,064)	8.000	8.000	MJSD	2,258	844,473	06/30/2017	06/30/2020
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN		A		4FE	69,870	93.2500	63,410	68,000	68,753	0	(212)	0	0	5.750	5.366	MS	1,151	3,910	01/01/2013	03/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
09784Y-B*-8	Bonavista Energy Corporation Series B Se		A		3	12,500,000	99.0800	12,384,909	12,500,000	12,500,000	0	0	0	0	4.370	4.370	MN	89,524	546,250	11/02/2010	11/02/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note		A		3	9,000,000	93.8500	8,446,376	9,000,000	9,000,000	0	0	0	0	3.800	3.800	AO	62,700	342,000	04/25/2013	04/25/2025
105486-AA-2	Brantgate General Partner 1 Debt in a Pr			4	2	91,827,116	97.5700	84,214,030	86,313,993	86,313,993	0	0	0	(7,774,080)	3.670	3.687	MJSD	8,799	3,392,442	12/20/2017	06/30/2035
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE		A	2	4FE	1,003,900	94.5000	945,000	1,000,000	1,001,764	0	(1,092)	0	0	6.125	6.000	JJ	30,625	61,250	12/02/2016	07/01/2022
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		1FE	17,596,815	129.1000	20,948,246	16,227,000	17,158,356	0	(47,516)	0	0	7.200	6.519	FA	441,374	1,168,344	04/27/2015	08/15/2031
124765-E*-5	CAE, Inc. Senior Note		A	4	2	1,057,000	98.2000	1,037,968	1,057,000	1,057,000	0	0	0	0	3.597	3.596	JJ	18,799	38,020	12/27/2012	12/27/2027
12657Z-BG-7	CU INC CORP FOREIGN			2	1FE	122,841	102.3400	119,892	117,147	117,147	0	0	0	(10,551)	3.964	3.964	JJ	1,994	5,001	07/22/2015	07/27/2045
13596Z-3Y-9	CANADIAN IMPERIAL BANK OF COMM DISCOUNT				1FE	69,870	101.4000	66,820	65,895	65,895	0	0	0	(3,975)	3.300	3.300	MN	214	1,137	05/23/2018	05/26/2025
13596Z-4B-8	CANADIAN IMPERIAL BANK OF COMM DISCOUNT				1FE	129,792	100.1800	124,688	124,469	124,448	0	1	0	(5,346)	2.970	2.974	JJ	1,762	0	07/09/2018	07/11/2023
136069-LY-5	CANADIAN IMPERIAL BANK CORP FRGN FLOATER			2	2FE	137,732	100.5100	147,175	146,434	146,434	0	0	0	(13,189)	3.420	3.416	JJ	2,164	5,389	01/19/2016	01/26/2026
136069-YW-5	CANADIAN IMPERIAL BANK CORP FRGN			2	2FE	247,928	98.8900	238,938	241,617	241,449	0	(73)	0	(6,406)	3.450	3.390	AO	2,033	4,421	06/25/2018	04/04/2028
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICA		A		1FE	149,796,000	99.9900	149,985,000	150,000,000	149,987,659	0	191,659	0	0	3.042	2.975	MJSD	63,367	1,977,779	06/25/2018	12/27/2019
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1FE	7,475,750	125.1100	8,757,840	7,000,000	7,274,528	0	(20,437)	0	0	6.900	6.345	JJ	222,717	483,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1FE	21,288,453	129.6900	23,700,848	18,275,000	20,810,368	0	(90,090)	0	0	6.712	5.445	JJ	565,607	1,226,618	03/12/2014	07/15/2036
136375-BG-6	CANADIAN NATL RAILWAY NT BONDS		A		1FE	227,307	132.3200	211,706	160,000	215,731	0	(3,308)	0	0	7.375	3.891	AO	2,491	11,800	04/27/2015	10/15/2031
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	36,561,610	123.4300	36,143,128	29,283,000	35,224,412	0	(263,610)	0	0	6.250	4.423	FA	762,578	1,830,188	07/01/2013	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	6,323,827	123.3400	6,259,302	5,075,000	6,148,314	0	(40,164)	0	0	6.200	4.442	JD	26,221	314,650	04/27/2015	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	27,083,362	125.6500	26,266,923	20,905,000	26,149,193	0	(177,296)	0	0	6.375	4.396	MN	170,289	1,332,694	12/07/2015	11/15/2037
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	4,613,773	99.3200	4,638,151	4,670,000	4,651,721	0	5,818	0	0	2.850	2.989	JD	5,915	133,095	11/10/2011	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	8,237,268	88.7600	8,432,200	9,500,000	8,366,204	0	26,339	0	0	3.500	4.299	MN	42,486	332,500	01/19/2016	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	8,167,827	103.3800	7,866,914	7,610,000	8,131,850	0	(12,408)	0	0	4.500	4.054	MN	51,368	342,450	01/05/2016	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	15,481,484	85.7600	15,158,610	17,675,000	15,498,317	0	9,847	0	0	3.200	3.925	FA	234,096	213,600	11/28/2018	08/02/2046
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	15,112,730	92.4900	14,797,920	16,000,000	15,117,652	0	4,922	0	0	3.650	3.971	FA	240,089	0	11/27/2018	02/03/2048
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	2	1FE	2,722,786	105.8700	2,826,782	2,670,000	2,722,645	0	(141)	0	0	4.450	4.330	JJ	17,822	0	11/28/2018	01/20/2049
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2FE	14,209,910	114.6200	14,901,120	13,000,000	13,251,852	0	(85,715)	0	0	9.450	8.585	FA	511,875	1,228,500	11/20/1997	08/01/2021
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2FE	13,255,170	113.6800	15,346,260	13,500,000	13,329,382	0	7,420	0	0	5.750	5.881	MS	228,563	776,250	07/21/2004	03/15/2033
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	13,412,619	114.1900	12,561,120	11,000,000	13,129,206	0	(52,525)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
13668Z-AX-6	CANADIAN TIRE CORPORATION LTD CORP Forei			2	2FE	30,759	98.9700	28,984	29,287	29,287	0	0	0	(1,472)	3.167	3.165	JJ	455	0	06/11/2018	07/06/2023
137576-A*-5	Canfor Corporation Senior Unsecured		A	4	2	3,860,000	101.6700	3,924,475	3,860,000	3,860,000	0	0	0	0	4.400	4.400	AO	41,988	169,840	10/02/2015	10/02/2025
14006Z-AF-4	CAPITAL DESJARDINS I Corp Foreign			2	1FE	98,367	105.2100	77,035	73,217	73,217	0	0	0	(6,594)	4.954	5.024	JD	169	3,730	12/08/2011	12/15/2026
14042M-AA-0	Capital Power Corporation Senior Unsecur				2Z	94,405,624	98.0800	88,694,164	90,431,160	90,431,160	0	0	0	(8,144,903)	3.850	3.851	MS	880,071	3,683,542	09/13/2016	09/14/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2FE	1,745,863	97.5900	1,373,105	1,407,000	1,717,330	0	(8,264)	0	0	6.750	5.030	MN	12,135	94,973	04/27/2015	11/15/2039
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN				1FE	135,962	99.1600	101,644	102,504	102,504	0	0	0	(9,232)	3.690	3.690	JD	187	3,913	05/30/2012	06/14/2021
18914L-AA-8	CLOVER LP DISCOUNT NOTE				2FE	30,761	102.8300	30,115	29,287	29,287	0	0	0	(1,474)	4.216	4.216	MS	233	0	10/17/2018	03/31/2034
18914L-AB-6	CLOVER LP DISCOUNT NOTE				2FE	30,761	102.6600	30,066	29,287	29,287	0	0	0	(1,474)	4.216	4.216	JD	3	233	10/17/2018	06/30/2034
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		1FE	20,992,461	130.2500	23,880,604	18,335,000	20,147,153	0	(92,457)	0	0	7.250	6.118	AO	280,627	1,329,288	04/27/2015	10/15/2031
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		1FE	11,298,769	119.2300	10,492,592	8,800,000	10,873,813	0	(78,154)	0	0	5.950	4.074	AO	110,538	523,600	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN				1FE	586,336	119.9900	702,826	585,737	551,663	0	2,752	0	(49,713)	6.100	6.928	MN	4,209	37,480	09/27/2007	05/19/2028
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		2	1,000,000	98.6000	985,960	1,000,000	1,000,000	0	0	0	0	4.000	3.999	MN	4,333	40,000	05/22/2012	05/23/2022
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		2	21,000,000	96.2800	20,218,018	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	787,500	06/24/2014	06/20/2024
22576C-G*-6	Crescent Point Energy Corp Senior Unsecu		A		2	24,000,000	97.0500	23,291,186	24,000,000	24,000,000	0	0	0	0	4.080	4.080	AO	187,680	979,200	04/22/2015	04/22/2025
22576C-H#-1	Crescent Point Energy Corp Senior Unsecu		A		2	42,700,000	98.1700	41,918,109	42,700,000	42,700,000	0	0	0	0	4.300	4.300	AO	408,022	918,050	04/11/2018	04/11/2025
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu		A		2	40,000,000	98.5800	39,433,168	40,000,000	40,000,000	0	0	0	0	4.120	4.120	AO	366,222	824,000	04/11/2018	04/11/2023
23384N-BE-6	DAIMLER CANADA FINANCE DISCOUNT NOTE				1FE	54,790	97.7000	50,075	51,252	51,246	0	0	0	(4,616)	2.570	2.571	MN	144	1,385	11/15/2017	11/22/2022
23384N-BF-3	DAIMLER CANADA FINANCE DISCOUNT NOTE				1FE	77,101	99.7900	73,061	73,217	73,204	0	(3)	0	(3,895)	3.050	3.052	MN	281	1,167	05/08/2018	05/16/2022
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		2FE	25,713,273	105.8100	25,742,600	24,330,000	25,353,843	0	(38,953)	0	0	6.500	6.081	FA	597,437	1,581,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN		A		2FE	7,382,026	106.6700	7,322,035	6,864,000	7,282,471	0	(11,891)	0	0	6.625	6.073	FA	171,791	454,740	10/25/2007	08/15/2037
29251Z-BK-2	ENBRIDGE INC CORP FOREIGN			2	2FE	59,814	95.2200	57,166	60,038	57,344	0	71	0	(2,540)	3.200	3.824	JD	126	990	11/14/2018	06/08/2027
292766-A#-9	Enerplus Corporation Senior Note		A	4	2	8,965,000	100.0000	8,964,714	8,965,000	8,965,000	0	0	0	0	4.400	4.399	MN	50,403	394,460	05/15/2012	05/15/2024
318069-A*-2	Finning International Inc Senior Note		A		2FE	8,240,952	100.1700	8,013,632	8,000,000	8,089,920	0	(27,461)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
34527A-BN-9	FORD CR CANADA CO GTD DISCOUNT NOTE				2FE	113,757	98.4800	108,152	109,826	109,826	0	0	0	(9,892)	2.923	2.923	MS	949	3,356	09/09/2015	09/16/2020
34527A-BT-6	FORD CR CANADA CO GTD CORP FOREIGN				2FE	53,490	94.5700	48,467	51,252	51,252	0	0	0	(4,616)	2.710	2.710	FA	498	1,476	02/15/2017	02/23/2022
34527A-BV-1	FORD CR CANADA CO GTD DISCOUNT NOTE				2FE	164,697	95.1700	139,368	146,434	146,434	0	0	0	(13,189)	3.349	3.349	MS	1,397	5,142	09/12/2017	09/19/2022
34527A-CA-6	FORD CR CANADA CO GTD CORP Foreign				2FE	124,021	95.5800	111,970	117,147	117,147	0	0	0	(6,874)	3.742	3.742	MN	649	2,285	05/01/2018	05/08/2023
34957Z-AX-2	FORTISALBERTA INC DISCOUNT NOTE			2	1FE	76,852	98.8200	72,354	73,217	73,217	0	0	0	(3,635)	3.734	3.734	MS	786	0	09/13/2018	09/18/2048
34958Z-AC-7	FORTISBC INC CORPORATE			2	2FE	71,529	102.2000	59,865	58,574	58,534	0	1	0	(5,272)	4.000	4.004	AO	417	2,457	10/07/2014	10/28/2044
380956-AE-2	GOLDCORP INC. CORP FOREIGN		A	2	2FE	10,618,829	99.0000	9,591,120	9,688,000	10,605,424	0	(13,405)	0	0	5.450	4.795	JD	32,266	527,996	04/05/2018	06/09/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE				2FE	27,421	100.2000	26,314	26,263	26,263	0	0	0	(2,365)	3.926	3.926	JJ	431	1,115	05/31/2016	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1			4	1FE	14,677,066	111.2100	16,229,216	14,593,247	14,593,247	0	0	0	(1,314,376)	6.600	6.599	JD	40,131	990,427	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured			4	1FE	5,805,478	101.2600	4,814,491	4,754,728	4,754,728	0	0	0	(428,246)	3.770	3.772	JD	7,469	184,329	03/24/2014	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi			4	2FE	16,091,543	104.9100	13,825,954	13,179,089	13,179,089	0	0	0	(1,187,007)	4.960	4.960	JD	27,237	672,193	03/24/2014	06/16/2023
39138C-AH-9	GREAT-WEST LIFECO INC GREAT-WEST LIFECO			2	1FE	47,216	100.2200	44,026	43,930	43,930	0	0	0	(3,286)	3.337	3.334	FA	506	775	02/26/2018	02/28/2028
40427H-TD-5	HSBC BANK CANADA CORP Foreign				1FE	131,998	100.3800	124,948	124,469	124,469	0	0	0	(7,529)	3.245	3.245	MS	1,195	1,229	05/30/2018	09/15/2023
41754W-AQ-4	Harvest Operations Corp CORP FOREIGN		A		1FE	1,264,211	97.1200	1,835,606	1,890,000	1,551,571	0	122,966	0	0	2.330	11.449	AO	9,419	44,037	06/16/2016	04/14/2021
438121-AN-5	HONDA CANADA FINANCE DISCOUNT NOTE				1FE	87,705	97.9300	78,869	80,539	80,539	0	0	0	(7,254)	2.537	2.537	MS	683	2,174	08/22/2017	03/01/2023
438121-AS-4	HONDA CANADA FINANCE CORP FOREIGN				1FE	77,607	100.9100	73,886	73,217	73,217	0	0	0	(4,389)	3.444	3.444	MN	269	1,301	05/15/2018	05/23/2025
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN		A		2FE	21,232,590	101.4500	21,487,110	21,180,000	21,183,346	0	(11,180)	0	0	6.150	6.098	JD	57,892	1,302,570	04/01/2016	06/15/2019
453258-AP-0	VALE INCO LTD BONDS		A		2FE	6,240,500	109.5800	9,769,057	8,915,000	6,425,210	0	74,141	0	0	7.200	10.538	MS	188,998	641,880	08/25/2004	09/15/2032
455870-AD-7	INDUSTRIAL ALLIANCE INS & FINL DISCOUNT			2	1FE	60,780	99.9100	58,519	58,574	59,143	0	497	0	(5,302)	3.300	3.724	MS	577	2,024	09/13/2016	09/15/2028
45868C-A#-6	Interfor Corporation Senior Secured Note		A	4	2Z	3,050,000	100.9000	3,077,405	3,050,000	3,050,000	0	0	0	0	4.950	4.980	FMAN	19,711	37,744	08/14/2018	08/14/2029
45868C-A@-8	Interfor Corporation Senior Secured Note		A	4	2Z	16,000,000	98.2900	15,726,323	16,000,000	16,000,000	0	0	0	0	4.170	4.191	MJSD	9,267	667,200	03/16/2015	03/26/2026
496676-AA-5	KINGSTON SOLAR LP			4	2FE	62,618	97.5100	59,162	60,674	60,674	0	0	0	(5,465)	3.571	3.569	JJ	907	2,343	10/06/2016	07/31/2035
539481-AL-5	Loblaw Companies Limited DISCOUNT NOTE			2	2FE	82,819	101.6400	81,858	80,539	80,539	0	0	0	(2,280)	3.918	3.916	JD	190	0	11/29/2018	06/10/2024
552704-AB-4	MEG ENERGY CORP CORP FOREIGN		A	2	4FE	34,220	94.5000	54,810	58,000	40,849	0	2,753	0	0	6.375	14.119	JJ	1,551	3,698	01/01/2013	01/30/2023
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2FE	4,141,150	118.6000	4,493,602	3,789,000	3,969,641	0	(19,169)	0	0	7.700	6.841	FA	110,218	291,753	01/12/2006	02/15/2026
564835-AL-0	MANUFACTURERS LIFE INS CO CORP FOREIGN			2	1FE	120,098	100.2300	117,422	117,147	117,147	0	0	0	(10,551)	3.181	3.178	MN	412	3,918	11/17/2015	11/22/2027
56501R-AG-1	MANULIFE FINANCIAL CORP CORP Foreign			2	2FE	77,754	99.5500	72,890	73,217	73,217	0	0	0	(4,537)	3.317	3.317	MN	353	1,257	05/07/2018	05/09/2028
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	4,548,510	98.9800	4,454,145	4,500,000	4,536,389	0	(1,261)	0	0	6.200	6.121	JD	12,400	279,000	06/03/2005	06/15/2035
663307-AD-8	NORTHWEST REDWATER DISCOUNT NOTE			2	2FE	127,113	92.9700	115,719	124,469	120,424	0	101	0	(10,841)	3.700	3.908	FA	1,639	4,893	08/25/2015	02/23/2043
663307-AE-6	NORTHWEST REDWATER DISCOUNT NOTE			2	2FE	17,963	98.5600	18,042	18,304	17,722	0	69	0	(1,591)	3.200	3.700	AO	111	619	04/18/2016	04/24/2026
663307-AF-3	NORTHWEST REDWATER DISCOUNT NOTE			2	2FE	134,444	103.6800	144,238	139,113	138,783	0	24	0	(12,497)	4.250	4.278	JD	504	6,154	01/26/2016	06/01/2029
663307-AG-1	NORTHWEST REDWATER DISCOUNT NOTE			2	2FE	217,108	107.9600	221,333	205,008	215,267	0	(238)	0	(15,711)	4.750	4.333	JD	829	7,937	05/31/2018	06/01/2037
663307-AL-0	NORTHWEST REDWATER DISCOUNT NOTE			2	2FE	58,644	94.7800	55,515	58,574	58,441	0	14	0	(5,262)	2.800	2.830	JD	139	1,707	05/16/2017	06/01/2027
663307-AM-8	NORTHWEST REDWATER DISCOUNT NOTE			2	2FE	73,448	95.9000	70,214	73,217	73,170	0	2	0	(6,590)	3.650	3.655	JD	228	2,782	05/16/2017	06/01/2035
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN			4	1FE	28,765	104.0500	24,693	23,731	23,735	0	(1)	0	(2,138)	4.397	4.392	JD	3	1,063	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		1FE	8,331,120	115.5600	8,089,130	7,000,000	7,444,590	0	(89,207)	0	0	7.875	6.150	AO	137,813	551,250	07/01/2004	04/01/2023
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se			4	2FE	23,000,843	99.1200	21,771,016	21,965,149	21,965,149	0	0	0	(1,035,695)	4.115	4.114	JD	2,476	499,665	06/14/2018	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore				2FE	15,376	102.1400	14,957	14,643	14,643	0	0	0	(733)	3.750	3.747	JD	3	449	06/05/2018	03/31/2033
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei				2FE	15,376	101.4500	14,855	14,643	14,643	0	0	0	(733)	3.742	3.742	JD	2	298	06/05/2018	12/31/2032
67077M-AD-0	NUTRIEN LTD CORP FOREIGN		A	2	2FE	664,274	92.5400	647,787	700,000	667,541	0	3,267	0	0	3.000	3.841	AO	5,250	10,500	04/10/2018	04/01/2025
67077M-AF-5	NUTRIEN LTD CORP FOREIGN		A		2FE	8,218,156	107.6100	8,333,628	7,744,000	8,206,208	0	(11,948)	0	0	5.875	5.334	JD	37,913	454,960	04/10/2018	12/01/2036
67077M-AP-3	NUTRIEN LTD CORP FOREIGN		A		2FE	9,960,634	120.3900	12,039,300	10,000,000	9,961,512	0	879	0	0	7.125	7.163	MN	75,208	712,500	04/10/2018	05/23/2036
67077M-AQ-1	NUTRIEN LTD CORP FOREIGN		A	2	2FE	6,931,584	109.5100	6,433,654	5,875,000	6,912,237	0	(19,346)	0	0	6.125	4.801	JJ	165,928	179,922	04/10/2018	01/15/2041
67077M-AR-9	NUTRIEN LTD CORP FOREIGN		A	2	2FE	12,519,083	95.5500	12,364,429	12,940,000	12,525,336	0	4,144	0	0	4.900	5.129	JD	52,838	634,060	04/10/2018	06/01/2043
68214W-AH-1	OMERS REALTY CORP CORP FOREIGN				1FE	320,419	102.0000	246,460	241,617	241,617	0	0	0	(21,762)	3.358	3.358	JD	602	8,401	05/30/2013	06/05/2023
68214W-AM-0	OMERS REALTY CORP DISCOUNT NOTE				1FE	170,005	101.8000	149,070	146,434	152,033	0	(926)	0	(13,734)	3.328	2.613	MN	668	5,121	06/28/2016	11/12/2024
68214W-AN-8	OMERS REALTY CORP DISCOUNT NOTE			2	1FE	120,612	99.7600	116,865	117,147	117,733	0	(115)	0	(10,607)	2.858	2.749	FA	1,192	3,557	11/17/2017	02/23/2024
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE			2	1FE	150,043	100.5100	139,823	139,113	138,902	0	11	0	(10,156)	3.244	3.261	AO	1,100	3,800	05/29/2018	10/04/2027
68214W-AR-9	OMERS REALTY CORP Public Foreign			2	1FE	248,442	101.6100	238,077	234,295	236,482	0	(201)	0	(11,760)	3.331	3.160	JD	577	3,984	05/29/2018	06/05/2025
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE			2	1FE	77,634	102.3800	74,956	73,217	73,217	0	0	0	(4,417)	3.628	3.626	JD	196	1,356	05/23/2018	06/05/2030
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		2FE	11,284,900	113.1000	11,309,500	10,000,000	10,861,077	0	(42,897)	0	0	7.200	6.215	MN	120,000	720,000	07/20/2004	11/01/2031
70632Z-AK-7	PEMBINA PIPELINE CORP Corp Foreign			2	2FE	169,345	99.4300	160,157	161,078	164,786	0	(187)	0	(4,372)	4.020	3.711	MS	1,703	3,403	06/25/2018	03/27/2028
70706P-A#-1	Pengrowth Energy Corporation Senior Note		A		4	5,802,777	81.2900	4,636,158	5,702,989	5,787,664	0	(15,113)	7,189	0	6.170	5.950	AO	71,352	351,874	10/12/2017	10/18/2024
707886-C*-6	Penn West Petroleum Ltd. Series G Senior		A		4	4,045,602	101.0900	4,089,590	4,045,602	4,045,602	0	0	0	0	6.400	6.400	MN	23,015	258,919	05/29/2008	05/29/2020
707886-D#-1	Penn West Petroleum Ltd. Series L Senior		A		4	5,906,983	101.2800	5,736,248	5,663,842	5,683,517	0	(56,178)	0	0	9.320	8.259	MN	82,113	527,870	08/19/2014	05/05/2019
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd		A		4	2,912,833	100.2900	2,921,169	2,912,833	2,912,833	0	0	0	0	5.850	5.850	MS	49,700	170,401	03/16/2010	03/16/2020
707887-A#-2	Penn West Petroleum Ltd New Series Y Sr		A		4	5,825,667	98.1300	5,716,630	5,825,667	5,825,667	0	0	0	0	4.980	4.980	JD	23,371	290,118	12/02/2010	12/02/2022
707887-A@-4	Penn West Petroleum Ltd New Series X Sr		A		4	11,651,333	98.9200	11,524,909	11,651,333	11,651,333	0	0	0	0	4.880	4.880	JD	45,803	568,585	12/02/2010	12/02/2020
707887-C#-0	Penn West Petroleum Ltd New Senior Note		A		4	2,103,713	98.3000	2,067,918	2,103,713	2,103,713	0	0	0	0	4.790	4.790	MN	8,677	100,768	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS		A		1FE	3,424,839	109.0600	4,035,035	3,700,000	3,508,546	0	8,144	0	0	5.350	5.884	JJ	91,277	197,950	01/23/2004	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		2FE	56,320,177	114.4900	58,559,589	51,150,000	52,391,289	0	(388,941)	0	0	9.250	8.244	AO	998,846	4,731,375	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		1FE	1,147,780	117.5800	1,175,830	1,000,000	1,086,793	0	(6,355)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		1FE	1,994,080	112.1500	2,243,000	2,000,000	1,995,487	0	153	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		1FE	14,142,395	116.3300	12,071,875	10,377,000	13,591,582	0	(103,391)	0	0	6.800	4.406	MN	90,165	705,636	04/27/2015	05/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717046-A*-7	Peyto Exploration & Dev Corp Senior Note				2	28,209,363	99.9900	28,077,120	28,078,782	28,098,863	0	(220,571)	9,168,106	6,879,774	4.390	4.390	JJ	609,481	1,310,804	01/03/2012	01/03/2019
717046-A@-5	Peyto Exploration & Dev Corp Senior Note				2	41,312,731	102.6300	30,576,768	29,794,289	29,794,289	0	0	0	(2,683,495)	4.880	4.880	MS	464,460	1,522,251	09/06/2012	09/06/2022
717046-B#-2	Peyto Exploration & Dev Corp Senior Unse				2	36,403,408	98.1200	34,684,353	35,347,928	35,347,928	0	0	0	(3,183,697)	3.700	3.700	AO	243,410	1,382,757	10/24/2016	10/24/2023
717046-C*-5	Peyto Exploration & Dev Corp Senior Unse				2	7,873,729	95.6500	7,084,341	7,406,194	7,406,194	0	0	0	(467,535)	3.950	3.950	JJ	145,460	151,871	01/02/2018	01/04/2028
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2FE	2,022,268	109.4300	2,188,680	2,000,000	2,015,572	0	(675)	0	0	6.375	6.290	MS	42,500	127,500	07/21/2004	03/01/2033
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN		A		2FE	104,855	112.9800	135,574	120,000	105,873	0	401	0	0	6.450	7.710	AO	1,634	7,740	04/01/2016	10/15/2035
74819R-AP-1	QUEBECCOR MEDIA INC SR NT CORP FOREIGN		A		4FE	1,860,000	100.5000	2,010,000	2,000,000	1,928,753	0	14,744	0	0	5.750	6.764	JD	5,111	115,000	08/20/2013	01/15/2023
763169-C*-8	Richardson International Ltd. Senior Not		A		2FE	5,144,096	100.8600	4,872,290	4,831,000	5,044,408	0	(26,085)	0	0	4.750	4.016	JD	8,287	229,473	12/03/2014	12/18/2025
766910-BD-4	RIOCAN REAL ESTATE INVST CORP FOREIGN			2	2FE	40,543	98.1700	35,939	36,609	36,464	0	(158)	0	(3,921)	3.209	3.210	MAT	1,078	826	01/29/2018	09/29/2023
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN				2FE	159,600	102.4600	123,784	120,808	120,613	0	63	0	(10,875)	4.000	4.047	JD	344	5,015	05/30/2012	06/06/2022
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	1,312,962	98.1300	1,290,462	1,315,000	1,314,037	0	204	0	0	3.000	3.018	MS	11,616	39,450	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	8,173,024	98.7100	8,029,977	8,135,000	8,168,409	0	(804)	0	0	4.500	4.471	MS	107,789	366,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	5,040,550	107.0900	5,354,600	5,000,000	5,037,169	0	(740)	0	0	5.450	5.394	AO	68,125	272,500	12/12/2013	10/01/2043
775109-BB-6	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	2,169,726	103.9900	2,038,184	1,960,000	2,154,630	0	(4,334)	0	0	5.000	4.340	MS	28,856	98,000	04/27/2015	03/15/2044
775109-BG-5	ROGERS COMMUN INC. CORP FOREIGN		A	2	2FE	2,296,094	95.1400	2,197,619	2,310,000	2,296,224	0	130	0	0	4.300	4.336	FA	37,525	51,596	02/05/2018	02/15/2048
780086-JM-7	ROYAL BANK OF CANADA DISCOUNT NOTE			2	1FE	54,463	100.6400	44,209	43,930	43,909	0	532	0	(4,019)	3.450	3.448	MS	394	1,604	09/22/2014	09/29/2026
780086-QL-1	ROYAL BANK OF CANADA CORP FOREGIN				1FE	162,407	100.4600	154,465	153,756	153,756	0	0	0	(8,651)	3.296	3.296	MS	1,347	0	09/24/2018	09/26/2023
78012K-KU-0	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	17,979,840	98.8500	17,793,720	18,000,000	17,991,300	0	4,024	0	0	2.500	2.524	JJ	202,500	450,000	01/11/2016	01/19/2021
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	100,000,000	99.1600	99,162,000	100,000,000	100,000,000	0	0	0	0	2.910	2.749	JAJO	509,317	1,392,211	04/24/2018	04/30/2021
80685X-AA-9	SCHLUMBERGER FINANCE CANADA LT CORP FORE		A		1FE	18,577,494	97.7200	18,176,478	18,600,000	18,585,475	0	7,354	0	0	2.200	2.242	MN	46,603	409,200	11/14/2017	11/20/2020
867224-AB-3	SUNCOR ENERGY INC CORP FOREIGN		A	2	1FE	14,932,858	89.2500	13,968,251	15,650,000	14,936,454	0	3,629	0	0	4.000	4.275	MN	79,989	383,000	09/07/2018	11/15/2047
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		1FE	18,013,657	122.1200	21,518,249	17,620,000	17,930,818	0	(16,026)	0	0	7.150	6.932	FA	524,929	1,259,830	04/27/2015	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		1FE	7,476,331	111.3100	8,388,096	7,536,000	7,491,936	0	1,384	0	0	5.950	6.004	JD	37,366	448,392	04/27/2015	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN		A		1FE	25,896,416	115.1700	24,813,807	21,545,000	25,733,923	0	(137,734)	0	0	6.500	4.884	JD	62,241	1,400,425	01/23/2018	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		1FE	10,242,234	121.4200	12,415,195	10,225,000	10,242,865	0	(913)	0	0	6.850	6.828	JD	58,368	700,413	04/27/2015	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2FE	1,959,858	116.4900	2,134,060	1,832,000	1,910,699	0	(6,453)	0	0	7.250	6.596	AO	28,040	132,820	12/19/2008	10/15/2027
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2FE	715,550	105.5400	1,076,477	1,020,000	728,981	0	5,274	0	0	6.250	9.519	FA	26,563	63,750	04/01/2016	02/01/2038
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		3FE	869,396	95.5000	840,400	880,000	871,813	0	268	0	0	6.125	6.214	AO	13,475	53,900	09/23/2005	10/01/2035
87971M-AR-4	TELUS CORP CORP FOREIGN			2	2FE	97,802	99.2500	72,670	73,217	72,998	0	50	0	(6,584)	3.350	3.412	AO	620	2,605	03/26/2013	04/01/2024
87971M-BA-0	TELUS CORP CORP FOR			2	2FE	79,715	97.4800	71,372	73,217	73,121	0	30	0	(6,586)	2.350	2.392	MS	452	1,821	03/24/2015	03/28/2022
87971M-BC-6	TELUS CORP Corp Foreign			2	2FE	22,223	100.1400	21,997	21,965	21,837	0	15	0	(1,966)	3.750	3.843	MS	255	865	12/03/2015	03/10/2026
87971M-BG-7	TELUS CORP TELUS CORPORATION			2	2FE	54,507	98.0700	50,262	51,252	50,749	0	39	0	(3,796)	3.625	3.752	MS	621	973	02/26/2018	03/01/2028
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN				1FE	746,597	127.8200	655,109	512,520	569,941	0	(2,242)	0	(50,997)	5.800	4.897	MN	4,024	31,206	08/25/2010	05/13/2038
891102-AE-5	TOROMONT INDUSTRIES LTD DISCOUNT NOTE			2	2FE	39,457	100.5200	36,801	36,609	36,609	0	0	0	(3,297)	3.842	3.840	AO	254	1,479	10/24/2017	10/27/2027
891145-5X-8	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1FE	105,366	99.9500	102,456	102,504	102,504	0	0	0	(9,232)	2.982	2.980	MS	770	3,234	09/23/2015	09/30/2025
891145-7R-9	TORONTO-DOMINION BANK/THE DISCOUNT NOTE			2	1FE	497,077	106.1000	473,846	446,625	473,975	0	(3,472)	0	(42,842)	4.859	3.859	MS	7,134	22,744	09/12/2016	03/04/2031
89114Q-AS-7	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1FE	10,119,500	99.6200	9,962,500	10,000,000	10,019,792	0	(38,866)	0	0	2.125	1.728	JJ	105,660	212,500	05/19/2016	07/02/2019
89114Q-BC-1	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1FE	24,946,250	99.0100	24,753,500	25,000,000	24,978,026	0	10,756	0	0	2.500	2.546	JD	29,514	625,000	12/07/2015	12/14/2020
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA		A		1FE	54,500,000	99.7900	54,386,640	54,500,000	54,500,000	0	0	0	0	3.051	2.965	MJSD	96,998	718,791	06/05/2018	06/11/2020
891160-QY-2	TORONTO DOMINION BK DISCOUNT NOTE			2	1FE	110,847	97.3700	99,805	102,504	102,504	0	0	0	(9,232)	3.224	3.221	JJ	1,437	3,556	07/18/2017	07/25/2029
891160-RP-0	TORONTO DOMINION BK DISCOUNT NOTE			2	1FE	166,837	99.6100	160,445	161,078	161,078	0	0	0	(5,760)	3.630	3.505	MS	1,761	0	09/05/2018	09/14/2028
892329-BG-7	TOYOTA CREDIT CANADA INC DISCOUNT NOTE				1FE	68,716	99.9100	65,835	65,895	65,887	0	0	0	(2,830)	3.040	3.043	JJ	949	0	07/09/2018	07/12/2023
893526-8Y-2	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	11,828,200	100.1300	10,013,000	10,000,000	10,009,063	0	(240,082)	0	0	7.125	4.638	JJ	328,542	712,500	12/07/2009	01/15/2019
893526-8Z-9	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	1,733,971	124.5600	1,494,708	1,200,000	1,683,600	0	(14,555)	0	0	7.625	4.541	JJ	42,192	91,500	04/27/2015	01/15/2039
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		2FE	15,283,331	105.7400	15,529,740	14,687,000	15,179,072	0	(22,474)	0	0	5.600	5.265	MS	207,903	822,472	12/07/2015	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	16,601,798	111.6100	13,951,500	12,500,000	16,047,794	0	(101,941)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		2FE	4,882,833	106.3300	5,135,884	4,830,000	4,877,601	0	(1,890)	0	0	5.850	5.752	MS	83,197	282,555	04/27/2015	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN		A		2FE	19,995,932	108.8100	21,720,852	19,962,000	19,997,484	0	(1,700)	0	0	6.200	6.180	AO	261,280	1,237,644	04/27/2015	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		2FE	9,913,740	119.7000	11,466,877	9,580,000	9,875,093	0	(8,565)	0	0	7.250	6.942	FA	262,386	694,550	04/27/2015	08/15/2038
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2FE	9,937,100	99.6400	9,963,700	10,000,000	9,966,571	0	6,162	0	0	3.750	3.826	AO	78,125	375,000	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	1FE	14,617,661	98.8100	14,453,524	14,627,000	14,618,789	0	(123)	0	0	5.000	5.002	AO	152,365	731,350	04/27/2015	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN		A	2	2FE	4,613,535	95.5900	4,346,432	4,547,000	4,604,094	0	(2,800)	0	0	4.625	4.505	MS	70,100	210,299	04/27/2015	03/01/2034
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN				2FE	395,076	118.6500	521,221	439,303	379,395	0	3,133	0	(34,201)	6.500	8.285	JD	1,804	29,954	11/30/2007	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN				1FE	530,091	142.0100	415,912	292,869	394,044	0	(3,566)	0	(34,956)	8.050	5.249	FA	8,777	25,141	08/25/2010	02/17/2039
89353Z-BY-3	TRANS CANADA PIPELINES DISCOUNT NOTE			2	1FE	15,686	99.3900	14,554	14,643	14,630	0	2	0	(1,318)	3.300	3.315	JJ	222	515	07/14/2015	07/17/2025
89353Z-CA-4	TRANS CANADA PIPELINES DISCOUNT NOTE			2	1FE	77,185	97.2000	71,166	73,217	73,124	0	4	0	(3,402)	3.390	3.403	MS	734	1,690	06/27/2018	03/15/2028
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN				1FE	558,314	129.2500	482,618	373,408	424,719	0	(1,945)	0	(37,962)	6.050	4.948	MS	7,551	23,803	08/25/2010	09/02/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
918423-AQ-7	VW CREDIT CANADA INC DISCOUNT NOTE				2FE	54,332	98.9000	50,687	51,252	51,198	0	7	0	(3,141)	3.250	3.276	MS	429	880	03/23/2018	03/29/2023
918423-AS-3	VW CREDIT CANADA INC DISCOUNT NOTE				2FE	83,811	100.5400	80,971	80,539	80,409	0	4	0	(3,406)	3.700	3.741	MN	400	0	11/08/2018	11/14/2022
92277L-AC-0	VENTAS CANADA FINANCE LTD CORP Foreign			2	2FE	76,139	100.1600	65,997	65,895	65,892	0	1	0	(5,935)	3.300	3.301	FA	904	2,353	01/08/2015	02/01/2022
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE				1FE	135,355	102.2900	112,339	109,826	109,826	0	0	0	(9,892)	4.309	4.309	FA	1,813	5,030	02/04/2014	02/13/2024
96467A-A#-8	Whitecap Resources, Inc. Senior Secured				3	25,458,842	97.4500	23,060,949	23,663,787	23,663,787	0	0	0	(2,131,337)	3.900	3.900	JD	28,199	941,166	12/20/2017	12/20/2026
96467A-A*-2	Whitecap Resources, Inc. Senior Secured				3	105,175,492	98.9800	99,961,411	100,994,038	100,994,038	0	0	0	(9,096,275)	3.460	3.460	JJ	1,708,370	3,742,055	01/05/2017	01/05/2022
96467A-A@-0	Whitecap Resources, Inc. Senior Secured				3	10,454,092	97.7000	10,256,100	10,497,721	10,497,721	0	0	0	(945,503)	3.540	3.540	MN	32,001	386,576	05/31/2017	05/31/2024
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur		A	4	2	1,600,000	100.1600	1,602,626	1,600,000	1,600,000	0	0	0	0	4.980	4.978	MS	25,675	79,680	03/05/2010	03/05/2019
C0557@-AA-0	Badger Daylighting LP Senior Note		A	4	2	11,597,000	100.5300	11,658,906	11,597,000	11,597,000	0	0	0	0	4.830	4.829	JJ	244,281	560,135	01/24/2014	01/24/2022
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se			4	4	204,910	100.0200	192,195	192,166	193,219	0	(575)	69,269	53,589	6.440	5.476	JAJO	2,888	12,969	07/07/2011	07/08/2019
C1025#-AB-8	Black Diamond Ltd. Partnership Senior Se			4	4	20,154,534	97.7600	15,219,891	15,568,190	15,568,190	0	0	0	(1,402,187)	5.580	4.605	JAJO	212,350	904,672	07/03/2013	07/05/2022
C1465*-AF-0	CGI Group Inc Senior Note		A		2	48,245,000	103.5200	49,941,521	48,245,000	48,245,000	0	0	0	0	4.990	4.990	JD	106,997	2,407,426	12/15/2011	12/15/2021
C1465*-AK-9	CGI Group Inc Senior Note		A	4	2	33,947,143	99.9400	33,926,865	33,947,143	33,947,143	0	0	0	0	3.740	3.739	MS	384,414	1,269,623	09/12/2014	09/12/2024
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	2	9,469,462	114.6200	8,321,684	7,260,521	7,260,521	0	0	0	(653,937)	6.300	6.348	MJSD	1,271	475,055	06/28/2013	06/30/2033
C3298*-AA-0	Ag Growth Intl Inc - Hansen Senior Secur				3Z	5,424,837	102.6700	4,991,339	4,861,620	4,861,620	0	0	0	(437,874)	4.440	4.440	FMAN	23,384	228,064	05/22/2015	05/22/2025
C4111#-AA-9	Graymont Western Canada Inc Senior Secur		A	4	2FE	1,583,973	101.8900	1,613,895	1,583,973	1,583,973	0	0	0	0	6.430	6.429	AO	21,784	101,849	10/14/2004	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur			4	2FE	3,019,267	103.0200	2,870,586	2,786,489	2,786,489	0	0	0	(250,972)	7.168	7.162	AO	43,227	212,875	10/14/2004	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A	4	2FE	10,066,154	105.6700	10,636,695	10,066,154	10,066,154	0	0	0	0	6.870	6.869	JJ	328,484	691,545	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A	4	2FE	9,524,429	102.9700	9,807,400	9,524,429	9,524,429	0	0	0	0	4.700	4.699	JD	12,435	447,648	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2				2FE	3,195,951	115.9900	3,753,775	3,236,199	3,236,199	0	0	0	(291,476)	7.800	7.800	JD	10,518	259,571	07/31/2003	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2			4	1FE	32,289,546	112.3100	36,058,360	32,105,142	32,105,142	0	0	0	(2,891,628)	6.600	6.600	JD	88,289	2,178,940	06/16/2003	06/16/2023
C4861#-AG-8	Irving Oil Limited Senior Note		A		2FE	5,000,000	100.8900	5,044,332	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	04/07/2005	04/07/2020
C4861*-AD-9	Irving Oil Limited Senior Note		A		2FE	2,000,000	100.3400	2,006,876	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited Senior Note		A		2FE	2,140,000	100.5500	2,151,714	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AL-1	Irving Oil Limited Senior Note		A		2FE	15,022,229	99.9500	14,991,988	15,000,000	15,002,507	0	(1,103)	0	0	5.060	5.052	FA	301,492	759,000	03/15/2016	08/08/2025
C4861*-AN-7	Irving Oil Limited Senior Unsecured Note		A		2Z	13,850,000	97.7200	13,534,494	13,850,000	13,850,000	0	0	0	0	5.060	5.060	AO	118,748	0	10/31/2018	10/31/2028
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N		A		2	8,000,000	102.2700	8,181,371	8,000,000	8,000,000	0	0	0	0	5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
C4931*-AM-5	Keyera Partnership Senior Note				2Z	22,453,802	100.0100	22,325,628	22,323,313	22,365,848	0	(494,353)	7,541,025	6,067,310	5.005	5.005	JJ	549,330	1,189,101	01/04/2011	01/04/2019
C4931*-AP-8	Keyera Partnership Senior Note		A		2	4,000,000	102.1300	4,085,055	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note				2Z	14,494,608	108.9700	11,963,048	10,978,673	10,978,673	0	0	0	(988,821)	4.920	4.920	AO	121,534	576,344	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note				2Z	2,896,668	111.8100	2,453,231	2,194,027	2,194,027	0	0	0	(197,610)	5.090	5.090	AO	25,127	119,159	10/10/2013	10/10/2028
C4931*-AY-9	Keyera Partnership Senior Unsecured				2Z	23,155,295	101.2400	22,237,294	21,965,149	21,965,149	0	0	0	(1,978,345)	3.500	3.500	JD	32,033	790,549	06/16/2016	06/16/2023
C4931*-AZ-6	Keyera Partnership Senior Unsecured				2Z	8,425,295	104.6500	8,364,045	7,992,248	7,992,248	0	0	0	(719,841)	4.150	4.150	JD	13,820	341,070	06/16/2016	06/16/2026
C4951#-AA-2	KIT Finance, Inc Senior Secured Note				6Z	3	0.0000	0	2,969,862	0	0	0	0	0	7.795	347.347	MON	0	0	01/12/2006	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note				6Z	1	0.0000	0	386,175	0	0	0	0	0	8.090	405.426	MON	0	0	11/10/2006	12/31/2012
C6574#-AD-8	North West Company, Inc. Senior Secured				2Z	31,240,188	99.2200	28,832,238	29,060,374	29,060,374	0	0	0	(2,617,394)	3.740	3.740	MS	286,810	1,147,036	09/26/2017	09/26/2029
C7051*-AA-8	GCT Canada Limited Partnership Senior Se				2FE	9,466,296	97.0800	8,948,735	9,218,168	9,218,168	0	0	0	(830,257)	3.860	3.860	JD	15,814	365,897	12/15/2015	12/15/2025
C7208#-AH-1	Pengrowth Corp Senior Note Series B		A		4	21,282,885	93.5000	19,047,814	20,371,000	20,867,960	0	(406,208)	57,906	0	7.980	7.752	MN	225,779	1,625,606	10/12/2017	05/11/2020
C8666#-AA-9	TQM Pipeline and Company, LP Senior Unse				1Z	14,178,549	98.0400	13,317,441	13,583,710	13,583,710	0	0	0	(1,223,450)	2.570	2.570	JD	970	355,782	03/29/2017	12/31/2021
C8894#-AL-9	Tolko Industries Ltd. Senior Note		A	4	3Z	9,360,715	100.3800	9,476,040	9,439,830	9,402,406	0	15,993	0	0	4.700	5.034	FA	160,215	443,672	04/01/2016	02/22/2022
C8894#-AM-7	Tolko Industries Ltd. Senior Secured Not		A		3Z	21,030,000	101.0100	21,241,988	21,030,000	21,030,000	0	0	0	0	5.700	5.740	MJSD	76,584	1,198,710	12/08/2014	12/09/2019
C8894#-AN-5	Tolko Industries Ltd. Senior Secured Not		A	4	3Z	19,155,000	105.1800	20,146,197	19,155,000	19,155,000	0	0	0	0	5.700	5.740	JAJO	221,400	1,091,835	10/18/2017	10/20/2025
C8973@-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	10,747,592	100.7100	10,808,577	10,732,035	10,740,952	0	(2,478)	0	0	3.860	3.833	MN	52,933	414,257	04/01/2016	05/15/2022
C8973@-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	3,276,052	105.4000	3,431,043	3,255,412	3,274,833	0	(461)	0	0	5.060	5.015	MN	21,048	164,724	04/01/2016	05/15/2042
C9716#-AK-5	Waste Connections Inc. Senior Unsecured		A		2	15,000,000	98.0000	14,699,433	15,000,000	15,000,000	0	0	0	0	3.490	3.490	AO	103,246	523,500	04/20/2017	04/20/2027
00077T-AA-2	ABN-AMRO BANK SUB NOTES		D		3FE	9,970,000	109.4600	10,946,300	10,000,000	9,989,272	0	1,730	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
00084D-AJ-9	ABN AMRO BANK NV CORP FOREIGN		D		1FE	64,912,167	98.7100	64,297,068	65,138,000	65,066,721	0	48,074	0	0	2.450	2.528	JD	119,691	1,595,881	12/22/2015	06/04/2020
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER		D		1FE	12,221,477	99.3400	12,129,048	12,210,000	12,220,800	0	(678)	0	0	2.860	2.815	JAJO	71,772	0	11/08/2018	01/19/2021
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER		D		1FE	40,000,000	99.4300	39,770,800	40,000,000	40,000,000	0	0	0	0	3.261	2.881	FMAN	126,824	291,340	08/21/2018	08/27/2021
001201-B*-2	AGL Energy Ltd. Senior Unsecured Note		D		2	5,970,000	93.7100	5,594,386	5,970,000	5,970,000	0	0	0	0	3.810	3.810	JD	14,532	227,457	12/08/2016	12/10/2029
001201-B@-0	AGL Energy Ltd. Senior Unsecured Note		D		2	30,000,000	93.0100	27,903,104	30,000,000	30,000,000	0	0	0	0	3.910	3.910	JD	74,942	1,173,000	12/08/2016	12/08/2031
00185A-AG-9	AON PLC CORP FOREIGN		D	2	2FE	2,292,900	95.3500	2,023,348	2,122,000	2,280,638	0	(3,535)	0	0	4.600	4.120	JD	4,609	97,612	04/27/2015	06/14/2044
00507U-AH-4	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	2,093,359	94.4200	1,871,837	1,982,500	2,085,761	0	(2,208)	0	0	4.850	4.500	JD	4,273	96,151	04/27/2015	06/15/2044
00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	6,010,860	97.6200	5,857,320	6,000,000	6,008,834	0	(2,026)	0	0	3.800	3.767	MS	67,133	228,000	03/12/2018	03/15/2025
00507U-AT-8	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	6,089,788	94.8600	5,454,450	5,750,000	6,075,826	0	(13,961)	0	0	4.550	4.058	MS	77,034	261,625	01/16/2018	03/15/2035
00507U-AU-5	ALLERGAN FUNDING SCS CORP FOREIGN		D	2	2FE	1,067,452	94.9300	1,006,237	1,060,000	1,067,156	0	(142)	0	0	4.750	4.704	MS	14,825	50,350	03/24/2017	03/15/2045
00913R-AB-2	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	3,978,520	95.7300	3,829,120	4,000,000	3,987,947	0	4,236	0	0	1.750	1.863	MS	18,278	70,000	09/22/2016	09/27/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00913R-AE-6	AIR LIQUIDE FINANCE SA CORP FOREIGN		D	2	1FE	4,909,648	89.2600	4,730,780	5,300,000	4,924,446	0	7,363	0	0	3.500	3.921	MS	48,436	185,500	12/07/2016	09/27/2046
009279-AA-8	AIRBUS SE CORP FOREIGN		D	2	1FE	12,688,956	96.1600	12,580,744	13,083,000	12,697,040	0	8,084	0	0	3.150	3.560	AO	92,726	181,125	10/17/2018	04/10/2027
015398-AC-4	ALFA SAB DE CV CORP FOREIGN		D	2	2FE	4,360,000	98.1200	3,925,000	4,000,000	4,353,475	0	(5,969)	0	0	6.875	6.173	MS	73,333	275,000	11/27/2017	03/25/2044
01609W-AC-6	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D	2	1FE	2,256,685	99.4500	2,200,917	2,213,000	2,224,612	0	(13,840)	0	0	2.500	1.856	MN	5,071	55,325	08/23/2016	11/28/2019
01609W-AP-7	ALIBABA GROUP HOLDING LTD CORP FOREIGN		D	2	1FE	4,935,934	98.9500	4,947,550	5,000,000	4,945,190	0	4,856	0	0	3.125	3.524	MN	14,323	87,500	10/30/2018	11/28/2021
02364W-AJ-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	197,958	117.4900	184,461	157,000	192,770	0	(1,494)	0	0	6.375	4.391	MS	3,336	10,009	04/27/2015	03/01/2035
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	29,811,752	101.7400	30,520,800	30,000,000	29,967,939	0	22,512	0	0	5.000	5.083	MS	379,167	1,500,000	08/25/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	20,579,440	117.7300	23,719,466	20,147,000	20,571,250	0	(8,359)	0	0	6.125	5.935	MS	311,929	1,185,004	08/01/2018	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	20,816,194	101.3100	21,174,803	20,901,000	20,897,950	0	1,400	0	0	5.000	5.009	AO	217,719	1,045,050	12/07/2015	10/16/2019
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	30,577,312	98.0000	29,422,999	30,025,000	30,196,283	0	(56,268)	0	0	3.125	2.953	JJ	430,046	860,156	07/10/2018	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	12,944,006	95.8800	12,061,201	12,580,000	12,933,150	0	(8,714)	0	0	4.375	4.186	JJ	252,255	550,375	09/20/2017	07/16/2042
03937L-AA-3	Arch Capital Grp Ltd. ARCH CAP GRP		D		2FE	3,262,425	127.7600	3,194,125	2,500,000	3,250,497	0	(11,928)	0	0	7.350	4.599	MN	30,625	91,875	08/21/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		D		2FE	9,400,000	105.3600	10,536,000	10,000,000	9,202,170	0	(174,314)	0	0	7.000	7.777	AO	147,778	712,500	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		D		2FE	6,028,750	105.6000	6,864,130	6,500,000	5,903,767	0	(111,421)	0	0	6.750	7.611	MS	146,250	446,875	01/01/2013	03/01/2041
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN		D		2FE	60,661,960	119.2600	73,056,323	61,257,000	60,752,810	0	(6,729)	0	0	6.450	6.494	MS	1,163,373	3,951,077	04/27/2015	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN		D		2FE	34,888,067	89.1000	30,759,792	34,522,000	34,841,408	0	(8,268)	0	0	4.000	3.939	MS	395,085	1,380,880	01/16/2018	09/18/2042
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un		D		2	5,200,000	100.6200	5,231,985	5,200,000	5,200,000	0	0	0	0	4.480	4.480	JJ	110,009	0	07/11/2018	07/11/2023
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN		D		1FE	100,000,000	99.6600	99,663,000	100,000,000	100,000,000	0	0	0	0	2.718	3.018	JAJO	687,146	671,315	06/28/2018	07/02/2020
05256L-AB-9	Australia Pacific LNG Senior Secured Not		D	4	2FE	61,050,000	99.2700	60,602,616	61,050,000	61,050,000	0	0	0	0	4.820	4.818	MS	784,696	0	09/25/2018	09/30/2030
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN		D		2FE	4,946,447	95.9100	4,704,287	4,905,000	4,945,530	0	(917)	0	0	5.150	5.092	AO	63,152	126,304	04/02/2018	04/01/2045
05523*-AC-1	BA Holdings Senior Unsecured Note		D		2	19,921,739	101.1300	20,146,668	19,921,739	19,921,739	0	0	0	0	4.880	4.910	MJSD	43,208	972,181	06/29/2016	06/29/2023
05523*-AD-9	BA Holdings Senior Unsecured Note		D		2	19,921,739	100.7100	20,062,894	19,921,739	19,921,739	0	0	0	0	4.940	4.970	MJSD	43,739	984,134	06/29/2016	06/29/2026
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	3,513,008	103.2000	3,095,880	3,000,000	3,449,236	0	(11,737)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		D		1FE	4,031,370	116.1400	4,117,128	3,545,000	3,987,674	0	(5,782)	0	0	6.420	4.355	MS	75,863	64,200	12/19/2018	03/01/2026
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	43,124,290	100.8500	39,786,903	39,450,000	39,560,974	0	(463,390)	0	0	6.500	5.274	AO	641,063	2,564,250	09/23/2009	04/01/2019
055451-AL-2	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	298,839	100.3800	302,147	301,000	299,892	0	357	0	0	3.250	3.384	MN	1,087	9,783	12/07/2015	11/21/2021
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	29,086,874	95.4600	28,878,163	30,250,000	29,217,370	0	24,855	0	0	4.125	4.359	FA	440,201	1,247,813	04/27/2015	02/24/2042
055451-AU-2	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	394,804	102.4300	409,724	400,000	396,644	0	626	0	0	3.850	4.045	MS	3,893	15,400	12/07/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN		D		1FE	44,365,066	109.2500	44,648,974	40,869,000	44,305,166	0	(31,848)	0	0	5.000	4.432	MS	516,539	1,370,975	09/12/2018	09/30/2043
055650-BU-1	BP CAPITAL MARKETS PLC CORP FOREIGN		D		1FE	5,029,800	100.8600	5,043,150	5,000,000	5,029,595	0	(205)	0	0	3.561	3.339	MN	29,675	0	12/20/2018	11/01/2021
05567L-T3-1	BNP PARIBAS CORP FOREIGN		D		1FE	6,804,899	103.4800	6,333,827	6,121,000	6,409,949	0	(136,271)	0	0	5.000	2.607	JJ	141,123	306,050	01/06/2016	01/15/2021
05574L-FY-9	BNP PARIBAS SA CORP FOREIGN		D		1FE	5,346,870	98.2700	5,208,098	5,300,000	5,328,705	0	(6,382)	0	0	3.250	3.110	MS	56,460	172,250	01/26/2016	03/03/2023
055780-AG-7	BPCE SA CORP FOREIGN		D		1FE	310,114	100.3900	301,176	300,000	306,735	0	(1,141)	0	0	4.000	3.530	AO	2,533	12,000	12/07/2015	04/15/2024
05579T-ED-4	BNP PARIBAS SA CORP FOREIGN		D		1FE	40,594,847	98.9100	40,425,678	40,872,000	40,784,399	0	60,833	0	0	2.375	2.532	MN	107,857	970,710	03/02/2016	05/21/2020
056752-AH-1	BAIDU INC CORP FOREIGN		D		1FE	7,180,743	97.1400	7,242,160	7,455,000	7,192,846	0	12,103	0	0	2.875	3.957	JJ	104,189	0	10/30/2018	07/06/2022
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		D		2FE	2,925,449	131.4500	3,568,840	2,715,000	2,814,292	0	(10,335)	0	0	9.025	8.333	MS	72,147	245,029	07/13/2005	03/15/2029
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		D		1FE	9,444,013	98.8700	9,224,758	9,330,000	9,381,409	0	(11,495)	0	0	3.200	3.057	FA	103,667	298,560	02/26/2013	02/26/2023
06738E-AJ-4	BARCLAYS BANK PLC CORP FOREIGN		D		2FE	514,728	91.6800	458,425	500,000	514,018	0	(246)	0	0	5.250	5.057	FA	9,771	26,250	12/07/2015	08/17/2045
06738E-AS-4	BARCLAYS BANK PLC CORP FOREIGN		D	2	2FE	1,370,000	96.0900	1,316,378	1,370,000	1,370,000	0	0	0	0	3.684	3.684	JJ	23,974	50,471	01/03/2017	01/10/2023
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN		D		1FE	3,223,448	101.5800	3,301,318	3,250,000	3,246,584	0	3,143	0	0	5.125	5.231	JJ	80,043	166,563	01/08/2010	01/08/2020
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		D		2FE	30,877,584	106.6500	29,435,124	27,600,000	30,556,332	0	(80,198)	0	0	5.950	5.096	AO	346,687	1,642,200	01/16/2018	10/15/2039
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE CORP FORE		D		2FE	1,847,376	98.3500	1,770,264	1,800,000	1,828,302	0	(4,490)	0	0	5.350	5.012	MN	10,968	96,300	05/16/2014	05/20/2024
10552T-AE-7	BRF BRASIL FOODS SA CORP FOREIGN		D		3FE	1,752,807	89.7500	1,597,550	1,780,000	1,766,616	0	2,713	0	0	3.950	4.138	MN	7,617	70,310	05/22/2013	05/22/2023
10552T-AF-4	BRF BRASIL FOODS SA CORP FOREIGN		D		3FE	4,438,249	91.8800	4,134,375	4,500,000	4,462,786	0	5,856	0	0	4.750	4.925	MN	23,156	213,750	05/21/2014	05/22/2024
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FORE		D		2FE	12,229,750	92.4300	11,368,398	12,300,000	12,235,132	0	5,382	0	0	4.500	4.572	JJ	262,913	276,750	02/05/2018	01/10/2028
111021-AE-1	BRITISH TELECOM PLC BONDS		D		2FE	85,748,534	135.2500	99,812,286	73,800,000	83,173,495	0	1,722,340	0	0	9.625	7.920	JD	315,700	6,918,750	06/28/2007	12/15/2030
11778B-AB-8	SKY GRP FIN PLC CORP FOREIGN		D		2FE	4,963,600	121.6000	6,080,100	5,000,000	4,971,104	0	904	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
14214X-A#-7	Carillion Group plc Senior Note		B		6	3	0.0000	0	19,802,058	0	(3)	0	0	0	3.620	15.008	FA	0	0	08/30/2012	08/30/2019
143658-AF-9	CARNIVAL CORP DEBENTURES		D		1FE	24,503,034	116.2300	29,261,154	25,175,000	24,941,432	0	35,849	0	0	7.200	7.421	AO	453,150	1,812,600	08/17/2004	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES		D		1FE	19,364,299	117.0900	22,651,254	19,345,000	19,363,663	0	(1,551)	0	0	6.650	6.635	JJ	593,193	1,286,443	12/19/2008	01/15/2028
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK		D	4	2FE	3,584,304	93.7700	3,337,045	3,558,832	3,583,638	0	(393)	0	0	5.200	5.139	JD	4,626	185,059	05/05/2017	06/22/2047
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	372,445	101.8600	356,528	350,000	356,282	0	(5,434)	0	0	4.625	2.984	FA	6,115	16,188	12/07/2015	02/15/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	9,851,600	100.8000	10,080,000	10,000,000	9,919,506	0	14,505	0	0	3.875	4.057	MN	37,674	387,500	11/19/2013	11/26/2023
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN		D		1FE	56,543,842	107.5600	58,431,438	54,324,000	56,416,721	0	(44,704)	0	0	5.250	4.973	MN	277,279	2,852,010	09/21/2017	11/26/2043
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	19,999,000	99.8900	19,978,800	20,000,000	19,999,353	0	(95)	0	0	2.250	2.251	MS	135,000	450,000	03/05/2014	03/13/2019
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	36,174,210	101.4500	36,901,346	36,375,000	36,352,481	0	23,932	0	0	5.000	5.071	AO	383,958	1,818,750	10/08/2009	10/15/2019
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN		D		1FE	62,000,000	99.8300	61,892,740	62,000,000	62,000,000	0	0	0	0	3.142	2.655	MJSD	27,053	851,949	06/20/2018	06/25/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
21240B-A#-8	Controladora Mabe S.A. de C.V. Senior Un		D		2	44,900,000	102.0300	45,811,147	44,900,000	44,900,000	0	0	0	0	5.850	5.850	JD	109,444	2,626,650	12/16/2016	12/16/2026
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Un		D		2	27,400,000	101.7500	27,878,418	27,400,000	27,400,000	0	0	0	0	5.800	5.800	JD	66,217	1,589,200	12/16/2016	12/16/2026
21240B-A@-0	Controladora Mabe S.A. de C.V. Senior Un		D		2	19,290,000	101.9700	19,670,520	19,290,000	19,290,000	0	0	0	0	5.840	5.840	JD	46,939	1,126,536	12/16/2016	12/16/2026
21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEIS CORP FORE		D		1FE	18,753,316	110.1500	20,928,690	19,000,000	18,785,645	0	4,642	0	0	5.250	5.335	MN	102,521	997,500	04/27/2015	05/24/2041
21688A-AA-0	RABOBANK NEDERLAND NY CORP FOREIGN		D		1FE	402,777	99.9700	399,872	400,000	400,030	0	(916)	0	0	2.250	2.018	JJ	4,175	9,000	12/07/2015	01/14/2019
223030-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1FE	55,011,143	126.3200	59,051,934	46,749,000	53,551,409	0	(211,158)	0	0	6.550	5.308	AO	646,435	3,062,060	04/27/2015	10/15/2037
223030-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN		D		1FE	18,977,200	101.6000	19,303,620	19,000,000	18,995,667	0	2,609	0	0	4.200	4.215	JD	35,467	798,000	06/21/2010	06/15/2020
223030-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign		D	2	1FE	12,989,459	99.7200	12,787,965	12,824,000	12,886,546	0	(18,231)	0	0	3.200	3.040	JD	18,239	410,368	05/28/2013	06/15/2022
223030-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		D	2	1FE	15,017,982	97.9100	14,823,574	15,140,000	15,080,869	0	12,119	0	0	2.950	3.044	JD	19,850	446,630	06/11/2013	06/15/2023
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1FE	15,148,729	99.7000	15,135,067	15,180,000	15,177,001	0	6,333	0	0	2.300	2.344	MN	32,005	349,140	05/22/2014	05/28/2019
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1FE	21,736,522	98.1200	21,389,942	21,800,000	21,717,146	0	1,291	0	0	3.625	3.698	MS	245,856	572,750	07/02/2018	09/09/2024
22546Q-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN		D		1FE	14,437,415	98.7300	14,278,622	14,462,000	14,449,990	0	3,886	0	0	3.000	3.030	AO	74,720	433,860	08/20/2015	10/29/2021
22549L-LS-2	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA		D		1FE	125,000,000	99.9800	124,972,500	125,000,000	125,000,000	0	0	0	0	2.566	2.874	JAJO	819,694	0	09/27/2018	10/01/2019
22549L-QG-3	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA		D		1FE	4,650,000	100.0500	4,652,320	4,650,000	4,650,000	0	0	0	0	2.728	2.651	JAJO	29,599	62,749	04/05/2018	04/09/2019
227047-A@-6	Croda International plc Senior Unsecured		B		2	8,370,000	102.4800	8,786,674	8,573,625	8,573,625	0	0	0	(432,375)	1.430	1.430	JD	1,362	123,327	06/27/2016	06/29/2026
227047-B*-7	Croda International plc Senior Unsecured		B		2	18,835,000	103.5100	17,214,574	16,630,793	16,630,793	0	0	0	(1,033,548)	2.800	2.800	JD	5,174	471,329	06/27/2016	06/29/2026
23636T-AE-0	DANONE CORP FOREIGN		D	2	2FE	2,875,170	91.2400	2,737,170	3,000,000	2,898,094	0	11,141	0	0	2.947	3.445	MN	14,489	88,410	11/21/2016	11/02/2026
24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREI		D		2FE	1,012,132	108.2000	941,323	870,000	1,006,513	0	(3,616)	0	0	5.700	4.555	AO	12,398	49,590	05/31/2017	10/01/2040
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2FE	25,231,221	130.4300	29,274,565	22,445,000	24,418,059	0	(113,144)	0	0	8.750	7.555	JD	87,286	1,963,938	08/09/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		D		2FE	1,997,145	142.1100	2,131,695	1,500,000	1,843,100	0	(15,472)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN		D		1FE	887,328	102.7400	914,377	890,000	889,510	0	288	0	0	4.828	4.864	JJ	19,814	42,969	04/27/2010	07/15/2020
26824K-AA-2	EADS FIN CORP FOREIGN		D		1FE	12,284,880	97.3500	11,682,360	12,000,000	12,183,173	0	(40,157)	0	0	2.700	2.324	AO	66,600	324,000	05/31/2016	04/17/2023
26835P-AC-4	EDP FINANCE B.V. CORP FOREIGN		D		2FE	29,808,000	100.7600	30,227,700	30,000,000	29,979,856	0	22,840	0	0	4.900	4.982	AO	367,500	1,470,000	09/22/2009	10/01/2019
29082A-AA-5	EMBRAER SA CORP FOREIGN		D		2FE	4,142,500	102.7500	4,110,040	4,000,000	4,133,610	0	(8,890)	0	0	5.150	4.103	JD	9,156	103,000	09/28/2018	06/15/2022
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE		D		2FE	5,852,653	101.1300	5,895,646	5,830,000	5,852,003	0	(650)	0	0	5.050	4.980	JD	13,085	147,208	09/12/2018	06/15/2025
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	6,674,289	120.5500	7,600,425	6,305,000	6,497,248	0	(18,903)	0	0	7.875	7.339	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		D		2FE	4,725,612	130.2400	5,938,853	4,560,000	4,716,160	0	(5,362)	0	0	7.325	6.964	FA	139,175	334,020	12/08/2017	02/01/2037
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2FE	23,790,184	107.3300	23,397,722	21,800,000	23,432,303	0	(47,175)	0	0	6.800	6.115	MS	436,484	1,482,400	09/10/2009	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI		D		2FE	19,892,600	99.1300	19,826,600	20,000,000	19,906,236	0	2,167	0	0	6.000	6.039	AO	280,000	1,200,000	09/30/2009	10/07/2039
29358Q-AD-1	Ensco International PLC CORP FOREIGN		D	2	4FE	325,690	55.8900	279,440	500,000	330,071	0	1,593	0	0	5.750	9.222	AO	7,188	28,750	12/07/2015	10/01/2044
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1FE	9,287,540	95.3800	9,061,385	9,500,000	9,325,941	0	17,685	0	0	2.875	3.327	MN	38,693	215,625	08/06/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		D		1FE	10,479,732	95.6600	10,139,430	10,600,000	10,485,761	0	680	0	0	4.375	4.447	MN	65,698	380,625	09/25/2018	05/10/2043
35177P-AL-1	ORANGE SA NOTES		D		2FE	19,496,504	138.1700	23,903,064	17,300,000	18,968,491	0	(87,657)	0	0	9.000	7.719	MS	519,000	1,557,000	07/24/2006	03/01/2031
35177P-AT-4	ORANGE SA CORP FOREIGN		D		2FE	14,970,700	101.0900	15,163,200	15,000,000	14,997,853	0	3,593	0	0	5.375	5.401	JJ	387,448	806,250	06/30/2009	07/08/2019
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI CORP FORE		D		2FE	31,307,300	83.7600	22,742,538	27,153,000	30,910,865	0	(163,599)	0	0	4.418	3.338	MN	153,285	1,199,620	07/07/2016	11/15/2035
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN		D	4	2FE	7,151,500	96.5000	6,755,000	7,000,000	7,098,480	0	(13,120)	0	0	4.634	4.378	JJ	136,059	324,380	09/09/2014	07/31/2029
36382A-A*-0	Galliford Try plc Senior Unsecured Note		B		3Z	56,244,856	97.8400	56,917,615	58,172,364	58,172,364	0	0	0	(3,615,219)	4.030	4.030	FA	879,130	2,463,441	02/16/2017	02/16/2027
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		D		2FE	6,516,742	124.8600	8,740,550	7,000,000	6,630,458	0	13,633	0	0	8.500	9.192	MS	181,806	595,000	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2FE	19,143,248	87.3300	17,709,713	20,280,000	19,172,520	0	15,259	0	0	5.000	5.380	MN	135,200	969,000	09/05/2018	05/13/2045
40049J-BC-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN		D	2	2FE	1,170,990	102.2600	1,022,630	1,000,000	1,164,526	0	(2,897)	0	0	6.125	4.999	JJ	25,691	61,250	09/13/2016	01/31/2046
40052V-AD-6	GRUPO BIMBO SA DE CV CORP FOREIGN		D		2FE	4,240,010	92.1900	3,918,033	4,250,000	4,240,941	0	158	0	0	4.875	4.889	JD	2,302	207,188	10/31/2017	06/27/2044
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	1,568,825	118.0900	1,384,062	1,172,000	1,529,242	0	(11,405)	0	0	6.800	4.441	JD	6,641	79,696	04/27/2015	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	136,737	116.2400	118,565	102,000	133,850	0	(829)	0	0	6.100	4.011	JJ	2,886	6,222	04/27/2015	01/14/2042
404280-AN-9	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	315,986	101.3000	303,909	300,000	308,599	0	(2,485)	0	0	4.000	3.065	MS	3,033	12,000	12/07/2015	03/30/2022
404280-AQ-2	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	1,329,908	99.1200	1,226,090	1,237,000	1,324,299	0	(1,789)	0	0	5.250	4.764	MS	19,302	64,943	12/07/2015	03/14/2044
404280-BE-8	HSBC HOLDINGS PLC CORP Foreign		B		1FE	178,472	98.2200	172,595	175,721	175,721	0	0	0	(15,827)	3.196	3.196	JD	415	5,815	11/29/2016	12/05/2023
423012-AG-8	Heineken N.V. CORP FOREIGN		D	2	2FE	14,243,480	95.0900	13,312,600	14,000,000	14,235,290	0	(4,399)	0	0	4.350	4.246	MS	155,633	609,000	04/06/2017	03/29/2047
43761A-A*-7	HomeServe plc Sr. Unsecured Note		B		2Z	37,995,000	101.3800	32,280,231	31,840,000	31,840,000	0	0	0	(1,978,750)	3.440	3.440	AO	255,569	1,167,966	10/07/2015	10/07/2022
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN		D		1FE	5,572,018	101.8300	4,977,450	4,888,000	4,982,620	0	(133,684)	0	0	5.750	2.906	MS	85,879	281,060	05/27/2014	09/11/2019
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN		D		1FE	4,267,173	103.1800	4,091,008	3,965,000	4,094,574	0	(39,845)	0	0	4.625	3.480	JJ	85,578	183,381	05/19/2014	01/13/2022
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE		D		1FE	3,525,009	101.1500	2,917,253	2,884,000	2,921,388	0	(135,959)	0	0	7.625	2.778	AO	50,089	219,905	04/30/2014	04/09/2019
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		D		1FE	19,958,700	136.3400	19,224,081	14,100,000	19,005,222	0	(231,742)	0	0	7.450	4.269	MN	107,963	1,050,450	09/05/2014	11/24/2033
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No		D	4	2	6,642,857	104.1400	6,917,806	6,642,857	6,642,857	0	0	0	0	6.250	6.249	FA	149,926	415,179	02/21/2013	02/21/2023
449786-AP-7	ING BANK NV CORP FOREIGN		D		1FE	5,553,541	103.5600	5,173,072	4,995,000	5,240,187	0	(95,698)	0	0	5.000	2.900	JD	15,263	249,750	08/06/2015	06/09/2021
449786-BD-3	ING BANK NV CORP FOREIGN		D		1FE	3,907,308	99.5400	3,865,332	3,883,000	3,887,951	0	(6,561)	0	0	2.500	2.325	AO	24,269	97,075	12/21/2015	10/01/2019
44987C-AC-2	ING BANK NV CORP FOREIGN		D		1FE	5,010,850	99.0400	4,952,200	5,000,000	5,003,052	0	(2,532)	0	0	2.450	2.397	MS	35,729	122,500	11/03/2015	03/16/2020
44987C-AG-3	ING BANK NV CORP FOREIGN		D		1FE	45,088,050	99.0100	44,553,150	45,000,000	45,029,415	0	(17,943)	0	0	2.700	2.658	FA	452,250	1,215,000	08/26/2015	08/17/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44987C-AN-8	ING BANK NV CORP FOREIGN		D		1FE	14,995,650	99.8600	14,979,150	15,000,000	14,999,172	0	1,229	0	0	2.300	2.310	MS	94,875	345,000	03/15/2016	03/22/2019
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP FOREI		D		2FE	27,926,428	100.9400	28,062,710	27,800,000	27,808,960	0	(15,196)	0	0	5.000	4.941	MS	424,722	1,390,000	01/15/2010	09/11/2019
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N		D	4	2FE	71,235,000	92.7000	66,034,643	71,235,000	71,235,000	0	0	0	0	6.050	6.050	JJ	1,927,401	0	07/20/2018	01/01/2043
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	12,214,289	99.5900	12,163,873	12,214,289	12,214,289	0	0	0	0	5.000	5.030	JAJO	128,929	610,714	08/28/2013	07/15/2023
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur		D	4	2Z	18,430,000	100.4200	18,507,063	18,430,000	18,430,000	0	0	0	0	5.640	5.678	JAJO	54,860	0	12/12/2018	01/15/2029
45662N-A*-4	Infineon Technologies AG Senior Unsecure		D		2	12,500,000	98.7800	12,346,852	12,500,000	12,500,000	0	0	0	0	3.940	3.940	AO	117,653	492,500	04/05/2016	04/05/2024
45662N-A@-2	Infineon Technologies AG Senior Unsecure		D		2	14,950,000	98.1800	14,677,664	14,950,000	14,950,000	0	0	0	0	4.100	4.100	AO	146,427	612,950	04/05/2016	04/07/2026
456837-AH-6	ING GROEP NV CORP FOREIGN		D		1FE	2,692,305	95.9500	2,638,735	2,750,000	2,695,043	0	2,738	0	0	3.950	4.239	MS	27,760	54,313	06/28/2018	03/29/2027
456866-AK-8	INGERSOLL RAND CO DEBENTURES		D		2FE	8,478,923	112.3900	9,468,858	8,425,000	8,451,856	0	(2,229)	0	0	6.391	6.343	MN	68,801	538,442	02/05/1998	11/15/2027
459410-AB-5	International Diversified Co Senior Secu		C	4	2FE	10,188,000	98.0200	9,986,776	10,188,000	10,188,000	0	0	0	0	4.450	4.474	FMAN	51,633	453,366	12/23/2015	11/20/2022
461127-D@-8	Intertek Finance plc Senior Note		D		2	7,500,000	99.2300	7,442,048	7,500,000	7,500,000	0	0	0	0	3.370	3.370	JJ	125,673	252,750	07/02/2014	07/02/2021
470170-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure		D	4	3FE	17,021,667	98.1500	16,705,531	17,020,277	17,021,022	0	(109)	0	0	5.875	5.914	JAJO	233,320	1,014,743	04/01/2016	07/08/2022
478375-AL-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	4,987,508	94.5700	4,539,456	4,800,000	4,982,099	0	(3,996)	0	0	4.625	4.373	JJ	110,383	222,000	12/28/2016	07/02/2044
478375-AR-9	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	15,823,258	98.0700	15,519,736	15,825,000	15,823,507	0	114	0	0	3.900	3.901	FA	234,869	617,175	12/28/2016	02/14/2026
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	16,490,586	99.8500	14,562,539	14,585,000	16,457,068	0	(33,518)	0	0	5.125	4.303	MS	222,168	747,481	02/27/2018	09/14/2045
478375-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN		D	2	2FE	3,482,962	92.5200	2,956,014	3,195,000	3,477,611	0	(5,369)	0	0	4.500	3.969	FA	54,315	143,775	01/16/2018	02/15/2047
479142-D*-9	Johnson Matthey Senior Note		B	4	1	32,226,201	106.0600	27,763,348	26,177,237	26,177,237	0	0	0	(1,626,828)	3.570	3.570	FA	353,328	982,399	08/16/2012	08/16/2024
479142-D@-7	Johnson Matthey Senior Unsecured Note		B		1Z	34,026,948	101.0800	34,488,305	34,120,970	34,120,970	0	0	0	94,022	1.400	1.400	JD	15,923	0	12/19/2018	12/19/2025
479142-E*-8	Johnson Matthey Senior Unsecured Note		B		1Z	31,509,942	101.4900	32,066,470	31,597,009	31,597,009	0	0	0	87,067	1.810	1.810	JD	19,064	0	12/19/2018	12/19/2028
493859-B#-8	Kier Group plc Senior Note		B		2Z	19,289,000	104.1800	16,095,296	15,449,639	15,449,639	0	0	0	(960,144)	4.140	4.140	MN	73,600	658,621	11/20/2014	11/22/2021
493859-C@-9	Kier Group plc Senior Note		B		2Z	6,280,000	107.8200	5,423,302	5,030,003	5,030,003	0	0	0	(312,598)	4.430	4.430	MN	25,641	229,451	11/20/2014	11/20/2024
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	1,750,226	97.7400	1,715,267	1,755,000	1,752,182	0	461	0	0	3.800	3.833	AO	15,376	66,690	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY CLARK DE MEXICO CORP FOREIGN		D		1FE	1,491,885	93.6600	1,404,825	1,500,000	1,494,614	0	764	0	0	3.250	3.314	MS	14,760	48,750	03/05/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2FE	29,026,554	129.9400	34,970,056	26,913,500	28,680,473	0	(51,244)	0	0	6.875	6.265	MS	565,370	1,850,303	04/27/2015	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN		D		2FE	25,321,365	107.6700	26,309,165	24,435,000	25,238,044	0	(18,710)	0	0	5.000	4.764	MS	359,738	1,221,750	04/27/2015	03/15/2042
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D		2FE	8,366,292	100.4800	8,440,236	8,400,000	8,382,615	0	3,360	0	0	4.000	4.050	JJ	154,933	336,000	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		D		2FE	1,045,905	95.3300	922,833	968,000	1,042,077	0	(1,577)	0	0	5.250	4.720	JJ	23,434	50,820	06/21/2016	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG		D	2	2FE	5,371,760	90.8100	4,994,550	5,500,000	5,377,687	0	2,365	0	0	4.875	5.031	MS	78,948	268,125	03/14/2016	03/15/2044
524671-AA-2	LEGRAND DEBENTURES		D		1FE	2,399,970	123.3800	2,948,806	2,390,000	2,393,335	0	(460)	0	0	8.500	8.466	FA	76,746	203,150	07/21/2004	02/15/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI		D	4	2FE	22,179,100	99.5000	21,850,420	21,960,000	22,130,272	0	(14,787)	0	0	5.875	5.802	JAJO	308,203	1,290,150	06/30/2015	07/05/2034
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2FE	27,094,970	105.7000	23,931,990	22,641,000	24,192,969	0	(556,815)	0	0	6.000	3.257	MN	173,581	1,358,460	05/30/2013	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN		D	2	2FE	11,513,692	100.1100	10,545,482	10,534,000	10,541,990	0	(202,037)	0	0	5.000	3.037	AO	111,192	526,700	04/21/2014	04/15/2019
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI		D	2	1FE	5,867,473	97.9500	5,632,010	5,750,000	5,856,304	0	(11,169)	0	0	3.350	3.084	AO	48,156	192,625	01/16/2018	04/01/2027
589858-AA-3	Merieux Nutrisciences Corp Senior Note		D		2Z	2,500,000	101.0400	2,526,108	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	106,250	08/08/2014	12/20/2022
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	21,839,750	100.6200	21,131,250	21,000,000	21,492,585	0	(78,876)	0	0	4.875	4.185	MS	290,063	487,500	09/27/2018	09/19/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	12,873,000	100.5000	12,060,000	12,000,000	12,806,896	0	(14,815)	0	0	6.750	6.203	MS	229,500	810,000	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		D		2FE	6,147,300	90.1400	5,588,866	6,200,000	6,149,792	0	805	0	0	5.875	5.936	MS	105,228	364,250	09/09/2014	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2FE	1,588,500	90.8800	1,635,750	1,800,000	1,589,472	0	972	0	0	4.000	5.715	AO	17,400	0	12/10/2018	10/04/2027
59284B-AG-3	MEXICHEM SAB DE CV CORP FOREIGN		D	2	2FE	17,913,626	86.0000	15,854,100	18,435,000	17,920,267	0	6,343	0	0	5.500	5.698	JJ	467,532	791,425	11/27/2017	01/15/2048
616885-A@-8	Morgan Advanced Materials Plc Senior Uns		D		3	1,000,000	90.5600	905,606	1,000,000	1,000,000	0	0	0	0	3.370	3.370	AO	5,991	33,700	10/27/2016	10/27/2026
62854A-AP-9	MYLAN NV CORP FOREIGN		D	2	2FE	12,328,704	84.2600	11,101,914	13,175,000	12,352,020	0	12,214	0	0	5.250	5.703	JD	30,742	691,688	02/03/2017	06/15/2046
62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP FORE		D	2	2FE	4,304,000	100.6700	4,026,840	4,000,000	4,273,241	0	(30,759)	0	0	5.500	4.254	JJ	97,778	110,000	02/28/2018	07/21/2025
636012-A*-7	National Express Group Plc Senior Note		B		2	38,874,401	108.3100	39,005,477	36,012,375	36,012,375	0	0	0	(1,816,134)	4.550	4.550	FA	614,461	1,708,583	08/16/2012	08/16/2021
654902-AB-1	NOKIA CORP CORP FOREIGN		D		3FE	4,240,410	100.1200	4,285,350	4,280,000	4,277,521	0	4,576	0	0	5.375	5.496	MN	29,395	230,050	04/30/2009	05/15/2019
65504L-AL-1	NOBLE HOLDING INTL LTD CORP FOREIGN		D	2	5FE	330,920	76.0000	380,000	500,000	332,679	0	582	0	0	8.950	10.764	AO	11,188	44,125	12/07/2015	04/01/2045
65557C-AD-5	NORDEA BANK AB CORP FOREIGN		D		1FE	9,952,300	102.9400	10,293,500	10,000,000	9,988,118	0	5,327	0	0	4.875	4.936	JJ	226,146	487,500	01/11/2011	01/14/2021
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN		D		1FE	19,379,832	101.7300	17,650,849	17,350,000	17,796,415	0	(406,362)	0	0	4.875	2.428	JJ	361,820	845,986	08/24/2015	01/27/2020
65557C-AL-7	NORDEA BANK AB CORP FOREIGN		D		1FE	10,075,900	99.8500	9,985,100	10,000,000	10,003,962	0	(16,479)	0	0	2.375	2.208	AO	57,396	237,500	06/03/2014	04/04/2019
65557C-AR-4	NORDEA BANK AB CORP FOREIGN		D		1FE	60,810,397	98.6200	59,800,136	60,640,000	60,703,042	0	(36,397)	0	0	2.500	2.436	MS	437,956	1,516,000	05/18/2016	09/17/2020
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT		D		1FE	105,000,000	100.0000	105,000,000	105,000,000	105,000,000	0	0	0	0	3.076	2.626	MJSD	179,430	1,391,027	06/12/2018	06/12/2020
667137-A*-4	Northumbrian Water Group plc Senior Note		B		2	31,915,259	107.4400	26,790,965	24,936,978	24,936,978	0	0	0	(1,549,750)	5.820	5.820	AO	310,424	1,561,441	04/14/2011	04/14/2021
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE		D		1FE	85,189,232	100.2000	82,500,493	82,335,000	82,367,233	0	(366,352)	0	0	5.125	4.668	FA	1,652,704	4,219,669	03/15/2010	02/10/2019
685218-AB-5	ORANGE SA CORP FOREIGN		D	2	2FE	2,672,435	106.9300	2,405,948	2,250,000	2,641,956	0	(8,787)	0	0	5.500	4.340	FA	49,844	123,750	04/27/2015	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD CORP FOREIGN		D		2FE	24,923,750	103.8700	25,968,000	25,000,000	24,972,205	0	8,266	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
708326-A*-4	Pennon Group plc Senior Note		B		2	20,032,501	105.6100	16,813,583	15,920,994	15,920,994	0	0	0	(989,437)	4.500	4.500	AO	135,328	757,214	04/23/2012	04/25/2022
708326-A@-2	Pennon Group plc Senior Note		B		2	50,700,000	110.3600	42,640,595	38,637,817	38,637,817	0	0	0	(2,401,212)	4.770	4.770	MS	476,115	1,963,820	03/28/2014	03/30/2026
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN		D		2FE	2,883,688	97.0800	2,669,563	2,750,000	2,872,003	0	(11,684)	0	0	5.300	4.633	JJ	65,183	106,000	01/18/2018	01/20/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
758203-AA-1	REED ELSEVIER INC NOTES 144A		D		2FE	938,150	110.6700	1,106,700	1,000,000	979,788	0	3,407	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AQ-0	RELIANCE INDS LTD CORP FOREIGN		D		2FE	7,263,491	97.7100	6,873,828	7,035,000	7,235,424	0	(28,067)	0	0	4.125	3.598	JJ	123,332	290,194	01/12/2018	01/28/2025
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1FE	14,897,850	124.6400	18,695,400	15,000,000	14,933,854	0	4,643	0	0	7.125	7.189	JJ	492,813	1,068,750	06/24/2008	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		D		1FE	15,108,250	110.2200	16,532,250	15,000,000	15,092,975	0	(2,324)	0	0	5.200	5.152	MN	127,833	780,000	09/14/2011	11/02/2040
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN		D	2	1FE	13,375,215	103.8900	14,025,150	13,500,000	13,389,312	0	2,518	0	0	4.750	4.808	MS	176,344	641,250	04/03/2012	03/22/2042
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE		D		2FE	4,030,000	105.0400	4,201,600	4,000,000	4,013,952	0	(3,236)	0	0	5.250	5.148	MN	26,833	210,000	06/17/2013	11/15/2022
780641-AH-9	KONINKLIJKE KPN SR UNSUB		D		2FE	27,549,151	129.4500	29,514,600	22,800,000	26,458,495	0	(188,219)	0	0	8.375	6.390	AO	477,375	1,710,594	04/03/2018	10/01/2030
80283L-AJ-2	SANTANDER UK PLC - (LT) GTD CORP FOREIGN		D		1FE	323,114	100.8200	302,457	300,000	316,003	0	(2,815)	0	0	4.000	2.887	MS	3,600	12,000	06/01/2016	03/13/2024
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		D		4FE	10,455,312	93.0000	11,160,000	12,000,000	10,814,247	0	44,860	0	0	7.500	8.719	JD	40,000	900,000	03/19/2003	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	8,247,884	100.2400	8,124,614	8,105,000	8,151,352	0	(17,961)	0	0	3.300	3.056	MS	79,497	267,465	07/16/2013	09/14/2021
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	31,212,972	100.4800	31,288,226	31,140,000	31,179,325	0	(7,957)	0	0	3.650	3.619	JD	94,717	1,136,610	12/07/2015	12/01/2023
80685P-AA-6	SCHLUMBERGER NORGE AS CORP FOREIGN		D	2	1FE	6,966,864	101.4800	6,375,162	6,282,000	6,435,028	0	(82,181)	0	0	4.200	2.796	JJ	121,661	263,844	12/19/2011	01/15/2021
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	88,214,519	126.3400	85,177,669	67,421,000	84,969,721	0	(546,526)	0	0	6.375	4.394	JD	191,026	4,298,089	11/27/2017	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	24,963,327	100.9200	25,281,713	25,050,000	25,040,957	0	10,116	0	0	4.300	4.343	MS	296,216	1,077,150	09/15/2009	09/22/2019
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	59,879,833	115.4700	67,407,948	58,375,000	59,776,452	0	(39,186)	0	0	5.500	5.303	MS	856,167	3,210,625	12/07/2016	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	7,531,536	90.6500	8,132,122	8,971,000	7,668,893	0	29,747	0	0	3.625	4.642	FA	117,433	325,199	04/27/2015	08/21/2042
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	19,035,725	100.8400	19,442,530	19,280,000	19,153,206	0	24,749	0	0	3.400	3.555	FA	253,104	655,520	12/20/2013	08/12/2023
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE		D		1FE	4,523,794	103.9400	4,180,587	4,022,000	4,491,064	0	(11,359)	0	0	4.550	3.815	FA	70,659	183,001	07/21/2017	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	37,184,683	102.5400	38,469,932	37,517,000	37,206,959	0	5,875	0	0	4.375	4.428	MN	227,968	1,641,369	07/31/2017	05/11/2045
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		D	2	1FE	4,979,100	101.1200	5,055,800	5,000,000	4,979,458	0	358	0	0	3.500	3.592	MN	23,333	0	11/07/2018	11/13/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	6,107,979	98.1800	5,812,315	5,920,000	6,025,882	0	(29,546)	0	0	2.900	2.350	MN	16,214	171,680	02/24/2016	05/27/2022
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	3,320,004	98.0000	3,381,000	3,450,000	3,321,992	0	1,988	0	0	3.250	3.910	MN	10,590	56,063	11/15/2018	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	40,230,039	101.9800	39,309,733	38,545,000	40,151,005	0	(38,434)	0	0	4.400	4.126	MN	160,176	1,695,980	09/07/2016	05/27/2045
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	10,989,990	95.8900	10,548,010	11,000,000	10,994,380	0	1,977	0	0	1.700	1.719	MS	55,061	187,000	09/06/2016	09/15/2021
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	30,741,532	91.1100	31,067,487	34,100,000	30,936,423	0	116,723	0	0	2.350	3.729	AO	169,174	272,600	11/02/2018	10/15/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	93,981,937	84.5600	81,173,760	96,000,000	94,009,257	0	19,019	0	0	3.300	3.413	MS	932,800	2,960,430	08/27/2018	09/15/2046
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN		D		1FE	138,036,540	99.9800	137,965,500	138,000,000	138,032,067	0	(4,473)	0	0	3.128	1.614	MJSD	179,871	3,091,971	10/25/2018	03/16/2020
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	3,895,866	97.9600	3,820,323	3,900,000	3,896,724	0	550	0	0	3.125	3.142	MS	35,547	121,875	03/07/2017	03/16/2024
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	5,537,814	97.2700	5,593,025	5,750,000	5,539,681	0	1,867	0	0	3.400	3.925	MS	57,021	0	11/28/2018	03/16/2027
83051G-AC-2	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	25,164,500	99.8200	24,954,000	25,000,000	25,007,657	0	(36,114)	0	0	2.375	2.229	MS	158,333	593,750	06/09/2014	03/25/2019
83051G-AD-0	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	6,265,933	98.8700	6,144,646	6,215,000	6,233,441	0	(12,844)	0	0	2.450	2.233	MN	14,381	152,268	05/19/2016	05/27/2020
83051G-AE-8	SKANDINAVISKA ENSKILDA CORP FOREIGN		D		1FE	22,922,210	98.6100	22,428,768	22,744,000	22,819,433	0	(39,162)	0	0	2.625	2.442	MN	72,970	597,030	05/04/2016	11/17/2020
83379#-AD-7	Sodexo Inc. Senior Note		D		1	1,000,000	102.0200	1,020,187	1,000,000	1,000,000	0	0	0	0	4.140	4.140	MS	13,455	41,400	03/04/2014	03/04/2026
85255A-A*-1	Stagecoach Group plc Senior Note		D		2	1,000,000	99.7900	997,872	1,000,000	1,000,000	0	0	0	0	4.360	4.360	AO	8,841	43,600	10/18/2012	10/18/2022
865622-BM-5	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	497,535	99.5200	497,580	500,000	499,624	0	697	0	0	2.250	2.394	JJ	5,313	11,250	12/07/2015	07/11/2019
865622-BR-4	SUMITOMO MITSUI BANKING CORP CORP FOREIG		D		1FE	7,562,274	99.2000	7,514,703	7,575,000	7,572,174	0	2,605	0	0	2.450	2.486	JJ	85,061	185,588	01/08/2015	01/16/2020
86958J-C9-8	SVENSKA HANDELSBANKEN AB CERTIFICATE OF		D		1FE	100,000,000	100.0200	100,015,000	100,000,000	100,000,000	0	0	0	0	2.739	2.870	JAJO	540,192	1,347,907	04/18/2018	10/21/2019
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE		D		1FE	609,397	99.9700	599,796	600,000	600,199	0	(3,064)	0	0	2.500	1.982	JJ	6,500	15,000	12/07/2015	01/25/2019
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	27,363,322	99.5900	27,060,504	27,173,000	27,201,741	0	(62,118)	0	0	2.250	2.017	JD	23,776	611,393	05/19/2016	06/17/2019
86960B-AJ-1	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	20,246,923	98.4600	19,864,507	20,175,000	20,201,153	0	(14,683)	0	0	2.400	2.323	AO	121,050	484,200	01/13/2016	10/01/2020
86960B-AX-0	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	1,098,570	100.9100	1,110,032	1,100,000	1,098,563	0	(7)	0	0	3.900	3.929	MN	4,886	0	11/13/2018	11/20/2023
87020P-AG-2	SWEDBANK AB CORP FOREIGN		D		1FE	13,652,991	98.5700	13,454,532	13,650,000	13,651,113	0	(613)	0	0	2.650	2.645	MS	111,532	361,725	03/16/2016	03/10/2021
87020P-AH-0	SWEDBANK AB CORP FOREIGN		D		1FE	3,426,126	98.3900	3,394,490	3,450,000	3,431,065	0	4,939	0	0	2.800	2.980	MS	28,712	96,600	02/06/2018	03/14/2022
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		D		2FE	11,627,100	115.7600	11,576,200	10,000,000	10,689,385	0	(84,038)	0	0	7.500	6.195	JJ	345,833	750,000	09/25/2002	07/15/2025
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		B		2FE	21,000,000	110.6900	18,896,521	17,071,594	17,071,594	0	0	0	(1,895,092)	5.701	5.701	MN	110,843	1,021,569	11/18/2014	11/20/2029
87155N-A*-0	Symrise AG Senior Note		D		2	37,150,000	100.6300	37,385,600	37,150,000	37,150,000	0	0	0	0	4.090	4.092	MS	384,079	1,519,435	11/23/2010	11/23/2020
87656X-A@-0	Tate & Lyle Intl Finance Plc Senior Unse		D		2	5,000,000	98.6000	4,929,818	5,000,000	5,000,000	0	0	0	0	3.830	3.830	AO	32,981	191,500	10/29/2015	10/30/2023
877409-A@-1	Taylor Wimpey plc Senior Unsecured Note		B		2	27,048,120	100.7300	27,545,373	27,345,944	27,345,944	0	0	0	(1,379,079)	2.020	2.020	JD	4,603	556,000	06/28/2016	06/28/2023
87927V-AF-5	TELECOM ITALIA CAPITAL 144A		D		3FE	23,403,554	90.2600	21,437,463	23,750,000	23,449,697	0	(30,429)	0	0	6.375	6.083	MN	193,464	1,514,063	04/18/2006	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		D		3FE	11,241,336	95.5000	10,696,000	11,200,000	11,232,827	0	(937)	0	0	7.200	7.170	JJ	365,120	806,400	07/24/2006	07/18/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN		D		3FE	6,600,000	99.3100	6,554,658	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT		D		2FE	34,089,563	127.2600	39,515,162	31,050,000	32,989,039	0	(109,934)	0	0	8.250	7.415	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		D		2FE	35,188,280	113.9500	36,606,438	32,125,000	34,647,422	0	(83,145)	0	0	7.045	6.282	JD	69,154	2,263,206	04/27/2015	06/20/2036
87946F-A*-1	Teleperformance S.A. Senior Note		D		2	2,570,000	98.4800	2,530,995	2,570,000	2,570,000	0	0	0	0	3.640	3.640	JD	5,717	93,548	12/09/2014	12/09/2021
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN		D		1FE	34,693,139	103.9000	32,891,306	31,657,000	32,933,654	0	(433,238)	0	0	4.800	3.267	AO	333,454	1,519,536	08/20/2015	10/12/2021
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN		D	2	1FE	774,432	95.9400	767,560	800,000	776,994	0	2,562	0	0	3.125	3.642	AO	5,833	25,000	03/12/2018	04/07/2025
88032W-AB-2	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	3,782,597	100.1100	3,703,959	3,700,000	3,707,622	0	(22,839)	0	0	3.375	2.741	MN	20,466	124,875	08/06/2015	05/02/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88032X-AB-0	TENCENT HOLDINGS LTD CORP FOREIGN		D		1FE	3,698,553	100.1100	3,613,863	3,610,000	3,618,646	0	(25,806)	0	0	3.375	2.641	MN	19,968	121,838	10/20/2015	05/02/2019
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE II CORP FORE		D		3FE	3,323,472	66.1000	2,643,920	4,000,000	3,344,391	0	10,347	0	0	4.100	5.225	AO	41,000	164,000	12/19/2016	10/01/2046
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE		D		1FE	43,133,615	101.1200	43,948,056	43,460,000	43,277,077	0	30,407	0	0	3.750	3.838	AO	366,694	1,629,750	01/08/2014	04/10/2024
902133-AG-2	Tyco Electro CORP		D		1FE	7,582,200	128.1700	7,369,603	5,750,000	7,315,856	0	(50,134)	0	0	7.125	4.889	AO	102,422	409,688	04/27/2015	10/01/2037
902133-AV-9	Tyco Electro CORP FRGN FLOATER		D		1FE	28,600,000	99.7700	28,534,506	28,600,000	28,600,000	0	0	0	0	3.201	3.201	MJSD	68,667	0	11/28/2018	06/05/2020
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN		D		1FE	21,909,248	102.3200	19,879,805	19,430,000	20,054,828	0	(378,985)	0	0	4.875	2.794	FA	386,778	947,213	10/23/2013	08/04/2020
90261X-HE-5	UBS AG STAMFORD CORP FOREIGN		D		1FE	23,990,617	99.6000	23,859,974	23,957,000	23,962,223	0	(8,758)	0	0	2.375	2.337	FA	216,528	568,979	09/18/2015	08/14/2019
90265U-A#-1	UBM plc Senior Unsecured Note		D		2	20,000,000	102.6400	20,527,549	20,000,000	20,000,000	0	0	0	0	4.680	4.680	JD	41,600	936,000	06/15/2017	06/15/2027
902674-XK-1	UBS AG (LONDON BRANCH) CORP FOREIGN		D	2	1FE	5,872,800	98.1300	5,887,860	6,000,000	5,883,544	0	10,744	0	0	2.450	3.505	JD	12,250	73,500	10/23/2018	12/01/2020
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN		D		1FE	16,587,431	103.3000	17,148,630	16,600,000	16,587,422	0	(9)	0	0	4.500	4.505	JD	10,375	373,500	06/22/2018	06/26/2048
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1FE	23,752,354	97.5200	23,666,882	24,268,000	23,782,762	0	30,408	0	0	3.491	3.991	MN	89,426	423,598	10/18/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND CORP FOREI		D	2	1FE	865,000	98.6000	852,925	865,000	865,000	0	0	0	0	4.253	4.253	MS	10,015	36,788	03/16/2017	03/23/2028
903870-A@-2	Ultra Electronics Holdings plc Senior No		D		2Z	1,000,000	99.9700	999,667	1,000,000	1,000,000	0	0	0	0	3.520	3.520	JJ	15,253	35,200	01/25/2012	01/25/2019
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		D		2FE	2,178,280	119.0300	2,380,600	2,000,000	2,103,009	0	(8,259)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		D		2FE	28,982,833	104.8100	28,546,596	27,236,000	28,691,583	0	(51,440)	0	0	6.150	5.652	FA	576,949	1,675,014	03/13/2012	02/27/2037
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN		D		3FE	3,243,750	99.8800	2,996,250	3,000,000	3,095,247	0	(28,332)	0	0	5.375	4.265	FA	66,740	161,250	03/13/2013	02/02/2022
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		D		1FE	20,695,544	124.1000	24,819,200	20,000,000	20,483,574	0	(20,836)	0	0	6.250	5.996	MN	159,722	1,250,000	03/06/2006	05/15/2033
961214-CF-8	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	3,303,426	99.9700	3,299,043	3,300,000	3,300,036	0	(1,546)	0	0	2.250	2.203	JJ	33,825	74,250	12/07/2015	01/17/2019
961214-DZ-3	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	10,012,100	100.6000	10,060,100	10,000,000	10,010,904	0	(1,196)	0	0	3.650	3.622	MN	46,639	182,500	06/27/2018	05/15/2023
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER		D		1FE	84,724,600	99.6600	84,707,600	85,000,000	84,730,577	0	5,977	0	0	3.098	3.291	MJSD	224,797	0	12/13/2018	09/01/2020
98372P-AK-4	XL GROUP LTD CORP FOREIGN		D		1FE	6,159,216	114.4800	6,869,100	6,000,000	6,125,524	0	(12,283)	0	0	6.250	5.914	MN	47,917	375,000	12/07/2015	05/15/2027
98415U-A*-7	Xignux S.A. de C.V. Senior Unsecured Not		D		3	100,525,000	90.3300	90,800,509	100,525,000	100,525,000	0	0	0	0	5.750	5.750	MN	963,365	5,780,188	11/01/2017	11/01/2027
98420E-AB-1	XLIT LTD CORP FOREIGN		D		1FE	3,242,525	106.8900	3,474,023	3,250,000	3,243,189	0	128	0	0	5.250	5.265	JD	7,583	170,625	11/18/2013	12/15/2043
B03960-AA-6	Ansell Healthcare Europe NV Senior Note		B		2	37,459,500	103.6900	35,560,987	34,294,500	34,294,500	0	0	0	(1,729,500)	3.370	3.370	JD	80,259	1,170,915	06/06/2012	06/09/2020
B03960-AB-4	Ansell Healthcare Europe NV Senior Note		B		2	16,242,625	107.1200	15,376,579	14,354,663	14,354,663	0	0	0	(723,918)	3.520	3.520	MS	133,339	534,612	09/26/2012	09/27/2021
B03960-AC-2	Ansell Healthcare Europe NV Senior Note		B		2	24,242,625	109.3900	23,435,938	21,424,783	21,424,783	0	0	0	(1,080,470)	3.610	3.610	MS	204,101	818,326	09/26/2012	09/26/2022
B3363*-AA-1	Dolomies de Marche-Les-Dames Senior Unse		D		2Z	54,659,050	102.5400	57,541,394	56,114,498	56,114,498	0	0	0	(2,829,901)	1.590	1.590	JD	12,392	900,416	07/10/2015	06/26/2025
B6385#-AE-6	Omega Pharma NV Senior Note		B		2Z	118,222,822	110.0100	105,295,572	95,712,761	95,712,761	0	0	0	(4,826,874)	5.105	5.105	JJ	2,076,405	5,147,004	07/19/2011	07/28/2023
B6961#-AB-4	Puratos NV Senior Note		B	4	2	6,573,624	109.8200	6,088,011	5,543,813	5,543,813	0	0	0	(279,579)	4.010	4.010	MN	25,936	227,264	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		B	4	2	3,463,895	109.8700	3,321,132	3,022,711	3,022,711	0	0	0	(152,438)	4.028	4.028	MN	14,203	124,454	04/13/2012	11/17/2023
B6961#-AE-8	Puratos NV Senior Unsecured Note		B		2	18,676,999	97.5300	18,622,919	19,093,733	19,093,733	0	0	0	(962,913)	1.350	1.350	JJ	115,994	268,747	07/19/2017	07/19/2027
B7227*-AB-6	SCR-Sibelco NV Senior Note		B		2	0	0.0000	0	0	0	0	0	0	0	6.780	0.000	JD	0	2,267,931	06/05/2012	06/06/2022
B7894*-AB-8	Silfin NV Series B Senior Note		D		2	0	0.0000	0	0	0	0	0	0	0	5.480	0.000	JD	0	842,608	12/16/2009	12/16/2019
D0003*-AA-1	ADM Germany GmbH Senior Note		D		1	20,348,000	99.4500	20,235,290	20,348,000	20,348,000	0	0	0	0	3.710	3.710	FA	306,158	754,911	02/05/2014	02/05/2021
D0448@-AA-2	Ardex Anlagen GmbH Senior Unsecured Note		B		2	22,950,000	99.9300	21,203,132	21,217,382	21,217,382	0	0	0	(1,732,618)	2.180	2.180	MS	127,198	237,925	03/22/2018	03/22/2030
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No		B		2FE	17,800,000	102.2400	15,157,325	14,825,552	14,825,552	0	0	0	(747,665)	4.050	4.050	AO	148,441	626,461	04/02/2014	04/02/2024
D27410-AA-2	Feuer Powertrain GmbH & Co. KG Senior Se		B		5Z	7,440,000	101.9700	6,301,930	6,180,087	6,180,087	0	0	0	(311,667)	6.150	5.899	JD	4,223	477,199	12/27/2013	12/28/2020
D36220-AA-4	Intersnack Group GmbH & Co KG Senior Not		B		2	17,912,407	110.3800	17,386,117	15,751,206	15,751,206	0	0	0	(794,346)	4.000	4.000	MS	187,264	662,098	03/14/2013	03/14/2023
D5364#-AE-1	Messer Group GmbH Senior Secured Note		B		2	15,659,577	107.0900	15,566,618	14,536,131	14,536,131	0	0	0	(733,069)	3.680	3.680	FA	221,401	562,679	08/02/2012	08/02/2022
D5364#-AF-8	Messer Group GmbH Senior Secured Note		B		2	12,979,649	107.4300	11,031,508	10,268,295	10,268,295	0	0	0	(517,839)	4.550	4.550	JD	22,063	468,934	06/14/2011	06/14/2021
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		D		2	1,750,000	99.4700	1,740,789	1,750,000	1,750,000	0	0	0	0	3.720	3.720	JJ	29,657	65,100	07/17/2012	07/18/2022
D5565*-AA-0	Mineralbrunnen Uberkingen Senior Secured		B	4	3	2,362,910	97.9600	2,494,526	2,546,583	2,546,583	0	0	0	(128,426)	3.500	3.515	MJSD	2,723	91,648	01/17/2017	12/20/2024
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		D		2	1,000,000	101.0400	1,010,355	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	48,400	02/13/2014	02/13/2024
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note		B		4	15,706,250	102.5800	14,657,695	14,289,375	14,289,375	0	0	0	(720,625)	5.500	5.500	JD	6,549	791,055	07/02/2010	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note		D		4	7,500,000	99.0000	7,424,628	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	3,813	457,500	07/02/2010	07/02/2020
D6604@-AB-7	Roto Frank AG Senior Note		B		3	3,520,516	101.5600	3,301,353	3,250,790	3,250,790	0	0	0	(163,940)	4.040	4.040	JD	9,850	132,395	06/04/2012	06/04/2020
D8282#-AA-2	Surteco SE Senior Note		B		3	38,424,669	102.5400	33,191,097	32,369,315	32,369,315	0	0	0	(1,632,411)	5.703	5.705	JD	5,127	1,865,560	08/16/2007	08/16/2019
D8286#-AE-0	Sirona Dental Services GmbH Senior Unsec				2	3,291,400	92.6300	3,109,825	3,357,334	3,357,334	0	0	0	(169,313)	1.500	1.500	AO	8,953	51,701	10/27/2016	10/27/2029
D8286#-AG-5	Sirona Dental Services GmbH Senior Unsec				2	5,991,550	92.1500	5,631,682	6,111,573	6,111,573	0	0	0	(308,212)	1.580	1.580	AO	17,167	99,135	10/27/2016	10/27/2030
D8286#-AJ-9	Sirona Dental Services GmbH Senior Unsec				2	7,300,000	91.6100	6,821,497	7,446,235	7,446,235	0	0	0	(375,520)	1.650	1.650	AO	21,842	126,136	10/27/2016	10/27/2031
D8563#-AA-2	VTG Deutschland GmbH Senior Secured Note		B		2	8,620,264	110.9500	7,337,502	6,613,594	6,613,594	0	0	0	(333,529)	5.736	5.736	MN	57,957	387,395	05/06/2011	05/06/2021
D8563#-AB-0	VTG Deutschland GmbH Senior Secured Note		B		2	16,958,069	118.5400	15,422,029	13,010,481	13,010,481	0	0	0	(656,129)	5.780	5.780	MN	114,890	767,942	05/06/2011	05/06/2023
D8563#-AC-8	VTG Deutschland GmbH Senior Secured Note		B		2	28,588,259	126.5700	27,760,800	21,933,335	21,933,335	0	0	0	(1,106,116)	5.834	5.834	MN	195,493	1,306,707	05/06/2011	05/06/2026
D9002#-AB-7	Vaillant GmbH Senior Note		B		2	15,308,843	110.9400	15,251,389	13,747,293	13,747,293	0	0	0	(693,287)	5.015	5.012	MN	88,093	699,016	08/15/2006	08/15/2021
D9695*-AA-5	Wilo SE Senior Note		B		2	71,312,853	108.6500	65,755,832	60,520,630	60,520,630	0	0	0	(3,052,105)	4.500	4.500	FA	1,021,286	2,839,808	02/16/2011	02/16/2021
D9695*-AB-3	Wilo SE Senior Note		B		2	7,545,235	110.0200	7,327,622	6,660,491	6,660,491	0	0	0	(335,894)	3.113	3.113	MS	57,010	218,243	03/22/2013	03/22/2023
D9860*-AF-3	Zollner Elektronik AG Senior Note		B		2	28,823,536	110.0700	25,802,833	23,442,514	23,442,514	0	0	0	(1,182,225)	5.340	5.340	JAJO	271,230	1,352,262	07/13/2011	07/13/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D9860*-AM-8	Zollner Elektronik AG Senior Note		B		2	11,835,000	105.4100	11,163,315	10,590,356	10,590,356	0	0	0	(534,080)	2.900	2.900	MJSD	24,740	335,831	12/02/2014	12/02/2026
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N		B		2	58,352,417	97.9000	55,728,247	56,920,868	56,920,868	0	0	0	(1,431,549)	1.860	1.860	JJ	499,955	0	07/11/2018	07/11/2025
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N		B		2	33,318,289	96.9200	31,500,252	32,500,898	32,500,898	0	0	0	(817,391)	2.340	2.340	JJ	359,135	0	07/11/2018	07/11/2028
E5444#-AA-2	Futbol Club Barcelona Senior Unsecured N		B		2Z	39,221,731	98.8900	37,966,151	38,393,836	38,393,836	0	0	0	(827,895)	1.860	1.860	FA	243,993	0	08/28/2018	08/28/2023
000000-00-0	Jorge Pork Meat, S.L.U. Senior Unsecured		B		3Z	24,530,000	95.9700	21,941,956	22,863,000	22,863,000	0	0	0	(1,667,000)	2.950	2.950	FA	243,554	339,811	02/21/2018	02/21/2025
000000-00-0	Jorge Pork Meat, S.L.U. Senior Unsecured		B	4	3Z	14,718,000	95.3000	13,073,750	13,717,800	13,717,800	0	0	0	(1,000,200)	3.100	3.099	FA	153,563	214,253	02/21/2018	02/21/2028
F0868*-AB-1	Barilla France S.A.S. Senior Note		D		2Z	19,000,000	101.7800	19,337,544	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		D		2Z	11,000,000	103.2500	11,357,509	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note		B	4	2FE	15,417,297	107.0900	14,861,761	13,877,388	13,877,388	0	0	0	(699,848)	4.700	4.698	MS	219,224	692,446	09/02/2010	09/02/2022
F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note		B	4	2FE	69,732,854	98.9900	70,516,170	71,237,812	71,237,812	0	0	0	(3,592,582)	1.760	1.760	JJ	609,479	1,301,684	07/06/2017	07/06/2027
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed		D		2	3,865,838	103.9500	3,804,421	3,660,000	3,805,695	0	(60,143)	0	0	6.680	3.990	JJ	112,057	122,244	05/01/2018	07/16/2020
F1369*-AA-5	Bureau Veritas SA - Registre EURO Series		B		2	93,477,496	101.8100	84,334,609	82,836,279	82,836,279	0	0	0	(4,177,502)	4.095	4.095	JJ	1,451,085	3,573,600	07/27/2010	07/26/2019
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		B	4	2	41,005,371	109.3200	37,457,604	34,265,562	34,265,562	0	0	0	(1,728,041)	5.440	5.440	JJ	781,864	1,933,340	07/31/2007	07/30/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		B	4	2	3,628,242	108.3000	3,332,162	3,076,873	3,076,873	0	0	0	(155,169)	2.875	2.875	MS	23,344	93,594	09/26/2013	09/26/2028
F2000#-AE-6	Compagnie des Levures Lesaffre Senior Un		B	4	1Z	49,120,000	99.2300	45,374,472	45,726,000	45,726,000	0	0	0	(3,394,000)	1.960	1.960	MS	234,016	0	09/27/2018	09/27/2033
F2004#-AA-0	Compagnie des Alpes Finance Senior Unsec		B	4	2Z	45,645,000	100.3600	48,760,551	48,583,875	48,583,875	0	0	0	(2,450,125)	2.130	2.130	MS	298,953	1,092,631	03/15/2017	03/15/2029
F2526#-AA-9	Deloitte SAS Senior Unsecured		B		2	26,616,000	100.4200	27,552,155	27,435,600	27,435,600	0	0	0	(1,383,600)	1.930	1.930	JJ	238,278	552,065	07/19/2016	10/19/2023
F4162@-AA-6	Saft Groupe SA Senior Note		D		1	1,000,000	100.1000	1,001,041	1,000,000	1,000,000	0	0	0	0	4.260	4.260	FA	14,555	42,600	02/28/2012	02/28/2019
F4162@-AB-4	Saft Groupe SA Senior Note		D		1	1,000,000	103.0300	1,030,256	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	47,300	02/28/2012	02/28/2022
F4733#-AB-2	Groupe Auchan SA Senior Note		D		2	9,160,000	98.2800	9,002,186	9,160,000	9,160,000	0	0	0	0	3.500	3.500	JD	2,672	320,600	06/28/2012	06/28/2022
F5309#-AC-1	Ipsos SA Series B Senior Note		D		2FE	15,452,786	101.6500	15,247,186	15,000,000	15,102,564	0	(55,771)	0	0	5.180	4.763	MS	200,725	777,000	11/01/2011	09/28/2020
F5309#-AD-9	Ipsos SA Series C Senior Note		D		2FE	10,000,000	104.4500	10,445,027	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5754#-AB-3	LISI SA Senior Note		B	4	2	7,718,536	107.2900	7,018,390	6,541,457	6,541,457	0	0	0	(329,891)	3.640	3.640	AO	48,945	248,638	10/17/2013	10/17/2023
F5754#-AC-1	LISI SA Senior Note		B	4	2	22,700,000	102.3000	23,389,812	22,863,000	22,863,000	0	0	0	(1,153,000)	1.820	1.820	MS	116,741	437,219	03/20/2015	03/20/2025
F5754#-AD-9	LISI SA Senior Unsecured Note		B	4	2	29,350,000	102.3700	31,084,033	30,363,305	30,363,305	0	0	0	(1,531,247)	1.780	1.780	MS	175,652	564,719	03/04/2016	03/04/2026
F7908@-AA-8	Roquette Freres Senior Note		D	4	1FE	9,630,000	100.9100	9,717,932	9,630,000	9,630,000	0	0	0	0	4.180	4.179	MS	106,224	402,534	03/26/2012	03/26/2024
F8158#-AA-1	Savencia S.A. Senior Unsecured Note		B	4	2	22,184,000	96.2100	21,996,748	22,863,000	22,863,000	0	0	0	(1,153,000)	1.843	1.842	JJ	198,924	437,907	07/11/2016	07/11/2031
F8158#-AB-9	Savencia S.A. Senior Unsecured Note		B	4	2	58,885,000	96.2000	61,206,026	63,624,185	63,624,185	0	0	0	(3,208,620)	1.943	1.942	AO	243,747	1,285,173	04/20/2017	04/20/2032
F8158#-AD-5	Savencia S.A. Senior Unsecured Note		B	4	2Z	9,812,458	99.3600	9,432,949	9,493,958	9,493,958	0	0	0	(318,500)	2.460	2.460	MN	27,248	0	11/19/2018	11/21/2033
F8493@-AE-9	Sodexo SENIOR NOTE		D		1	6,490,000	103.2700	6,702,479	6,490,000	6,490,000	0	0	0	0	4.850	4.850	MS	80,440	314,765	03/29/2011	03/29/2021
F8493@-AG-4	Sodexo Senior Unsecured Note		D		1	24,960,000	101.4800	25,328,324	24,960,000	24,960,000	0	0	0	0	3.700	3.700	JD	10,261	461,760	06/27/2018	06/27/2023
F8568@-AD-1	Sonepar Senior Unsecured		D		2	35,000,000	96.9000	33,915,246	35,000,000	35,000,000	0	0	0	0	3.540	3.540	MN	185,850	1,239,000	05/07/2015	05/07/2025
F8629#-AB-0	Soparind S.C.A. Senior Unsecured Note		B	4	3Z	16,498,000	99.2900	16,996,918	17,118,715	17,118,715	0	0	0	(863,311)	2.080	2.080	JJ	157,264	373,138	07/22/2016	07/22/2026
F9120#-AA-4	Teleperformance S.E. Senior Unsecured No		D		2	15,140,000	98.4200	14,901,384	15,140,000	15,140,000	0	0	0	0	3.920	3.920	JD	28,026	593,488	12/14/2016	12/14/2023
F9120#-AB-2	Teleperformance S.E. Senior Unsecured No		D		2	9,020,000	98.0400	8,842,921	9,020,000	9,020,000	0	0	0	0	4.220	4.220	JD	17,975	380,644	12/14/2016	12/14/2026
F9731#-AF-4	Vicat SA Senior Note		D		2	5,000,000	102.8600	5,142,903	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	24,833	298,000	12/21/2010	12/01/2020
F9731#-AG-2	Vicat SA Senior Note		D		2	3,866,324	106.0300	3,710,962	3,500,000	3,689,441	0	(43,508)	0	0	6.110	4.578	JD	17,821	213,850	08/19/2014	12/01/2022
G0697Q-AB-9	Atlas Mara Limited Secured Convertible N		D		5Z	20,013,400	98.8000	23,910,218	24,200,000	22,276,155	0	800,215	0	0	8.000	12.627	JD	5,378	1,936,000	10/01/2015	12/31/2020
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note		B		2	9,170,528	98.2700	8,233,774	8,378,468	8,378,468	0	0	0	(792,060)	3.010	3.010	JAJO	60,946	129,890	04/04/2018	04/04/2025
G0805#-AB-2	Aggreko Plc Senior Note		D		1	25,000,000	100.1200	25,030,806	25,000,000	25,000,000	0	0	0	0	4.230	4.230	MS	311,375	1,057,500	03/15/2011	03/15/2019
G0805#-AC-0	Aggreko Plc Senior Note		D		1	30,988,557	102.1200	30,634,409	30,000,000	30,353,463	0	(152,861)	0	0	4.710	4.140	MS	416,050	1,413,000	08/19/2014	03/15/2021
G0805#-AD-8	Aggreko Plc Senior Note		D		1	3,600,000	98.4800	3,545,105	3,600,000	3,600,000	0	0	0	0	3.450	3.450	JD	690	124,200	06/29/2012	06/29/2024
G0827#-BK-5	Barratt Developments plc Senior Unsecure		B		2Z	45,542,797	96.9600	43,335,074	44,693,563	44,693,563	0	0	0	(2,777,556)	2.770	2.770	FA	443,621	1,304,914	08/22/2017	08/23/2027
G1089#-AA-9	Baxters Food Group Limited Senior Secure		D		4Z	34,463,304	92.6200	31,920,608	34,463,304	34,463,304	0	0	0	0	6.900	6.900	JAJO	482,199	2,377,968	07/18/2016	07/18/2023
G1108#-AE-8	The British Land Company plc Senior Note		D		1	15,500,000	102.5800	15,899,653	15,500,000	15,500,000	0	0	0	0	4.635	4.635	MS	239,475	718,425	09/01/2011	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		D		1	3,450,000	104.6500	3,610,422	3,450,000	3,450,000	0	0	0	0	4.766	4.766	MS	54,809	164,427	09/01/2011	09/01/2023
G1108#-AK-4	The British Land Company plc Senior Unse		B		1Z	17,355,607	100.7200	16,987,526	16,866,922	16,866,922	0	0	0	(488,685)	2.670	2.679	JAJO	82,564	0	10/25/2018	10/27/2025
G1108#-AL-2	The British Land Company plc Senior Unse		B		1Z	40,031,581	100.8600	39,237,701	38,904,404	38,904,404	0	0	0	(1,127,177)	2.750	2.759	JAJO	196,143	0	10/25/2018	10/26/2026
G1591#-AK-8	Britvic plc Series D Senior Note		D		2	9,700,000	101.1100	9,808,010	9,700,000	9,700,000	0	0	0	0	5.240	5.240	JD	19,766	508,280	12/17/2009	12/17/2019
G1696#-AP-1	Bunzl Finance PLC Series E Senior Note		D		2	10,000,000	101.0800	10,107,759	10,000,000	10,000,000	0	0	0	0	8.320	8.320	AO	205,689	832,000	04/02/2009	04/02/2019
G1696#-AW-6	Bunzl Finance PLC Senior Note		D		2	18,950,000	101.1200	19,163,157	18,950,000	18,950,000	0	0	0	0	4.510	4.510	AO	151,937	854,645	04/27/2011	04/27/2021
G1696#-BG-0	Bunzl Finance PLC Senior Note		B		2	35,660,000	103.1200	30,548,513	29,625,530	29,625,530	0	0	0	(1,494,040)	2.360	2.360	MN	89,337	708,887	05/15/2014	05/17/2021
G1696#-BJ-4	Bunzl Finance PLC Sr. Unsecured Note		B		2	64,410,000	102.5100	66,797,054	65,159,550	65,159,550	0	0	0	(3,286,050)	1.920	1.920	MS	344,042	1,317,056	03/22/2016	03/22/2023
G1696#-BK-1	Bunzl Finance PLC Sr. Unsecured Note		B		2	9,490,000	103.1600	8,034,169	7,787,670	7,787,670	0	0	0	(483,978)	3.560	3.560	MS	76,241	295,973	03/22/2016	03/24/2025
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		D		2	26,220,000	116.6900	30,597,270	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C		D		2	3,000,000	104.6100	3,138,253	3,000,000	3,000,000	0	0	0	0	6.600	6.600	FA	79,200	198,000	08/07/2008	08/07/2020
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		D		2	11,000,000	110.1400	12,115,095	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		D		2	10,742,988	113.8100	11,381,372	10,000,000	10,641,245	0	(37,500)	0	0	5.530	4.835	MS	141,322	553,000	03/15/2016	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		B		2	7,427,000	104.4600	6,132,366	5,870,796	5,870,796	0	0	0	(364,850)	3.450	3.450	JD	6,751	205,254	12/19/2012	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		B		2	2,220,000	109.1700	1,915,810	1,754,836	1,754,836	0	0	0	(109,057)	3.880	3.880	JD	2,270	68,999	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		B		2	798,364	111.8600	708,153	633,070	695,657	0	(4,956)	0	(42,941)	4.070	3.058	MS	7,801	27,232	04/01/2016	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		B		2	21,425,000	110.7900	17,637,391	15,920,000	15,920,000	0	0	0	(989,375)	3.870	3.870	MS	179,697	652,917	09/16/2014	09/16/2034
G17500-AA-9	Cairn Homes plc Senior Secured Note		B	4	3Z	47,113,600	96.8200	44,567,178	46,032,403	46,032,403	0	0	0	(1,081,197)	3.360	3.374	JAJO	262,078	383,256	07/31/2018	07/31/2026
G18468-AJ-6	Capita Holdings Limited Senior Note		B		3	7,607,600	101.2300	6,130,382	6,055,650	6,055,650	0	0	0	(376,338)	4.850	4.850	JJ	132,768	396,937	01/20/2011	07/22/2019
G18468-AK-3	Capita Holdings Limited Senior Note		D		3	9,714,231	100.2100	9,305,211	9,285,886	9,337,519	0	(90,579)	0	0	4.650	3.632	JJ	193,108	499,669	08/19/2014	07/22/2019
G18468-AQ-0	Capita Holdings Limited Senior Note		B		3	8,660,629	101.7100	7,038,744	6,920,479	6,936,148	0	(9,807)	0	(430,482)	3.730	3.594	MS	65,771	414,829	04/01/2016	09/30/2020
G18700-AA-4	Cambridge Colleges Funding II Senior Not		B		1S	49,015,000	118.1500	45,322,755	38,361,399	38,361,399	0	0	0	(2,384,033)	4.450	4.450	JJ	716,026	1,832,138	01/31/2014	02/01/2044
G1895#-AA-3	Carco PRP Limited Secured Subordinated N		B		4	0	0.0000	0	0	0	0	0	0	0	13.000	0.000	JAJO	0	58,286	07/29/2015	07/29/2115
G1895#-AB-1	Carco PRP Limited Senior Secured Note		B	4	4Z	2,009,070	98.4800	1,951,526	1,981,595	1,981,595	0	0	0	(27,475)	4.500	4.817	FMAN	8,174	21,989	08/28/2018	08/28/2024
G1944#-AC-0	Castle Bidco plc Senior Unsecured		B		2Z	7,500,000	96.7100	7,114,428	7,356,180	7,356,180	0	0	0	(457,162)	3.620	3.620	FA	99,860	279,822	08/16/2017	08/16/2027
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated		B		5Z	9,538,725	100.0000	7,903,576	7,903,576	7,904,200	0	(323)	0	(524,868)	16.000	0.000	MJSD	101,868	1,229,170	12/02/2018	09/02/2021
G1968#-AB-3	Cattles plc Senior Note - Series B		D		6Z	1	5.4200	46,044	850,169	1	0	0	0	0	8.530	414.214	JD	0	0	06/12/2013	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		D		6Z	1	5.2400	69,365	1,322,426	1	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013
G2214P-AR-6	CLP POWER HONG KONG FIN LTD CORP FOREIGN		D		1FE	108,189	101.8000	101,799	100,000	101,845	0	(1,468)	0	0	4.750	3.188	MS	1,346	4,750	06/03/2014	03/19/2020
G2270#-AA-6	College or Hall Valence Mary Senior Unse		B		1	14,285,000	90.2700	11,497,044	12,736,000	12,736,000	0	0	0	(1,549,000)	2.620	2.620	MS	103,813	169,658	03/09/2018	03/11/2058
G2384B-AB-3	Continental DPR Finance Co Senior Secure		D	4	1FE	18,000,000	101.8200	18,327,453	18,000,000	18,000,000	0	0	0	0	5.000	5.030	MJSD	40,000	900,000	06/27/2012	06/15/2022
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note		B		2	44,640,751	104.9800	40,432,925	38,514,019	38,514,019	0	0	0	(1,942,294)	4.825	4.825	FA	722,673	1,924,788	08/11/2010	08/11/2020
G2614#-AB-9	DCC PLC Senior Note		D		2	30,850,000	100.9000	31,128,798	30,850,000	30,850,000	0	0	0	0	6.190	6.190	JJ	901,763	1,909,615	07/11/2007	07/11/2019
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U		D		2	10,000,000	101.4600	10,145,631	10,000,000	10,000,000	0	0	0	0	5.710	5.709	AO	142,750	571,000	03/24/2010	03/24/2020
G2615@-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		D		2	5,000,000	98.7200	4,936,268	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G2615@-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		D		2	7,500,000	98.2000	7,365,346	7,500,000	7,500,000	0	0	0	0	4.190	4.190	AO	57,613	314,250	04/25/2013	04/25/2025
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note		D		2	10,650,000	99.2500	10,569,710	10,650,000	10,650,000	0	0	0	0	4.000	4.000	MN	47,333	426,000	05/21/2014	05/21/2021
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		D		2	8,000,000	100.3600	8,028,459	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	362,400	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		D		2	1,000,000	100.2000	1,001,977	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	46,800	05/21/2014	05/21/2026
G2616#-AL-5	DCC Treasury 2014 Limited Senior Unsecur		B		2	45,750,997	97.7300	45,553,859	46,613,416	46,613,416	0	0	0	(2,350,753)	0.941	0.938	MS	134,027	466,867	09/13/2017	09/13/2027
G2616#-AP-6	DCC Treasury 2014 Limited Senior Unsecur		B		2	9,667,300	96.7500	9,529,715	9,849,531	9,849,531	0	0	0	(496,720)	0.921	0.918	MS	27,718	96,548	09/13/2017	09/13/2029
G2624@-AH-6	Dairy Crest Group Plc Senior Note		D		2	1,150,271	99.2200	1,131,049	1,140,000	1,143,678	0	(1,181)	0	0	3.930	3.811	MN	3,858	44,802	11/19/2012	11/30/2021
G2686@-AA-6	The Great Rolling Stock Co Ltd Senior Se		B		2	39,878,000	102.3200	36,366,796	35,541,372	35,541,372	0	0	0	(2,208,778)	3.220	3.220	JD	3,135	1,165,219	06/30/2016	06/30/2031
G2686@-AB-4	The Great Rolling Stock Co Ltd Senior Se		B	4	2	32,637,500	94.2100	29,995,273	31,840,000	31,840,000	0	0	0	(1,978,750)	2.360	2.360	MS	189,400	796,595	09/30/2016	09/30/2034
G2956@-AG-6	ABP Acquisitions UK Limited Debt in Infr		B	4	2	31,500,000	96.1700	23,538,886	24,477,364	24,477,364	0	0	0	(1,521,187)	2.783	2.340	JD	9,332	604,780	01/23/2014	12/27/2030
G2978#-AN-3	Electricity Supply Board Series F Senior		D		1	13,339,544	101.6600	11,945,645	11,750,000	11,914,019	0	(351,284)	0	0	7.530	4.394	JD	39,323	884,775	09/02/2014	06/15/2019
G3041#-AD-6	The Economist Newspaper Ltd Sr. Unsecure		D		3	0	0.0000	0	0	0	0	0	0	0	5.750	0.000	JJ	0	336,962	07/07/2015	07/07/2023
G3056@-AD-0	Edinburgh Airport Limited Senior Secured		B		2	8,711,810	95.5800	8,037,050	8,408,762	8,408,762	0	0	0	(522,577)	2.720	2.720	JD	627	232,873	11/02/2017	11/02/2027
G3056@-AE-8	Edinburgh Airport Limited Senior Secured		B		2	70,572,500	95.4600	65,028,446	68,117,571	68,117,571	0	0	0	(4,233,280)	2.535	2.497	JD	4,730	1,740,191	11/02/2017	11/02/2029
G3122@-AA-6	ESPUG Finance Limited Senior Secured Not		B		2FE	12,050,100	96.1500	11,020,894	11,462,400	11,462,400	0	0	0	(712,350)	2.690	2.691		77,941	323,891	10/05/2017	10/06/2027
G3122@-AB-4	ESPUG Finance Limited Senior Secured Not		B		2FE	18,534,773	95.9500	16,917,425	17,630,807	17,630,807	0	0	0	(1,095,696)	3.050	3.050		135,929	564,862	10/05/2017	10/06/2032
G3122@-AC-2	ESPUG Finance Limited Senior Secured Not		B		2FE	10,711,200	96.6500	9,847,608	10,188,800	10,188,800	0	0	0	(633,200)	3.350	3.350		86,279	358,541	10/05/2017	10/06/2037
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020		D		2	5,000,000	102.9200	5,145,791	5,000,000	5,000,000	0	0	0	0	5.910	5.910	AO	50,892	295,500	04/29/2010	04/29/2020
G3659*-AC-5	Franke Finance Int'l Ltd Senior Note		B		2	15,566,519	103.8100	19,216,736	18,511,493	18,511,493	0	0	0	(214,654)	4.420	4.420	MN	75,002	808,985	11/28/2007	11/28/2019
G3659*-AD-3	Franke Finance Int'l Ltd Senior Unsecure		B		2	51,387,461	97.0000	49,197,616	50,720,227	50,720,227	0	0	0	(588,136)	0.820	0.820	MN	39,280	411,942	11/27/2017	11/27/2029
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat		D		5GI	13,165,908	100.0000	13,649,952	13,649,952	13,275,712	0	50,095	0	0	13.000	13.986	MJSD	138,016	1,741,715	12/03/2018	06/05/2023
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note		B		6Z	6,671,682	100.6200	9,114,406	9,058,045	7,267,811	0	204,319	0	(312,723)	8.000	12.972	MJSD	56,361	716,585	12/03/2018	06/05/2023
G3901#-AA-1	Glanbia Financial Services Senior Note		D		2	15,230,400	103.5800	15,775,384	15,230,400	15,230,400	0	0	0	0	5.400	5.400	JD	36,553	822,442	08/30/2011	06/15/2021
G4003#-AA-6	Governing Body of Charterhouse Senior Un		B	4	2Z	49,122,500	93.9100	41,861,154	44,576,000	44,576,000	0	0	0	(4,546,500)	3.190	3.190	MN	181,697	713,778	05/15/2018	05/15/2058
G4086#-AF-5	Greencore Funding Ltd Senior Note		D		3	5,000,000	99.4400	4,972,263	5,000,000	5,000,000	0	0	0	0	6.150	6.149	AO	56,375	307,500	10/25/2013	10/22/2021
G4133@-AA-1	Grosvenor Ltd Senior Note		B		2	10,570,313	121.5500	9,917,083	8,159,000	8,159,000	0	0	0	(507,055)	5.570	5.570	AO	79,530	474,876	04/28/2011	04/28/2031
G4162#-AB-1	Greensands FING PLC Senior Secured Note		B		2Z	2,117,535	97.2100	2,053,496	2,112,393	2,112,393	0	0	0	(5,142)	3.940	3.940	MN	7,398	0	11/29/2018	11/29/2028
G4162#-AC-9	Greensands FING PLC Senior Secured Note		B		2Z	7,499,974	97.0600	7,261,984	7,481,763	7,481,763	0	0	0	(18,211)	4.030	4.030	MN	26,801	0	11/29/2018	11/29/2030
G4273*-AK-1	Hammerson plc Senior Unsecured Note		B		2	22,050,000	99.3900	22,722,630	22,863,000	22,863,000	0	0	0	(1,153,000)	1.320	1.320	JJ	142,513	313,724	01/11/2017	01/11/2024
G4273*-AL-9	Hammerson plc Senior Unsecured Note		B		2	12,175,000	98.8500	12,478,339	12,623,901	12,623,901	0	0	0	(636,634)	1.610	1.610	JJ	95,977	211,281	01/11/2017	01/12/2026
G4488*-AA-4	Orbit Treasury Ltd Senior Note		B		1Z	1,711,165	112.5100	1,495,321	1,329,071	1,478,220	0	(15,936)	0	(90,929)	3.960	2.586	MS	14,131	56,418	04/01/2016	03/27/2028
G4488*-AC-0	Orbit Treasury Ltd Senior Secured Note		B		1Z	16,370,000	111.5900	15,323,811	13,732,599	13,732,599	0	0	0	(853,435)	3.610	3.610	JJ	214,597	531,668	01/27/2015	01/27/2040
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN		D		1FE	1,668,051	135.2700	1,684,155	1,245,000	1,598,293	0	(15,984)	0	0	7.450	4.767	MN	9,533	92,753	03/24/2014	11/24/2033
G4691#-AC-9	IMI Group Limited Series B Senior Unsecu		D		2	13,000,000	102.1700	13,281,871	13,000,000	13,000,000	0	0	0	0	7.610	7.610	JJ	420,453	989,300	07/28/2009	07/28/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4691#-AD-7	IMI Group Limited Senior Unsecured Note		B		2	17,183,006	100.6200	17,354,041	17,247,127	17,247,127	0	0	0	(869,787)	1.390	1.390	AO	51,943	250,488	04/13/2015	04/13/2025
G4988@-AA-7	JCB Service Senior Note		B		2	14,021,350	104.5000	12,157,591	11,633,610	11,633,610	0	0	0	(722,990)	4.120	4.120	JJ	208,793	514,483	07/26/2013	07/26/2028
G5084#-AA-5	Jersey Electricity plc Senior Note		B		2	10,000,000	110.8800	8,401,043	7,576,443	7,576,443	0	0	0	(470,851)	4.410	4.410	JJ	153,787	354,158	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		B		2	15,795,000	112.2600	13,434,294	11,966,991	11,966,991	0	0	0	(743,709)	4.520	4.520	JJ	248,966	573,346	07/17/2014	07/18/2039
G5207*-AB-9	JPMorgan Japanese Inv Tru plc Senior Sec		B		1Z	13,630,168	101.4300	13,866,833	13,671,786	13,671,786	0	0	0	41,618	0.950	0.950	FA	53,757	0	08/02/2018	08/02/2033
G5207*-AD-5	JPMorgan Japanese Inv Tru plc Senior Sec		B		1Z	4,543,389	98.5400	4,490,760	4,557,262	4,557,262	0	0	0	13,873	1.210	1.210	FA	22,823	0	08/02/2018	08/03/2043
G5207*-AE-3	JPMorgan Japanese Inv Tru plc Senior Sec		B		1Z	4,543,389	98.4100	4,484,705	4,557,262	4,557,262	0	0	0	13,873	1.330	1.330	FA	25,086	0	08/02/2018	08/03/2048
G5241#-AE-7	Kerry Group Financial Services Sr Note S		D		2	1,400,000	100.5500	1,407,659	1,400,000	1,400,000	0	0	0	0	4.830	4.830	JJ	30,241	67,620	01/20/2010	01/20/2020
G5264#-AC-3	Kingspan Securities Limited Senior Note		B		2	10,770,000	101.1200	9,991,868	9,881,000	9,881,000	0	0	0	(498,307)	1.670	1.670	MS	41,712	172,595	03/25/2015	03/30/2021
G5264#-AD-1	Kingspan Securities Limited Senior Note		B		2	18,900,000	101.7900	17,650,248	17,339,916	17,339,916	0	0	0	(874,466)	1.920	1.920	MS	84,156	348,224	03/25/2015	03/30/2023
G5264#-AE-9	Kingspan Securities Limited Senior Note		B		2	2,955,000	101.9500	2,764,020	2,711,082	2,711,082	0	0	0	(136,722)	2.160	2.159	MS	14,803	61,250	03/25/2015	03/31/2025
G5477#-AA-0	LIA Holdings Ltd. Senior Unsecured Note				2FE	13,489,868	96.4100	12,802,842	13,280,178	13,280,178	0	0	0	(669,730)	2.940	2.940	MN	43,382	395,244	11/21/2017	11/21/2022
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN		D		2FE	201,400	101.5400	203,084	200,000	200,224	0	(163)	0	0	5.250	5.159	MN	1,400	10,500	05/20/2010	05/13/2020
G5561#-AA-7	London Square Developments Ltd Senior Se		B	4	3Z	20,700,183	94.3200	19,018,178	20,163,482	20,163,482	0	0	0	(536,701)	4.950	4.980	JAJO	221,798	0	10/11/2018	10/14/2025
G5600#-AA-0	LondonMetric Property Plc Senior Unsecur		B		2Z	30,479,000	99.8500	29,880,580	29,924,495	29,924,495	0	0	0	(1,859,708)	2.620	2.620	MS	217,784	836,070	09/21/2016	09/21/2023
G5600#-AB-8	LondonMetric Property Plc Senior Unsecur		B		2Z	25,944,000	99.8900	25,443,343	25,472,000	25,472,000	0	0	0	(1,583,000)	2.720	2.720	MS	192,455	738,834	09/21/2016	09/21/2024
G5824@-AA-2	Marlborough College (Entrp)Ltd Senior Un		B	4	2	31,200,000	99.8900	31,806,140	31,840,000	31,840,000	0	0	0	(1,978,750)	3.240	3.240	MS	303,754	1,094,391	03/15/2017	03/15/2047
G5878@-AA-7	The Master, Fellows, and Schol Senior Un		B		1	19,605,000	79.6900	15,223,971	19,104,000	19,104,000	0	0	0	(1,187,250)	1.980	1.980	JJ	158,659	405,969	09/08/2016	07/31/2056
G5879*-AA-8	Master Fellows Darwin College Senior Uns		B		1	14,285,000	90.2700	11,497,044	12,736,000	12,736,000	0	0	0	(1,549,000)	2.620	2.620	MS	103,813	169,658	03/09/2018	03/11/2058
G5963#-AG-8	Meggitt PLC Sr. Unsecured Note		D		2	10,000,000	97.5100	9,750,989	10,000,000	10,000,000	0	0	0	0	3.310	3.310	JJ	160,903	331,000	07/06/2016	07/06/2023
G5963#-AH-6	Meggitt PLC Sr. Unsecured Note		D		2	12,900,000	96.2000	12,409,228	12,900,000	12,900,000	0	0	0	0	3.600	3.600	JJ	225,750	464,400	07/06/2016	07/06/2026
G6135#-AC-8	Milson Bidco Limited Subordinated Note		B		5GI	1,642,250	36.1000	1,647,108	4,563,228	1,642,943	0	0	2,782,945	(377,784)	15.000	14.244	FMAN	0	718,088	11/22/2018	11/22/2023
G6135#-AD-6	Milson Bidco Limited Loan Note		B		6Z	1	0.0000	0	738,625	0	(1)	0	125,594	(5,805)	10.000	22.447	NOV	0	68,742	11/22/2018	11/22/2036
G6144#-AE-3	Minova Insurance Holdings Ltd Senior Sec		D	4	4Z	17,339,438	96.5100	16,734,570	17,339,438	17,339,438	0	0	0	0	6.000	6.044	FMAN	161,835	1,040,366	05/05/2017	05/05/2023
G6164#-AB-4	MITIE Treasury Management Ltd GBP GTD Se		B		3	31,648,212	99.7200	25,519,103	25,591,849	25,591,849	0	0	0	(1,590,448)	4.380	4.380	JD	49,136	1,137,316	12/16/2019	12/16/2019
G6177#-AB-9	Inchcape plc Senior Note		D		2	3,928,571	100.5500	3,950,265	3,928,571	3,928,571	0	0	0	0	6.040	6.040	MN	25,047	237,286	05/23/2007	05/23/2019
G6337#-AA-8	Murray Income Trust PLC Senior Secured N		B		1	17,431,185	100.9500	16,835,048	16,676,951	16,676,951	0	0	0	(1,036,417)	2.510	2.510	MN	61,626	437,876	11/08/2017	11/08/2027
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note		B		2Z	12,031,178	98.8200	11,567,397	11,705,056	11,705,056	0	0	0	(326,122)	1.790	1.790	MS	55,290	0	09/26/2018	09/26/2025
G6644#-AR-9	Northgate PLC Sr. Unsecured Note		B		2Z	2,340,000	101.8700	2,487,965	2,442,227	2,442,227	0	0	0	(123,164)	2.380	2.380	JJ	24,380	61,417	07/31/2015	08/01/2022
G6679#-AA-4	Nuffield Health Senior Note		B		4	15,490,067	98.8700	12,209,017	12,348,134	12,367,494	0	(3,151)	0	(768,413)	5.260	5.227	JD	1,804	661,407	04/01/2016	10/07/2024
G6853@-AD-8	Oxford Brookes University Sr. Unsecured		B		1	15,300,000	106.2200	13,528,283	12,736,000	12,736,000	0	0	0	(791,500)	3.940	3.940	JD	40,423	513,934	12/02/2015	12/04/2045
G6853@-AE-6	Oxford Brookes University Senior Unsecur		B	4	1Z	37,297,955	96.2200	34,652,011	36,014,159	36,014,159	0	0	0	(1,283,796)	3.080	3.080	FA	459,101	0	08/02/2018	08/03/2043
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		B		2FE	7,500,000	92.8000	5,222,205	5,627,099	5,627,099	0	0	0	(349,705)	2.619	2.374	JAJO	37,152	141,101	08/19/2014	10/01/2029
G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec		B		2FE	20,119,000	102.0900	17,919,081	17,552,787	17,552,787	0	0	0	(1,090,847)	3.450	3.452	JJ	254,003	649,933	06/27/2016	01/31/2027
G7068#-AN-3	Pendragon plc Senior Unsecured		B		3	14,750,000	105.5600	13,581,677	12,866,849	12,866,849	0	0	0	(799,632)	5.750	5.750	MJSD	30,405	769,145	03/17/2016	03/17/2023
G7113*-AB-8	Places for People Homes Ltd Series B Sen		D		2	22,000,000	101.3200	22,291,161	22,000,000	22,000,000	0	0	0	0	6.590	6.590	JD	88,599	1,449,800	06/09/2009	06/09/2019
G7219*-AK-1	Premier Oil UK Limited Series C Make-Who		D		5Z	1,304,958	86.9900	1,458,576	1,676,766	1,414,704	0	80,498	0	0	9.630	17.864	JD	9,868	161,473	07/28/2017	05/31/2021
G7219*-AN-5	Premier Oil UK Limited Series C Make-Who		D		5Z	2,493,812	86.0400	2,844,401	3,305,885	2,731,547	0	175,061	0	0	9.140	18.349	MS	88,969	302,158	07/28/2017	05/31/2021
G7219*-AP-0	Premier Oil UK Limited Series D Make-Who		D		5Z	2,705,958	86.3300	3,082,407	3,570,487	2,958,908	0	186,346	0	0	9.290	18.372	MS	97,667	331,698	07/28/2017	05/31/2021
G7219*-AS-4	Premier Oil UK Limited Series C Senior N		D		5Z	9,728,235	86.9900	10,873,428	12,500,000	10,546,372	0	600,102	0	0	9.630	17.864	JD	73,563	1,203,750	07/28/2017	05/31/2021
G7219*-AV-7	Premier Oil UK Limited Series C Senior N		D		5Z	18,858,882	86.0400	21,510,138	25,000,000	20,656,705	0	1,323,856	0	0	9.140	18.349	MS	672,806	2,285,000	07/28/2017	05/31/2021
G7219*-AW-5	Premier Oil UK Limited Series D Senior N		D		5Z	15,284,820	86.3300	17,411,223	20,168,182	16,713,629	0	1,052,589	0	0	9.290	18.372	MS	551,678	1,873,624	07/28/2017	05/31/2021
G7256*-AB-5	Principle Global Ltd Subordinated Note		B		5Z	4,656,642	100.0000	5,349,120	5,349,120	4,918,600	0	57,913	0	(300,112)	14.000	16.520	MJSD	22,882	780,239	12/20/2016	12/20/2023
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		D		2FE	25,000,000	98.4800	24,619,139	25,000,000	25,000,000	0	0	0	0	3.652	1.530	FA	357,604	731,943	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		D		2FE	9,350,000	96.4700	9,019,963	9,350,000	9,350,000	0	0	0	0	3.550	1.428	FA	129,990	263,977	10/30/2013	10/30/2025
G7332#-AH-6	RRPF Engine Leasing Limited Senior Secur		D		2FE	25,000,000	91.1300	22,783,513	25,000,000	25,000,000	0	0	0	0	3.387	1.243	FA	331,656	664,405	04/13/2015	04/13/2030
G7333#-AC-6	RPC Group plc Senior Note		B		2	3,323,807	109.7000	3,157,693	2,878,493	2,878,493	0	0	0	(145,165)	4.770	4.770	JD	6,102	137,613	12/15/2011	12/15/2021
G7334*-AB-1	RPS Group plc Senior Note		D		2	5,000,000	99.3300	4,966,622	5,000,000	5,000,000	0	0	0	0	3.840	3.840	MS	48,533	192,000	09/30/2014	09/30/2021
G7605#-AA-1	Roadster Finance DAC Senior Secured Note		B	4	2FE	55,229,333	99.0800	52,477,033	52,965,950	52,965,950	0	0	0	(2,671,117)	2.290	2.290	AO	245,953	1,269,832	10/17/2017	10/18/2032
G7682#-AA-7	Royal Hollwy & Bdfrd N College Senior Un		B		1	10,343,330	101.5600	9,083,127	8,943,153	8,943,153	0	0	0	(555,787)	2.970	2.970	JJ	121,739	281,582	07/16/2015	07/16/2035
G7682#-AB-5	Royal Hollwy & Bdfrd N College Senior Un		B		1	31,389,670	102.7300	27,880,893	27,140,451	27,140,451	0	0	0	(1,686,689)	3.170	3.170	JJ	394,328	912,081	07/16/2015	07/16/2040
G7682#-AC-3	Royal Hollwy & Bdfrd N College Senior Un		B		1	14,802,200	103.9400	13,303,255	12,798,426	12,798,426	0	0	0	(795,380)	3.260	3.260	JJ	191,230	442,314	07/16/2015	07/16/2045
G7996#-AA-8	SEGRO plc Senior Unsecured Note		B		1FE	51,411,484	101.2100	53,144,067	52,506,958	52,506,958	0	0	0	(2,647,969)	1.770	1.770	FA	345,933	969,799	08/17/2017	08/17/2027
G7996#-AD-2	SEGRO plc Senior Unsecured Note		B		2Z	3,609,500	100.4300	3,546,237	3,531,194	3,531,194	0	0	0	(78,306)	1.820	1.820	AO	14,103	0	10/12/2018	10/12/2028
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		D		1	10,000,000	121.8200	12,181,560	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AG-6	Sanctuary Housing Association Senior Not		B		1	3,903,754	106.0200	3,465,694	3,268,784	3,268,784	0	0	0	(203,144)	3.180	3.180	JD	289	105,641	06/03/2013	12/30/2025
G7997@-AH-4	Sanctuary Housing Association Senior Not		B		1	27,355,000	107.3400	22,175,702	20,660,219	20,660,219	0	0	0	(1,283,964)	3.520	3.520	FA	266,655	763,242	08/19/2014	08/19/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8030*-AF-7	Senior PLC Senior Unsecured		D		2	1,050,000	98.7100	1,036,423	1,050,000	1,050,000	0	0	0	0	3.420	3.420	AO	6,085	35,910	10/30/2015	10/31/2022
G8030*-AG-5	Senior PLC Sr. Unsecured Note		D		2	1,000,000	98.3800	983,829	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	6,354	37,500	10/30/2015	10/30/2025
G8030*-AH-3	Senior PLC Senior Unsecured Note		B		2	11,595,600	98.2700	11,921,326	12,130,969	12,130,969	0	0	0	(611,775)	1.510	1.510	JJ	76,833	193,553	01/31/2017	02/01/2027
G8038#-AF-5	Serco Group, plc Senior Note		D		4	8,265,516	98.1800	8,115,191	8,265,516	8,265,516	0	0	0	0	5.940	4.940	MN	70,918	490,972	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		D		4	2,293,681	96.1200	2,204,741	2,293,681	2,293,681	0	0	0	0	5.170	4.170	AO	23,387	118,583	10/20/2011	10/20/2021
G8038#-AM-0	Serco Group, plc Senior Note		D		4	661,241	91.9000	607,668	661,241	661,241	0	0	0	0	5.080	3.630	MN	4,386	33,591	05/14/2013	05/14/2024
G8056*-AJ-8	Severn Trent Water Limited Senior Unsecu		B		2Z	15,192,000	100.3600	15,003,444	14,950,187	14,950,187	0	0	0	(241,814)	2.950	2.950	MN	66,155	0	11/07/2018	11/07/2033
G8124#-AK-9	SIG PLC Senior Note		B		3	13,430,000	104.4600	11,638,529	11,141,150	11,141,150	0	0	0	(561,857)	3.880	3.880	AO	73,247	442,666	10/31/2013	11/01/2021
G8124#-AP-8	SIG PLC Sr. Unsecured Note		B		3	37,973,884	98.6900	37,843,207	38,346,008	38,346,008	0	0	0	(1,933,821)	2.830	2.830	FA	419,005	1,125,324	08/12/2016	08/12/2026
G8228*-AA-0	Smith & Nephew plc Senior Note		D	4	1	43,335,000	99.1400	42,961,888	43,335,000	43,335,000	0	0	0	0	3.230	3.230	JJ	622,098	1,399,721	01/21/2014	01/21/2021
G8228*-AH-5	Smith & Nephew plc Senior Note		D		1	10,150,000	98.1700	9,964,537	10,150,000	10,150,000	0	0	0	0	3.150	3.150	MN	37,301	319,725	11/19/2014	11/21/2022
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note		B		2FE	3,743,604	98.5700	3,537,704	3,589,170	3,589,170	0	0	0	(154,434)	3.060	3.060	AO	23,186	0	10/15/2018	10/16/2028
G8407#-AB-7	St. James's Place Partnership Senior Uns		B	4	2	79,441,000	98.1700	77,233,967	78,675,006	78,675,006	0	0	0	(4,889,390)	2.555	2.044	JAJO	390,958	1,960,196	07/21/2017	07/21/2027
G8472#-AB-7	Steris plc Senior Unsecured Note				2	40,290,000	99.8300	42,817,655	42,892,078	42,892,078	0	0	0	(2,163,083)	1.860	1.860	FA	274,795	834,310	02/27/2017	02/27/2027
G8513#-AA-0	Stonewater Funding PLC Senior Secured No		B	4	1	36,267,345	97.6400	34,670,037	35,508,987	35,508,987	0	0	0	(2,206,765)	3.030	3.030	JJ	451,290	1,154,741	07/31/2017	01/31/2047
G8513#-AC-6	Stonewater Funding PLC Senior Secured No		B	4	1Z	3,050,000	102.7000	3,062,024	2,981,411	2,981,411	0	0	0	(68,589)	3.350	3.350	MN	16,646	0	11/01/2018	11/02/2043
G8679#-AA-0	Tarsus Senior Secured Note		B		3Z	16,059,984	97.8300	15,951,069	16,304,500	16,304,500	0	0	0	244,516	4.360	4.360	MJSD	23,696	0	12/19/2018	12/19/2025
G8879#-AB-6	TimeC 1534 Limited Subordinated Note		B		5Z	9,397,680	100.0000	8,619,725	8,619,725	8,621,872	0	406	0	(545,285)	14.000	14.239	MJSD	3,352	1,224,393	12/30/2018	03/01/2023
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note		B		2	15,940,385	100.4000	15,983,710	15,920,000	16,019,627	0	0	4,184,615	3,294,868	3.750	3.750	MN	82,917	623,004	05/11/2012	05/13/2019
G8955#-AB-3	Total Produce C Holdings Ltd Sr. Unsecur		D	4	2	12,450,000	96.3800	11,999,590	12,450,000	12,450,000	0	0	0	0	3.150	3.150	MS	123,099	392,175	03/08/2017	03/08/2024
G8967#-AM-5	Triton Container Intl Limited Senior Not		D	4	2FE	12,000,000	99.6700	11,960,470	12,000,000	12,000,000	0	0	0	0	4.280	4.280	AO	87,027	513,600	10/23/2012	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not		D	4	2FE	39,970,000	101.3600	40,512,929	39,970,000	39,970,000	0	0	0	0	4.890	4.890	AO	331,185	1,954,533	10/23/2012	10/31/2024
G8967#-AT-0	Triton Container Intl Limited Senior Sec		D	4	2FE	49,500,000	96.4400	47,739,016	49,500,000	49,500,000	0	0	0	0	3.910	3.908	MS	489,239	1,935,450	03/05/2015	03/31/2027
G9224*-AE-4	UDG Healthcare Finance Limited Series B		D		2	15,000,000	101.4100	15,211,761	15,000,000	15,000,000	0	0	0	0	5.250	5.250	MS	249,375	787,500	09/07/2010	09/07/2020
G9284#-AU-1	Vitol Finance LTD Series G Senior Unsecu		D		2	13,850,000	102.4400	14,187,840	13,850,000	13,850,000	0	0	0	0	6.840	6.840	MN	128,944	947,340	11/12/2009	11/12/2019
G9303*-AB-4	University of Surrey Senior Unsecured No		B		1	42,850,000	106.0000	40,059,942	37,793,463	37,793,463	0	0	0	(2,348,738)	3.430	3.430	MS	327,680	1,377,565	03/30/2017	08/06/2046
G9303@-AA-4	University of Bristol Senior Unsecured N		B		1	29,049,712	95.4700	28,225,304	29,565,058	29,565,058	0	0	0	(1,837,370)	2.580	2.580	AO	182,219	810,722	04/07/2017	04/05/2047
G9303@-AB-2	University of Bristol Senior Unsecured N		B		1	5,759,517	95.1400	5,576,574	5,861,692	5,861,692	0	0	0	(364,285)	2.600	2.600	AO	36,408	161,983	04/07/2017	04/05/2052
G9303@-AC-0	University of Bristol Senior Unsecured N		B		1	69,955,311	94.7000	67,424,079	71,196,328	71,196,328	0	0	0	(4,424,615)	2.600	2.600	AO	442,208	1,967,453	04/07/2017	04/05/2057
G9305@-AC-8	University of Sussex Senior Unsecured No		B		1	27,238,104	98.7700	26,813,625	27,148,575	27,148,575	0	0	0	(89,529)	2.840	2.840	MS	220,597	393,708	03/20/2018	09/20/2049
G9308@-AB-7	University of Exeter Senior Unsecured No		B		1	74,910,000	95.1100	67,262,876	70,723,036	70,723,036	0	0	0	(4,186,964)	2.610	2.610	JJ	779,368	951,198	01/29/2018	01/29/2043
G9308@-AC-5	University of Exeter Senior Unsecured No		B		1	31,963,700	95.1800	28,722,824	30,177,145	30,177,145	0	0	0	(1,786,555)	2.680	2.680	JJ	341,471	416,756	01/29/2018	01/29/2048
G9338#-AA-1	Vesuvius Holdings Limited Senior Note		B		2FE	14,881,297	106.6900	13,344,809	12,508,496	12,508,496	0	0	0	(630,814)	3.460	3.460	JD	33,662	435,586	12/03/2013	12/03/2021
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		B		2FE	20,400,000	113.2500	19,418,943	17,147,250	17,147,250	0	0	0	(864,750)	3.930	3.930	JD	52,413	678,235	12/03/2013	12/03/2025
G9338#-AE-3	Vesuvius Holdings Limited Senior Unsecur		B		2FE	7,398,219	98.7300	7,095,541	7,186,671	7,186,671	0	0	0	(362,430)	1.900	1.900	JD	5,689	138,011	12/13/2017	12/16/2027
G9338#-AF-0	Vesuvius Holdings Limited Senior Unsecur		B		2FE	3,270,046	98.3700	3,124,675	3,176,541	3,176,541	0	0	0	(160,196)	2.120	2.120	JD	2,806	68,065	12/13/2017	12/17/2029
G9338#-AF-0	Vesuvius Holdings Limited Senior Unsecur		B		2Z	3,543,900	98.3700	3,373,455	3,429,450	3,429,450	0	0	0	(172,950)	2.120	2.120	JD	3,029	73,484	12/13/2017	12/17/2029
G9385#-AA-3	Vivid Housing Limited Senior Secured Not		B		2	74,792,656	98.1300	67,453,920	68,742,099	68,742,099	0	0	0	(6,050,557)	2.780	2.780	AO	382,206	978,623	04/19/2018	04/19/2028
G9385#-AB-1	Vivid Housing Limited Senior Secured Not		B		2	31,177,464	96.6900	27,664,044	28,609,855	28,609,855	0	0	0	(2,567,609)	3.240	3.240	AO	185,392	474,688	04/19/2018	04/20/2048
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec		D	4	2FE	16,365,000	94.4400	15,455,764	16,365,000	16,365,000	0	0	0	0	5.350	5.387	MJSD	2,432	729,606	03/01/2018	09/30/2033
G9408*-AB-8	Willow HoldCo 1 Ltd; and Great Subordina		B		2	35,725,000	100.6800	32,055,815	31,840,000	31,840,000	0	0	0	(1,978,750)	3.220	3.220	JD	2,809	1,043,870	06/30/2016	06/30/2023
G9408*-AC-6	Willow HoldCo 1 Ltd; and Great Subordina		B		2	27,725,000	100.8800	24,928,015	24,709,979	24,709,979	0	0	0	(1,535,643)	3.330	3.330	JD	2,254	837,788	06/30/2016	07/01/2024
G9523#-AF-5	Weir Group plc Senior Note		D		2	3,500,000	100.0900	3,503,267	3,500,000	3,500,000	0	0	0	0	4.270	4.270	FA	56,044	149,450	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		D		2	8,662,820	100.2100	8,669,495	8,651,040	8,658,477	0	(1,634)	0	0	4.340	4.317	FA	140,796	375,455	04/01/2016	02/16/2023
G9605#-AB-5	Whitbread plc Series B Senior Note		D		2	6,500,000	101.9700	6,627,865	6,500,000	6,500,000	0	0	0	0	5.230	5.230	FA	130,314	339,950	08/13/2010	08/13/2020
G9605#-AG-4	Whitbread plc Senior Note		B		2	1,011,905	106.1600	847,178	797,995	797,995	0	0	0	(49,593)	4.890	4.890	MS	12,465	41,106	09/06/2011	09/07/2021
G9766#-AE-4	Workspace Group plc Senior Unsecured Not		B		2	5,079,826	99.2500	4,967,931	5,005,545	5,005,545	0	0	0	(311,078)	3.190	3.190	FA	59,879	167,789	08/16/2017	08/16/2027
G9851#-AA-8	Yorkshire Water Services Ltd Senior Secu		B		1Z	53,855,476	99.3800	52,076,737	52,403,036	52,403,036	0	0	0	(1,452,440)	3.080	3.080	MS	416,953	0	09/28/2018	09/28/2034
G9851#-AB-6	Yorkshire Water Services Ltd Senior Secu		B		1Z	17,834,941	98.5900	17,109,730	17,353,946	17,353,946	0	0	0	(480,994)	3.170	3.170	MS	142,114	0	09/28/2018	09/28/2038
H1709#-AE-0	CREDIT SUISSE NASSAU BRANCH CORP SINKING		D	4	1	13,116,468	84.5600	13,671,004	16,167,224	14,949,869	0	521,320	0	0	0.000	3.581	JAN	0	667,025	04/01/2015	01/15/2022
H2731#-AA-8	Franke Holding AG Senior Note		B		2	22,533,481	103.8100	27,817,393	26,796,510	26,796,510	0	0	0	(310,724)	4.420	4.420	MN	108,571	1,171,055	11/28/2007	11/28/2019
000000-00-0	Franke Holding AG Senior Unsecured Note		B		1Z	50,479,556	101.0200	51,239,945	50,720,227	50,720,227	0	0	0	240,671	1.310	1.310	JD	22,148	0	12/19/2018	12/19/2030
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N		D	4	5GI	53,000,000	95.9400	50,847,605	53,000,000	53,000,000	0	0	0	0	3.300	3.300	MS	451,825	1,744,142	03/31/2016	03/31/2028
K3752@-AA-8	Copenhagen Airports Denmark Senior Note		B		2FE	15,050,000	109.7700	13,824,946	12,594,327	12,594,327	0	0	0	(665,323)	4.210	4.210	JD	1,473	536,305	02/19/2014	12/30/2022
K8553*-AA-0	Scandlines ApS Senior Secured Note		B	4	2FE	79,100,982	99.3300	79,343,988	79,880,113	79,880,113	0	0	0	(4,028,420)	2.550	2.550	JD	5,658	2,058,682	07/13/2017	10/02/2028
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		B		2	33,000,000	113.1500	32,936,036	29,107,986	29,107,986	0	0	0	(1,467,940)	4.725	4.725	MN	118,433	1,379,684	11/30/2012	11/30/2022
L0175#-AC-6	Alpha Trains Finance S.A. Debt in an Inf		B	4	2	34,843,110	99.2200	37,278,202	37,572,777	37,572,777	0	0	0	(1,894,826)	1.183	1.179	JD	1,235	442,532	12/13/2016	06/30/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L0175#-AD-4	Alpha Trains Finance S.A. Debt in an Inf		B	4	2	1,785,040	98.1400	1,889,078	1,924,883	1,924,883	0	0	0	(97,073)	1.040	1.069	JD	56	20,502	12/13/2016	12/31/2028
L2614#-AA-5	Dolomies Et Chaux Senior Unsecured		D		1Z	58,000,000	99.0700	57,460,496	58,000,000	58,000,000	0	0	0	0	3.500	3.500	JD	28,194	2,030,000	07/10/2015	06/26/2025
L4670#-AB-0	H.I.G Luxembourg Hldgs 7S Sarl Secured S		B		5	0	0.0000	0	0	0	0	0	0	(12,848)	14.500	0.000	MJSD	0	62,900	12/30/2017	12/30/2022
L7272@-AC-5	Oriflame Cosmetics Global S.A. Senior No		D		2FE	35,000,000	101.9900	35,695,072	35,000,000	35,000,000	0	0	0	0	5.460	5.460	JJ	891,800	1,911,000	07/13/2011	07/13/2021
L7272@-AH-4	Oriflame Cosmetics Global S.A. Senior Un		B	4	2FE	41,828,426	98.6200	41,977,534	42,563,793	42,563,793	0	0	0	(2,146,527)	2.450	2.451	JD	2,897	1,059,736	06/29/2017	06/29/2029
L7272@-AJ-0	Oriflame Cosmetics Global S.A. Senior Un		B	4	2FE	52,150,968	97.6800	46,825,709	47,938,549	47,938,549	0	0	0	(4,212,419)	2.450	2.450	MN	182,699	592,162	05/03/2018	05/03/2030
N0797#-AD-0	Attero Holding NV Senior Secured Note		B	4	2	0	0.0000	0	0	0	0	0	0	0	2.870	0.000	MS	0	563,010	09/17/2014	09/17/2021
N1492@-AE-6	Boskalis Finance B.V. Senior Note		D		2	1,000,000	98.6600	986,598	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N2962#-AG-8	Eneco Holding NV Series B Senior Note		D		1	21,521,572	101.2200	20,749,470	20,500,000	20,579,038	0	(226,436)	0	0	7.120	5.969	MN	227,049	1,459,600	08/19/2014	05/05/2019
N3070*-AA-2	Essential Capital ConsortiumBV Debt		D	4	5GI	1,750,979	96.2700	1,802,939	1,872,727	1,841,963	0	28,485	0	0	4.000	5.979	MN	8,739	77,506	12/16/2016	12/18/2019
N4282*-AG-1	Royal Friesland Campina N V Senior Note		D	4	2	19,610,477	98.2500	19,224,726	19,567,300	19,599,617	0	(3,097)	0	0	4.010	3.969	FA	263,729	784,649	04/01/2016	08/30/2027
N4445#-AY-2	Imtech Capital BV Senior Note		B		6*	1,827,587	11.7700	2,025,165	17,202,136	1,923,231	0	0	0	(96,990)	5.813	128.881	JD	0	0	06/18/2014	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		B		6*	2,606,376	11.9000	2,932,217	24,641,735	2,742,777	0	0	0	(138,321)	6.240	131.698	JD	0	0	06/18/2014	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		B		6*	119,618	10.9800	128,830	1,173,333	117,118	0	0	8,500	(16,004)	5.813	126.578	JD	0	0	06/18/2014	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		B		6*	354,757	11.0300	382,078	3,465,132	347,343	0	0	23,005	(47,231)	6.240	129.077	JD	0	0	06/18/2014	07/15/2017
N5224#-AG-5	Lekkerland Finance B.V. Senior Note		D		2	22,700,000	101.2000	22,972,139	22,700,000	22,700,000	0	0	0	0	6.460	6.460	FA	549,908	1,466,420	08/16/2007	08/16/2019
N5321#-AA-0	Low & Bonar Technical Textiles Senior Un		B	4	3	59,036,250	94.0400	56,437,786	60,015,375	60,015,375	0	0	0	(3,026,625)	2.870	2.569	MS	569,363	1,707,049	09/02/2016	09/02/2026
N5375@-AA-7	Messer Finance B.V. Senior Secured Note		B		2	12,979,649	107.4300	11,031,508	10,268,295	10,268,295	0	0	0	(517,839)	4.550	4.550	JD	22,063	468,934	06/14/2011	06/14/2021
N5375@-AF-6	Messer Finance B.V. Senior Secured Note		B		2	15,659,577	107.0900	15,566,618	14,536,131	14,536,131	0	0	0	(733,069)	3.680	3.680	FA	221,401	562,679	08/02/2012	08/02/2022
N5946*-AA-9	NSI N.V. Senior Unsecured Note		B		2	28,089,152	98.9000	26,732,464	27,028,715	27,028,715	0	0	0	(1,060,436)	2.410	2.410	JJ	273,223	333,674	01/30/2018	01/30/2026
N6704@-AN-9	Oiltanking Finance B.V. Senior Note		B		2	60,870,000	113.6000	60,525,267	53,279,893	53,279,893	0	0	0	(2,686,949)	3.932	3.932	AO	395,716	2,169,736	10/23/2012	10/23/2027
N7334#-AC-7	Wereldhave NV Senior Note		D		2	17,500,000	102.7700	17,984,591	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7334#-AL-7	Wereldhave NV Senior Note		B		2	1,109,894	104.1000	1,111,082	1,067,312	1,093,985	0	(7,153)	0	(55,555)	2.550	1.823	JJ	11,945	28,567	04/01/2016	07/25/2022
N7334#-AN-3	Wereldhave NV Senior Note		B		2	48,500,000	102.5800	51,239,143	49,948,446	49,948,446	0	0	0	(2,518,941)	2.100	2.100	JJ	477,840	1,097,663	07/17/2015	07/17/2023
N8084*-AD-9	Sligro Food Group Nederland B Series B G		D		2	23,450,000	100.0600	23,464,931	23,450,000	23,450,000	0	0	0	0	4.150	4.150	JD	64,878	973,175	12/07/2010	12/07/2020
N8084*-AE-7	Sligro Food Group Nederland B Sr. Unsecu		B		2	14,171,000	99.6900	14,303,935	14,348,608	14,348,608	0	0	0	(723,612)	1.330	1.330	AO	41,878	199,317	04/12/2016	04/12/2023
N8084*-AF-4	Sligro Food Group Nederland B Senior Uns		B		2	19,194,937	99.1200	19,112,950	19,281,804	19,281,804	0	0	0	(972,397)	1.670	1.670	MS	103,758	337,351	09/05/2017	09/05/2025
N8244#-AB-6	Stedin Holding NV Senior Note		B		1	73,912,500	100.4500	78,949,134	78,598,209	78,598,209	0	0	0	(3,963,773)	1.440	1.440	MS	358,408	1,187,407	03/07/2017	03/08/2027
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N		B		2	24,032,539	106.4700	20,967,796	19,693,761	19,693,761	0	0	0	(993,173)	5.464	5.464	AO	194,290	1,105,271	10/26/2010	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note		B		2	32,000,000	103.3600	29,539,819	28,578,750	28,578,750	0	0	0	(1,441,250)	5.060	5.060	JJ	658,772	1,513,288	01/17/2012	01/17/2020
N9361#-AB-1	Vesteda Finance BV Senior Unsecured Note		B		2FE	99,090,000	101.2500	108,833,963	107,491,681	107,491,681	0	0	0	(5,420,894)	1.800	1.800	JD	80,619	1,939,209	12/16/2016	12/16/2026
N9651*-AA-6	Woodward International Holding Senior Un				2	6,075,100	96.8900	5,985,491	6,177,505	6,177,505	0	0	0	(311,537)	1.310	1.310	MS	22,030	85,376	09/23/2016	09/25/2028
P0091#-AA-7	Aeris Holding Costa Rica S.A. Senior Sec		D	4	3FE	19,009,099	100.8000	19,176,630	19,025,412	19,013,971	0	1,904	0	0	7.250	7.265	MN	176,249	1,379,342	04/01/2016	11/15/2025
P0156P-AC-3	ALFA SAB DE CV CORP FOREIGN		D	2	2FE	16,933,125	98.3100	15,238,050	15,500,000	16,905,780	0	(23,806)	0	0	6.875	6.155	MS	284,167	1,065,625	11/20/2017	03/25/2044
P2397*-AA-8	Cerveceria Costa Rica, S.A. Senior Unsec		C		3	57,000,000	91.7400	52,294,331	57,000,000	57,000,000	0	0	0	0	4.720	4.720	JD	52,313	2,690,400	07/06/2017	06/24/2024
P2604#-AA-3	Cibanco SA Institucion De Banc Senior Se		D		3Z	23,370,000	95.1300	22,231,297	23,370,000	23,370,000	0	0	0	0	6.500	6.552	MJSD	92,831	1,519,050	12/13/2016	12/11/2023
P2604*-AA-7	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2Z	79,500,000	98.5600	78,351,139	79,500,000	79,500,000	0	0	0	0	5.550	5.550	JD	12,256	4,412,250	06/30/2016	06/30/2023
P2604*-AB-5	CIBanco SA Inst Banca Mlt Div Senior Uns		D		2Z	8,680,000	95.6100	8,298,964	8,680,000	8,680,000	0	0	0	0	5.440	5.440	MS	119,360	472,192	09/30/2016	09/30/2026
P3515#-AA-9	Trust F/1909 Senior Secured Note		D		3	45,715,000	97.8800	44,743,821	45,715,000	45,715,000	0	0	0	0	6.500	6.552	FMAN	330,164	2,971,475	08/25/2015	08/22/2022
P3596@-AA-3	EVM Energia del Valle de Mex Debt in a P		D	4	2FE	28,909,806	94.9800	27,457,414	28,909,806	28,909,806	0	0	0	0	6.020	6.022	JD	4,834	483,436	09/24/2018	12/31/2040
P4000*-AA-3	Corporacion Vesta, S.A.B.de CV Senior Un		D		2FE	14,405,000	97.0500	13,979,975	14,405,000	14,405,000	0	0	0	0	5.030	5.030	MS	199,257	724,572	09/22/2017	09/23/2024
P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un		D		2FE	14,405,000	95.9000	13,814,922	14,405,000	14,405,000	0	0	0	0	5.310	5.310	MS	210,349	764,906	09/22/2017	09/22/2027
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un		D		2Z	45,000,000	98.5000	44,326,253	45,000,000	45,000,000	0	0	0	0	5.850	5.850	MN	226,688	1,316,250	05/31/2018	05/31/2028
P5888#-AA-3	Sesajal, S.A. de C.V. Senior Unsecured N		D	4	4	15,000,000	95.3000	14,294,707	15,000,000	15,000,000	0	0	0	0	6.000	6.044	FMAN	112,500	900,000	11/16/2017	11/19/2024
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured		D	4	2	51,500,000	96.4000	49,643,910	51,500,000	51,500,000	0	0	0	0	4.510	4.535	MJSD	103,229	1,741,988	03/15/2018	12/15/2028
P9365#-AA-7	Transmisora Electrica del Nort Debt in a		D	4	5GI	16,833,909	102.1900	17,202,884	16,833,909	16,833,909	0	0	0	0	5.940	5.948		461,081	583,295	12/16/2016	12/31/2042
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note		D		3FE	7,000,000	96.1500	6,730,543	7,000,000	7,000,000	0	0	0	0	6.250	6.250	MS	138,542	218,750	09/06/2018	03/07/2025
Q00058-AB-1	AHACS Pty Ltd Senior Unsecured Note		B		2	9,918,421	100.9500	9,351,169	9,263,158	9,263,158	0	0	0	(655,263)	5.320	5.320	JD	6,844	235,338	06/27/2018	06/26/2028
Q0182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2Z	9,420,000	99.0700	9,043,742	9,128,259	9,128,259	0	0	0	(291,741)	5.000	5.000	MS	120,442	0	09/26/2018	09/26/2028
Q00000-00-0	Alinta Energy Finance Pty Ltd Senior Uns		B		2Z	3,165,000	99.6200	3,055,198	3,066,979	3,066,979	0	0	0	(98,021)	4.760	4.760	MS	38,525	0	09/26/2018	09/28/2026
Q0458*-AD-1	AquaSure Finance Pty Ltd Senior Secured		D		2FE	9,250,000	96.7100	8,945,290	9,250,000	9,250,000	0	0	0	0	3.280	3.280	JJ	142,429	303,400	07/13/2015	07/12/2027
Q0697#-AC-0	Ausgrid Finance Pty Ltd Senior Secured N		D		2FE	27,060,000	95.6300	25,878,006	27,060,000	27,060,000	0	0	0	0	3.750	3.750	AO	253,688	1,014,750	09/06/2017	10/01/2032
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note		B		1	15,553,200	104.2100	14,295,599	13,717,800	13,717,800	0	0	0	(691,800)	1.930	1.919	NOV	36,268	260,573	11/12/2014	11/12/2024
Q1297#-AG-3	CSL Finance PTY Ltd. Senior Note		B		1	17,215,000	104.4200	15,855,266	15,183,495	15,183,495	0	0	0	(765,716)	2.100	2.088	NOV	43,679	313,819	11/12/2014	11/12/2026
Q1297#-AJ-7	CSL Finance PTY Ltd. Senior Unsecured No		B		1	16,117,648	101.4700	16,183,900	15,949,245	15,949,245	0	0	0	(184,942)	0.955	0.955	OCT	35,117	151,188	10/08/2015	10/08/2025
Q1842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra		D		2	5,800,000	99.5500	5,774,082	5,800,000	5,800,000	0	0	0	0	4.150	4.150	JJ	110,321	240,700	07/16/2014	07/16/2021
Q2308#-AD-5	Charter Hall Invest Mgt Ltd Senior Unsec		B		2FE	10,038,600	107.2000	9,810,727	9,152,000	9,152,000	0	0	0	(1,015,950)	5.120	5.120	MN	49,461	491,845	05/23/2017	05/23/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q2309#-AA-0	Charter Hall Wholesale Mgt Ltd Senior Se		B		2Z	90,366,379	104.5800	87,357,338	83,531,947	83,531,947	0	0	0	(9,272,758)	5.000	5.000	MN	580,083	4,388,690	05/11/2017	05/11/2027
Q2887#-AB-8	Goodman Property Trust Senior Secured No		D		2FE	9,000,000	97.1700	8,745,278	9,000,000	9,000,000	0	0	0	0	3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q2887#-AC-6	Goodman Property Trust Senior Secured No		D		2FE	10,500,000	96.2800	10,109,849	10,500,000	10,500,000	0	0	0	0	3.710	3.710	JD	17,313	389,550	06/15/2015	06/17/2030
Q3300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No		D		2	11,220,000	99.4700	11,160,986	11,220,000	11,220,000	0	0	0	0	3.680	3.680	MS	118,134	412,896	09/18/2014	09/20/2021
Q3384#-AA-6	Eclipx Group Limited Senior Secured Note		B		3Z	23,822,623	95.7400	21,896,676	22,870,757	22,870,757	0	0	0	(951,865)	6.350	6.350	JJ	609,156	0	07/31/2018	07/31/2025
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		B		2FE	19,774,908	119.5200	15,449,906	12,926,217	12,926,217	0	0	0	(1,434,920)	8.000	8.000	JJ	485,451	1,123,222	07/12/2011	07/12/2023
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un		D		1	11,535,000	95.8700	11,058,636	11,535,000	11,535,000	0	0	0	0	3.310	3.310	FA	149,542	381,809	08/10/2016	08/11/2031
Q3915#-AF-3	Fletcher Building Ltd Senior Note		B		2	30,481,494	106.7800	22,354,228	20,935,582	20,935,582	0	0	0	(2,324,028)	9.610	8.360	JJ	955,657	2,109,396	01/10/2012	01/10/2022
Q3915#-AG-1	Fletcher Building Ltd Senior Note		D		2	3,800,000	95.8900	3,643,654	3,800,000	3,800,000	0	0	0	0	6.620	5.370	JJ	119,491	239,685	01/10/2012	01/10/2024
Q3915*-AC-4	Fletcher Building Holdings Ltd Senior Un		D		2	5,250,000	84.6600	4,444,568	5,250,000	5,250,000	0	0	0	0	4.950	3.700	JJ	116,222	243,469	07/20/2016	07/20/2026
Q3915*-AG-5	Fletcher Building Holdings Ltd Sr. Unsec		B		2	9,800,000	85.0800	7,642,681	8,983,453	8,983,453	0	0	0	(809,117)	5.182	3.932	JJ	208,192	465,767	07/20/2016	07/20/2028
Q3958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		B		2FE	23,998,050	121.1800	21,753,755	17,952,000	17,952,000	0	0	0	(1,992,825)	6.590	6.590	JD	55,866	1,236,223	12/15/2014	12/14/2029
Q3971@-AE-9	GPT RE Limited Senior Unsecured		D		1	12,500,000	99.4500	12,431,694	12,500,000	12,500,000	0	0	0	0	3.370	3.370	JD	33,934	421,250	06/02/2016	06/02/2027
Q3971@-AF-6	GPT RE Limited Senior Unsecured		D		1	7,500,000	99.3700	7,452,490	7,500,000	7,500,000	0	0	0	0	3.420	3.420	JD	20,663	256,500	06/02/2016	06/02/2028
Q3972@-AC-2	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	2,947,100	110.4200	3,170,067	2,870,843	2,870,843	0	0	0	(318,688)	5.560	5.560	JD	7,538	166,795	12/14/2015	12/15/2025
Q3972@-AD-0	GTA Finance Company Pty Ltd Senior Unsec		B		2FE	9,395,100	112.2500	10,273,362	9,152,000	9,152,000	0	0	0	(1,015,950)	5.750	5.750	JD	24,850	549,898	12/14/2015	12/14/2027
Q3973#-AA-3	GPT Funds Management Limited Senior Unse		D		1	13,940,000	98.3600	13,711,186	13,940,000	13,940,000	0	0	0	0	3.670	3.670	JD	18,474	511,598	12/18/2017	06/18/2029
Q5425*-AA-6	LCT-MRE Nominees Pty Limited Senior Secu		B		3	15,047,000	103.4800	14,934,683	14,432,000	14,432,000	0	0	0	(1,602,075)	4.900	4.930	FMAN	81,373	752,981	05/20/2016	05/22/2028
Q6235#-AH-5	Mirvac Group Finance Limited Senior Note		B		2	1,104,371	111.0300	1,024,012	922,248	978,180	0	(13,544)	0	(108,813)	6.940	5.226	JD	2,311	66,354	04/01/2016	12/19/2022
Q6235#-AQ-5	Mirvac Group Finance Limited Senior Unse		B		1FE	21,733,600	101.8200	20,849,949	20,477,054	20,477,054	0	0	0	(2,273,127)	4.730	4.730	MS	277,117	1,027,862	09/20/2016	09/20/2027
Q6518#-AC-4	NSW Ports Finance Co Pty Ltd Senior Secu		B		2FE	8,650,000	103.9100	8,282,150	7,970,681	7,970,681	0	0	0	(884,813)	4.860	4.860	AO	66,715	402,837	04/29/2015	04/29/2030
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In		D		2FE	17,400,000	102.8600	17,897,631	17,400,000	17,400,000	0	0	0	0	5.670	5.670	MN	128,804	986,580	01/15/2014	11/14/2023
Q6916*-AA-0	Northern Territory Airport Senior Secure		B		2Z	18,793,500	101.8500	18,283,785	17,952,000	17,952,000	0	0	0	(1,992,825)	5.135	5.135	JD	38,410	958,008	06/16/2016	06/16/2026
Q6916*-AB-8	Northern Territory Airport Senior Secure		B		2Z	2,610,800	101.6600	2,535,417	2,493,899	2,493,899	0	0	0	(276,844)	5.375	5.375	JD	5,585	139,307	06/16/2016	06/16/2028
Q6993#-AB-0	Novion RE Limited Senior Note		D		1FE	25,000,000	99.3600	24,839,120	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	947,500	12/19/2014	12/20/2027
Q7160#-AE-9	Orica Finance Limited Series A GTD Senio		D		2	14,623,852	100.5500	14,570,241	14,490,265	14,545,694	0	(29,208)	0	0	4.530	4.307	AO	120,342	656,409	04/01/2016	10/25/2020
Q7160#-AJ-8	Orica Finance Limited Senior Note		D		2FE	2,025,000	101.5400	2,056,200	2,025,000	2,025,000	0	0	0	0	4.590	4.590	MS	26,593	92,948	09/18/2013	09/18/2023
Q7160#-AK-5	Orica Finance Limited Senior Note		D		2FE	2,335,000	101.9200	2,379,908	2,335,000	2,335,000	0	0	0	0	4.740	4.740	MS	31,666	110,679	09/18/2013	09/18/2025
Q7450@-AH-3	Perth Airport Pty Ltd Senior Secured Not		B		2FE	1,185,574	104.9300	1,131,337	1,078,160	1,084,100	0	(407)	0	(120,351)	5.140	5.076	JJ	26,477	60,178	04/01/2016	07/09/2030
Q7702#-AA-2	Ports of Auckland Limited Senior Unsecur		B		2	20,387,000	103.2000	20,067,187	19,445,950	19,445,950	0	0	0	(941,050)	4.810	4.809	JD	2,598	512,761	06/21/2018	06/21/2028
Q7702#-AB-0	Ports of Auckland Limited Senior Unsecur		B		2	19,684,000	103.9900	19,525,245	18,775,400	18,775,400	0	0	0	(908,600)	5.060	5.059	JD	2,639	520,811	06/21/2018	06/21/2030
Q7702#-AC-8	Ports of Auckland Limited Senior Unsecur		B		2	11,448,004	104.4300	11,403,092	10,919,571	10,919,571	0	0	0	(528,432)	5.320	5.319	JD	1,614	318,462	06/21/2018	06/21/2033
Q7724#-AD-0	Powerco Ltd Senior Secured		D		2	10,594,231	100.2100	10,020,715	10,000,000	10,126,456	0	(84,771)	0	0	4.360	3.447	JD	29,067	436,000	01/01/2013	06/07/2020
Q7740#-AB-4	Precinct Prop. New Zealand Ltd Senior No		D		2Z	3,080,692	95.6300	2,868,895	3,000,000	3,063,093	0	(6,535)	0	0	4.230	3.923	JJ	54,285	126,900	03/15/2016	01/27/2027
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		B		2FE	16,457,900	115.5700	14,265,343	12,342,987	12,342,987	0	0	0	(1,370,177)	6.280	6.280	FA	294,984	833,385	08/14/2014	08/14/2029
Q8277*-AL-5	Santos Finance Limited Senior Note		D		2	25,000,000	101.1400	25,283,880	25,000,000	25,000,000	0	0	0	0	6.300	6.300	FA	651,875	1,575,000	08/02/2007	08/02/2019
Q8277*-AM-3	Santos Finance Limited Senior Note		D		2	14,350,000	107.1400	15,374,407	14,350,000	14,350,000	0	0	0	0	6.450	6.450	FA	383,085	925,575	08/02/2007	08/02/2022
Q8458*-AA-0	Servco Australia PTY LTD. Senior Unsecur				3	15,900,000	104.4600	15,470,082	14,810,267	14,810,267	0	0	0	(1,644,066)	6.130	6.130	FA	342,973	974,928	02/01/2017	02/15/2029
Q8562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not		B		2	53,827,300	108.5400	49,717,428	45,803,691	45,803,691	0	0	0	(2,309,918)	2.820	2.820	MN	150,694	1,312,031	11/19/2014	11/19/2024
Q8562*-AB-1	Sonic Healthcare Serv PTY Ltd Senior Uns		B		2	18,432,210	104.8700	20,179,419	19,242,722	19,242,722	0	0	0	(970,426)	2.220	2.220	JD	26,106	432,682	06/09/2016	06/09/2026
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		D		1FE	42,500,000	103.6300	44,043,537	42,500,000	42,500,000	0	0	0	0	4.670	4.670	FA	722,228	1,984,750	02/20/2014	02/20/2029
Q9093*-AC-5	Todd Petroleum Mining Co Ltd Senior Note		D		3Z	18,419,722	104.5800	18,928,348	18,100,000	18,321,145	0	(25,822)	0	0	5.220	5.225	MS	249,328	944,820	12/03/2014	03/26/2026
Q9194*-AA-7	Transurban Queensland Fin Pty Senior Sec		D		2FE	5,240,000	100.8100	5,282,349	5,240,000	5,240,000	0	0	0	0	4.160	4.160	MS	59,946	217,984	09/22/2015	09/22/2025
Q9194*-AF-6	Transurban Queensland Fin Pty Sr Secured		D		2FE	1,180,000	94.5800	1,116,014	1,180,000	1,180,000	0	0	0	0	3.550	3.550	JD	1,280	41,890	12/20/2016	12/20/2028
Q9194*-AG-4	Transurban Queensland Fin Pty Senior Sec		D		2FE	17,100,000	93.6500	16,013,558	17,100,000	17,100,000	0	0	0	0	3.700	3.700	JD	19,333	632,700	12/20/2016	12/20/2031
Q9389#-AE-0	Vector Limited Senior Note		D		2FE	30,150,000	98.7400	29,769,074	30,150,000	30,150,000	0	0	0	0	3.400	3.400	AO	219,258	1,025,100	10/14/2014	10/14/2021
Q9395*-AA-4	Vicinity Centres RE LTD Senior Unsecured		D		1	13,605,723	100.6200	13,665,695	13,580,975	13,599,535	0	(2,324)	0	0	3.860	3.837	JD	14,562	524,226	04/01/2016	12/22/2025
Q9396#-AE-1	Victoria PWR Networks Pty Ltd Senior Not		D		1	18,000,000	101.1400	18,204,870	18,000,000	18,000,000	0	0	0	0	4.470	4.470	JD	62,580	804,600	06/02/2011	06/03/2020
Q9396#-AP-6	Victoria PWR Networks Pty Ltd Senior Uns		D		1	25,500,000	98.2600	25,057,292	25,500,000	25,500,000	0	0	0	0	3.570	3.570	JD	55,633	910,350	06/09/2017	06/09/2027
Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note		D		2	31,400,000	95.9300	30,122,295	31,400,000	31,400,000	0	0	0	0	3.470	3.470	JJ	466,098	1,089,580	07/27/2017	07/27/2027
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		D		2	6,560,000	100.7300	6,607,820	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	57,263	274,864	09/16/2013	10/17/2022
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note		D	4	2FE	10,639,250	100.4500	10,686,685	10,639,250	10,639,250	0	0	0	0	4.660	4.660	MS	125,324	495,789	01/18/2017	03/30/2032
T0296#-AB-4	AMA SpA Senior Subordinated Note		B		5Z	0	0.0000	0	0	0	0	0	0	0	12.750	0.000	FMAN	0	281,384	02/13/2015	02/13/2022
T0296#-AC-2	AMA SpA Senior Secured Note		B	4	3Z	22,309,850	97.1800	21,323,738	21,942,274	21,942,274	0	0	0	(367,576)	3.900	3.899	MS	242,462	0	09/19/2018	09/19/2028
T0440#-AB-9	Aquafil SpA Senior Unsecured Note		B	4	2Z	29,444,483	111.9900	32,523,980	29,041,812	29,041,812	0	0	0	(402,670)	3.700	3.699	MS	301,470	0	09/20/2018	09/20/2028
T3420#-AA-9	CRIF SpA Senior Unsecured		B	4	2Z	13,541,667	101.9400	13,964,360	13,699,253	13,699,253	0	0	0	(690,865)	2.230	2.230	JJ	137,472	318,508	07/19/2016	07/19/2028
T3495*-AB-1	De'Longhi SpA Senior Unsecured		B	4	2	133,046,400	97.3600	132,322,539	135,917,777	135,917,777	0	0	0	(6,854,446)	1.650	1.650	JD	105,903	2,250,932	06/14/2017	06/14/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
T3708#-AA-2	Epta SpA Senior Unsecured Note		B		2Z	21,636,000	102.2700	23,382,561	22,863,000	22,863,000	0	0	0	(1,153,000)	2.300	2.300	MS	162,137	550,241	03/10/2016	03/10/2023
000000-00-0	Fabbrica Italian Sintetici SpA Senior Un		B	4	3Z	57,990,000	96.8700	55,366,811	57,157,500	57,157,500	0	0	0	(832,500)	2.860	2.859	JJ	712,913	836,943	01/24/2018	01/24/2028
T4758*-AA-3	GVS S.p.A. Senior Note		D	4	4	15,000,000	98.5800	14,786,392	15,000,000	15,000,000	0	0	0	0	6.750	6.499	JJ	483,750	993,750	01/09/2014	01/09/2024
T4758*-AB-1	GVS S.p.A. Senior Unsecured		B	4	4	28,787,145	95.1400	27,632,829	29,045,035	29,045,035	0	0	0	(1,464,765)	3.000	2.999	JJ	377,585	921,411	07/25/2017	07/25/2024
000000-00-0	L'Isolante K-Flex SpA Senior Unsecured N		B		3FE	18,870,000	97.1900	18,067,901	18,589,487	18,589,487	0	0	0	(280,513)	3.500	3.500	JJ	278,326	0	07/27/2018	07/27/2023
T4968@-AA-7	Sol SpA Senior Note		D	4	2Z	6,000,000	102.2600	6,135,889	6,000,000	6,000,000	0	0	0	0	4.750	4.749	JD	12,667	285,000	06/15/2012	06/15/2024
T4968@-AB-5	Sol SpA Senior Note		D	4	2Z	9,310,000	101.0000	9,402,779	9,310,000	9,310,000	0	0	0	0	4.250	4.249	MN	35,171	395,675	05/29/2013	05/29/2025
T4968@-AC-3	Sol SpA Senior Unsecured Note		B	4	2Z	12,415,826	102.6500	12,844,622	12,512,982	12,510,588	0	538	0	(630,890)	1.960	1.965	MS	74,258	256,845	04/01/2016	03/12/2027
T5398@-AA-4	Illycaffe S.p.A. Senior Unsecured Note		B	4	2Z	36,494,200	108.7000	41,358,569	38,046,826	38,046,826	0	0	0	(1,918,733)	3.350	3.350	JJ	534,611	1,344,811	07/30/2015	07/30/2027
T6000*-AA-4	Gnutti Carlo SpA Senior Secured Note		B	4	3Z	56,965,000	96.1300	54,946,221	57,157,500	57,157,500	0	0	0	192,500	3.097	3.096	JD	93,426	0	12/12/2018	12/12/2028
T6000@-AA-2	Immobiliare Grande Distribuzio Senior Un		B		2	93,082,000	97.2300	93,670,989	96,339,238	96,339,238	0	0	0	(4,858,467)	2.250	2.250	JJ	1,023,604	2,253,341	01/11/2017	01/11/2024
T7429@-AA-3	Piaggio SpA Senior Note		D	4	4Z	12,823,950	98.0400	12,574,794	12,825,508	12,824,659	0	215	0	0	6.500	6.531	JJ	349,673	929,849	04/01/2016	07/31/2021
000000-00-0	Orsero SpA Senior Unsecured Note		B	4	3Z	21,736,000	96.1700	20,976,194	21,811,366	21,811,366	0	0	0	75,366	3.700	3.700	AO	195,030	0	10/04/2018	10/04/2028
T7841#-AA-1	Recordati Ind Chim E Farm SpA Senior Not		D	4	2	39,520,000	100.2500	39,620,514	39,520,000	39,520,000	0	0	0	0	4.280	4.279	MS	427,562	1,691,456	09/30/2014	09/30/2026
T7841#-AC-7	Recordati Ind Chim E Farm SpA Senior Uns		B	4	2	80,366,850	98.5700	84,134,053	85,358,510	85,358,510	0	0	0	(4,304,700)	2.070	2.069	MN	152,152	1,777,161	05/31/2017	05/31/2032
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note		B	4	3Z	2,742,880	98.5700	2,433,593	2,468,916	2,468,916	0	0	0	(124,509)	4.650	4.648	AO	26,150	119,412	10/09/2014	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note		D	4	3	15,915,714	102.2900	16,279,490	15,915,714	15,915,714	0	0	0	0	6.000	6.044	MJSD	79,579	954,943	05/03/2013	05/03/2023
Y3175#-AD-4	Henland Finance Limited Senior Note		D		1	7,000,000	101.4700	7,102,974	7,000,000	7,000,000	0	0	0	0	6.280	6.280	JJ	190,493	439,600	07/25/2007	07/25/2019
Y7257O-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN		D		2FE	3,586,418	91.4200	3,336,684	3,650,000	3,591,563	0	5,145	0	0	3.667	3.881	MN	11,526	133,846	01/18/2018	11/30/2027
41360*-AA-6	Revelation Gas & Oil LLC			4	6	0	0.0000	0	0	0	(290,371)	0	(1,502,490)	0	13.808	52.085	MJSD	0	0	06/21/2017	12/31/2018
46361*-AZ-9	Irvine/Land Co LLC				1FE	0	0.0000	0	0	30	0	0	0	0	3.750	3.750	MN	0	0	11/02/2010	12/31/2018
64577*-AB-5	NJ Community Capital Fund#1				5	0	0.0000	0	0	0	0	0	0	0	8.000	8.605	MAT	(239,368)	0	06/28/2013	12/31/2018
90388@-AD-3	Ultra Resources				6	0	0.0000	0	0	0	0	0	0	0	7.770	0.000		0	(561,649)	03/05/2009	12/31/2018
90388@-AF-8	Ultra Resources				6	0	0.0000	0	0	0	0	0	0	0	5.500	0.000		0	(1,264,405)	02/16/2010	12/31/2018
90388@-AG-6	Ultra Resources				6	0	0.0000	0	0	0	0	0	0	0	5.600	0.000		0	(1,163,823)	02/16/2010	12/31/2018
90388@-AH-4	Ultra Resources				6	0	0.0000	0	0	0	0	0	0	0	5.850	0.000	MS	0	(882,479)	04/08/2016	12/31/2018
90388@-AJ-0	Ultra Resources				6	0	0.0000	0	0	0	0	0	0	0	4.510	0.000		0	(664,941)	08/19/2014	12/31/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						47,949,692,125	XXX	48,087,341,187	46,584,557,069	47,284,208,158	(4,162,652)	(36,767,358)	65,202,293	(367,657,656)	XXX	XXX	XXX	476,300,496	1,963,573,203	XXX	XXX
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2			4	1FM	565,656	85.8200	565,690	659,143	565,656	0	121,702	49,699	0	3.316	(2.197)	MON	364	0	06/10/2005	06/25/2029
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2			4	1FM	2,690,500	100.0000	3,127,044	3,127,100	3,071,847	0	21,645	0	0	3.466	5.159	MON	1,807	84,714	09/07/2007	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER			4	1FM	3,081,350	50.9200	3,587,690	7,045,737	2,104,109	0	(364,840)	0	0	2.636	3.785	MON	3,096	143,891	06/05/2007	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2			4	1FM	227,351	92.3400	733,513	794,360	32,187	0	(3,137)	0	0	4.306	211.378	MON	570	27,324	05/25/2018	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER			4	1FM	271,965	99.4000	301,947	303,761	278,205	0	4,189	0	0	4.756	8.117	MON	241	10,636	05/21/2007	12/25/2033
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER			4	1FM	1,761	29.4500	186,631	633,732	1,761	0	0	0	0	2.746	3,522.670	MON	290	0	11/12/2008	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER			4	1FM	181,220	97.2300	792,145	814,702	229,248	0	56,855	0	0	2.676	33.007	MON	363	0	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER			4	1FM	45,189	97.6200	1,208,011	1,237,440	45,189	0	(193,928)	0	0	2.726	329.734	MON	562	27,349	05/21/2007	06/25/2037
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE			4	1FM	73,125	100.0300	73,147	73,125	73,125	0	0	0	0	3.606	3.633	MON	44	2,269	07/24/2007	10/25/2034
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2			4	1FM	1,085,022	99.0600	1,064,202	1,074,279	1,077,206	0	(256)	0	0	5.161	5.146	MON	924	50,265	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	397,014	100.0700	394,960	394,689	396,654	0	(55)	0	0	5.356	5.286	MON	352	18,923	06/20/2007	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1FM	4,599,062	88.8300	5,685,597	6,400,496	4,599,062	0	(69,948)	0	0	7.756	3.712	MON	8,274	262,336	06/20/2007	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			4	1FM	26,894	102.1100	34,155	33,450	158	0	(14,818)	0	0	5.281	8,888.000	MON	29	1,476	11/15/2006	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2			4	1FM	3,755,600	99.3900	3,762,917	3,785,991	3,764,943	0	2,348	0	0	5.281	5.429	MON	3,332	181,689	06/13/2007	05/25/2033
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER			4	1FM	157,803	98.5600	161,468	163,825	120,242	0	184	0	0	4.981	11.206	MON	135	6,845	06/11/2007	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED			4	1FM	3,489,822	100.3100	3,685,446	3,674,101	3,512,820	0	(6,249)	0	0	4.123	4.928	MON	12,624	156,524	08/29/2006	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER			4	3FE	2	100.0000	2	2	2	0	0	0	0	3.406	3.430	MON	0	0	12/29/2017	06/25/2034
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE			4	1FM	9,166	100.6100	11,060	10,993	10,993	0	81	0	0	5.305	5.363	MON	24	536	06/23/2005	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER			4	1FM	314,530	99.9600	416,548	416,734	235,198	0	(20,269)	0	0	5.455	20.462	MON	947	19,602	07/26/2007	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6			4	1FM	734,801	99.8500	839,455	840,707	711,291	0	6,021	0	0	4.981	8.563	MON	698	36,875	09/06/2006	11/25/2033
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1			4	1FM	430,412	98.7300	1,497,264	1,516,578	543,841	0	43,274	0	0	4.606	21.776	MON	1,156	56,847	09/20/2008	03/25/2032
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT			4	1FM	1,758,700	79.4600	2,009,027	2,528,419	1,378,317	0	(68,971)	0	0	2.616	3.653	MON	1,103	53,069	11/03/2006	11/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			4	1FM	110,275	99.0100	365,037	368,692	110,275	0	(94,884)	0	0	6.000	119.946	MON	1,843	22,122	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			4	1FM	223,804	94.0500	442,059	470,009	316,095	0	(955)	0	0	5.750	23.554	MON	2,252	27,025	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			4	1FM	86,936	100.3900	86,922	86,584	86,707	0	(22)	0	0	3.706	3.650	MON	53	2,959	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1FM	86,306	99.7400	86,081	86,306	86,306	0	0	0	0	3.506	3.532	MON	50	2,528	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2			4	1FM	258,919	101.7800	263,540	258,919	258,919	0	0	0	0	4.006	4.040	MON	173	8,869	02/28/2003	11/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER			4	1FM	488,498	94.3300	524,113	555,640	428,985	0	(24,740)	0	0	5.881	3.961	MON	545	19,399	05/10/2007	01/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB			4	1FM	1,038,549	99.4100	1,115,723	1,122,317	1,068,686	0	11,203	0	0	3.791	6.139	MON	3,546	42,020	04/01/2016	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE			4	1FM	84,218	99.5500	89,611	90,018	89,644	0	853	0	0	3.752	5.908	MON	281	3,420	07/23/2007	11/25/2035
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	1,888	135.0100	243,609	180,444	1,888	0	0	0	0	4.381	8,888.000	MON	131	0	12/01/2007	01/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	567,036	98.4300	767,553	779,823	288,754	0	(2,348)	0	0	5.356	12.462	MON	696	38,030	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER			4	1FM	38,401	90.1600	34,951	38,765	38,480	0	35	0	0	4.306	4.463	MON	28	1,171	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			4	1FM	1,176,888	102.5800	1,201,583	1,171,366	1,173,969	0	(2,189)	0	0	7.150	6.955	MON	6,979	84,292	07/25/2007	02/25/2033
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	6	2	100.0000	2	2	2	0	0	0	0	2.626	(40.227)	MON	0	0	05/02/2011	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1FM	343,462	101.3200	348,009	343,462	343,462	0	0	0	0	4.081	4.116	MON	234	10,329	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2			4	1FM	332,142	98.6500	327,661	332,142	332,142	0	0	0	0	4.531	4.574	MON	251	10,346	03/04/2004	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC			4	1FM	593,798	99.5500	587,928	590,568	592,133	0	170	0	0	3.556	3.498	MON	350	18,022	02/22/2007	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	1,364,320	96.8800	1,550,844	1,600,862	1,366,396	0	1,997	0	0	4.231	8.340	MON	1,129	32,385	09/20/2006	05/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	100,365	99.0500	102,518	103,498	100,626	0	144	0	0	3.631	4.444	MON	63	3,237	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	1FM	120,600	99.5300	119,415	119,981	120,148	0	(73)	0	0	5.506	5.100	MON	110	8,849	02/08/2007	02/25/2033
126673-RQ-7	Countrywide Asset-Backed Certi CWL_04-13			4	1FM	3,529,181	101.6700	5,083,441	5,000,000	4,323,571	0	243,672	0	0	3.406	9.732	MON	2,812	167,793	08/16/2007	04/25/2035
12667F-SM-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-			4	1FM	88,921	98.1200	92,108	93,874	51,420	0	(19,587)	0	0	5.000	4.684	MON	391	4,679	11/07/2012	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			4	1FM	62,874	99.6300	61,215	61,443	61,404	0	(244)	0	0	5.250	4.725	MON	269	3,226	11/07/2012	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			4	1FM	285,145	100.1600	292,672	292,201	290,153	0	915	0	0	5.000	5.982	MON	1,218	14,610	04/12/2006	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9			4	1FM	274	8.2100	36,747	447,524	232	0	(141)	0	0	5.500	8,888.000	MON	2,051	0	05/19/2005	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			4	1FM	696	24.5000	202,303	825,858	696	0	0	0	0	5.500	0.000	MON	3,785	0	05/19/2005	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5			4	1FM	20,167	96.0300	21,520	22,411	15,875	0	(2,998)	0	0	7.000	(2.325)	MON	131	1,569	04/01/2016	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE			4	1Z	2	100.0000	2	2	2	0	0	0	0	2.616	0.000	MON	0	0	05/02/2011	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC			4	1	0	100.0000	4	4	0	0	0	0	0	5.627	0.000	MON	0	0	05/01/2015	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			4	1FM	1,378,865	98.1000	3,753,367	3,826,080	1,378,865	0	(446,015)	0	0	2.646	24.503	MON	1,687	81,459	07/27/2007	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3			4	1FM	36,905	100.2800	38,600	38,491	33,497	0	(1,408)	0	0	3.790	2.188	MON	122	1,399	04/01/2016	06/20/2035
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER			4	1FM	997,557	97.4000	970,880	996,779	997,630	0	(117)	0	0	3.156	3.160	MON	524	26,376	11/10/2006	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS			4	4FM	1,665,109	90.5600	1,658,084	1,831,032	1,663,369	0	(1,740)	0	0	4.236	5.474	MON	1,293	68,501	02/15/2007	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS			4	1FM	628,007	97.8700	615,953	629,383	628,939	0	19	0	0	3.226	3.260	MON	335	17,101	12/03/2004	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D			4	1FM	42,851	94.7600	139,610	147,335	58,692	0	554	0	0	3.506	16.666	MON	86	5,168	09/08/2004	09/25/2034
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT			4	1FM	577,693	97.9800	630,137	643,148	446,387	0	12,014	0	0	3.601	7.966	MON	386	19,920	08/20/2007	05/25/2034
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	1FM	29,349	101.2700	29,724	29,351	29,253	0	(2)	0	0	5.225	5.252	MON	128	1,551	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK			4	6	0	100.0000	2	2	0	0	0	0	0	5.762	0.000	MON	0	0	09/25/2015	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED			4	1FM	353,009	58.2600	1,226,159	2,104,540	230,126	0	(93,812)	0	0	5.276	5.037	MON	9,252	111,645	11/16/2006	11/25/2036
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	439,038	78.9000	528,215	669,438	478,598	0	81,141	0	0	4.006	5.081	MON	447	10,862	06/20/2007	02/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	1,184,611	98.9300	1,487,600	1,503,703	1,286,835	0	10,332	0	0	3.856	7.959	MON	966	50,462	10/25/2007	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	136,825	100.7600	137,142	136,102	136,513	0	91	0	0	3.556	3.337	MON	81	4,163	11/17/2006	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			4	1FM	402,014	100.1900	400,528	399,766	400,799	0	(45)	0	0	3.586	3.533	MON	239	13,228	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			4	1FM	352,446	102.1400	454,417	444,884	409,660	0	7,523	0	0	5.750	10.330	MON	2,132	25,581	04/28/2004	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			4	1FM	446,001	96.7000	860,550	889,920	576,980	0	6,011	0	0	5.500	17.273	MON	4,079	48,946	12/22/2004	02/25/2035
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			4	6	4	100.0000	4	4	4	0	0	0	0	2.616	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT			4	6	1	100.0000	1	1	1	0	0	0	0	2.616	(508.784)	MON	0	0	11/01/2010	07/25/2034
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE			4	1FM	188,934	100.8500	188,929	187,340	188,934	0	2,859	3,565	0	5.356	5.109	MON	167	8,688	07/28/2006	12/25/2032
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3			4	1FM	206,651	100.5400	207,769	206,651	206,651	0	0	0	0	3.856	3.887	MON	132	6,935	11/16/2004	12/25/2034
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA			4	1FM	975,914	100.2900	978,746	975,915	973,302	0	(389)	0	0	6.039	6.020	MON	4,911	44,196	06/14/2002	11/25/2032
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			4	1FM	733,201	98.6500	727,901	737,853	731,429	0	(499)	0	0	4.466	4.585	MON	2,746	33,438	11/18/2003	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			4	1FM	531,347	97.7000	558,828	572,001	492,358	0	(11,468)	0	0	4.466	6.133	MON	2,129	25,922	10/17/2003	10/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA			4	1FM	216,349	101.5200	219,647	216,349	216,068	0	(19)	0	0	4.823	4.830	MON	870	10,538	04/15/2004	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3			4	1FM	1,288,492	99.8800	1,286,917	1,288,492	1,288,492	0	0	0	0	4.570	4.566	MON	4,907	54,464	07/14/2004	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED			4	1FM	137,408	48.8300	296,878	608,000	68,056	0	22,354	0	0	4.336	20.709	MON	2,197	4,663	05/22/2006	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER			4	1FM	3,081,324	99.1200	3,964,848	4,000,000	3,730,249	0	119,358	0	0	3.196	6.473	MON	2,110	107,467	10/18/2007	11/25/2035
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20			4	1FM	1,036,617	88.3400	1,503,417	1,701,815	1,036,617	0	171,292	0	0	5.131	9.383	MON	1,455	0	02/01/2013	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF			4	1FM	772,868	97.4300	819,876	841,510	789,768	0	6,401	0	0	3.481	5.334	MON	488	25,040	07/19/2004	02/25/2034
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE			4	1FM	13,073,672	85.9300	28,218,904	32,839,291	13,073,672	0	(1,155,563)	0	0	2.666	8.230	MON	14,593	705,825	03/13/2012	12/25/2037
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER			4	1FM	98,003	99.9400	101,076	101,133	100,878	0	286	0	0	3.196	3.800	MON	53	2,717	10/01/2007	01/25/2035
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT			4	1FM	126,920	109.2100	141,535	129,603	129,603	0	3,654	0	0	2.946	3.978	MON	63	3,106	07/28/2006	12/25/2026
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	3,199	101.2200	3,227	3,188	3,197	0	6	0	0	3.670	1.523	MON	4	94	05/16/2006	10/20/2032
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	31,282	101.0400	54,755	54,193	32,350	0	0	0	0	5.245	24.998	MON	95	0	12/24/2008	03/20/2033

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER			4	1FM	6,572	99.4600	6,522	6,557	6,654	0	92	0	0	4.606	4.513	MON	5	314	11/03/2006	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			4	1FM	662,374	104.1300	690,891	663,505	662,008	0	19	0	0	5.500	5.511	MON	3,041	36,493	09/09/2004	01/25/2034
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO			4	1FE	79,069,669	100.3600	80,479,962	80,190,850	79,077,297	0	7,627	0	0	3.750	4.067	MON	501,193	250,596	11/20/2018	10/25/2057
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT			4	1FM	146,123	57.7800	184,457	319,249	89,414	0	(11,402)	0	0	2.606	2.021	MON	139	6,667	10/08/2008	07/25/2036
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER			4	1FM	409,413	100.0400	544,745	544,550	522,287	0	17,022	0	0	2.946	10.652	MON	267	13,250	08/15/2007	04/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR			4	1FM	88,807	100.1500	88,970	88,840	88,840	0	0	0	0	8.860	9.025	MON	131	7,875	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR			4	5GI	39,016	100.1200	39,072	39,028	39,028	0	0	0	0	8.370	8.515	MON	54	3,272	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR			4	5GI	17,845	100.0600	17,864	17,853	17,853	0	0	0	0	7.580	7.703	MON	23	1,356	12/31/1996	12/26/2025
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			4	1FM	653,822	100.8900	668,475	662,558	655,262	0	782	0	0	4.714	5.110	MON	2,603	26,631	05/23/2012	06/25/2035
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1FM	6,561,830	99.7000	8,277,890	8,302,457	7,945,442	0	213,305	0	0	2.766	7.137	MON	3,828	186,865	08/20/2007	02/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			4	1FM	159,792	73.9500	3,082,644	4,168,794	159,792	0	(1,612,993)	0	0	2.616	174.404	MON	1,796	87,487	08/22/2006	08/25/2036
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	604,073	99.9300	599,800	600,228	602,025	0	(80)	0	0	3.631	3.588	MON	363	18,774	05/07/2007	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	470,971	98.3000	461,529	469,504	470,097	0	86	0	0	3.301	3.293	MON	256	13,114	10/06/2006	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	0	99.2400	0	0	0	0	0	0	0	3.406	0.000	MON	0	0	05/14/2007	07/25/2034
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			4	1FM	2,822,243	48.6000	3,723,011	7,660,366	2,822,243	0	(213,173)	0	0	2.606	3.604	MON	3,327	150,023	09/12/2006	08/25/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			4	1FM	411,912	105.6300	535,508	506,969	443,401	0	1,022	0	0	5.500	10.014	MON	2,324	27,883	12/03/2004	12/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W			4	1FM	331,363	99.5900	329,998	331,363	331,363	0	0	0	0	3.376	3.400	MON	186	9,507	11/23/2004	10/25/2034
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	468,209	99.4400	483,351	486,046	478,486	0	1,759	895	0	4.981	5.504	MON	404	21,855	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	1,117,324	100.1600	1,112,048	1,110,236	1,113,838	0	(446)	0	0	5.431	5.350	MON	1,005	54,108	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W			4	1FM	403,074	98.6700	401,754	407,159	403,754	0	617	0	0	5.356	5.622	MON	363	18,741	02/15/2007	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1FM	7,338	105.4900	7,622	7,225	7,226	0	(4)	0	0	5.206	5.211	MON	6	341	05/22/2006	09/25/2032
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER			4	1FM	4,484,345	93.9400	5,535,005	5,891,760	4,484,345	0	(197,445)	0	0	2.766	2.459	MON	2,716	148,138	05/25/2006	01/25/2037
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			4	1FM	1,978,445	58.4600	4,103,320	7,019,124	1,978,445	0	(395,240)	0	0	2.646	13.195	MON	3,096	144,992	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT			4	1FM	3,901,986	57.0000	6,048,120	10,611,722	3,901,986	0	(210,521)	0	0	2.676	3.890	MON	4,733	187,892	06/01/2007	07/25/2037
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			4	1FM	20,573,244	99.4900	24,873,486	25,001,846	23,308,242	0	537,404	0	0	3.121	6.365	MON	13,006	639,892	08/22/2007	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3			4	1FM	19,658	108.6400	24,065	22,152	15,756	0	161	0	0	5.476	10.385	MON	20	1,107	12/13/2004	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	461,060	85.8800	712,247	829,310	1,957	0	(34,562)	0	0	5.836	5.935	MON	807	24,401	11/15/2006	03/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	27,461	96.3900	85,045	88,231	2,103	0	0	0	0	5.956	8,888.000	MON	88	0	07/28/2006	04/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1			4	1FM	891,368	97.4100	999,942	1,026,495	704,269	0	(23,057)	0	0	5.356	11.173	MON	916	50,059	02/15/2007	05/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	334,315	99.1600	330,218	333,014	333,514	0	(12)	0	0	3.556	3.549	MON	197	10,163	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	75,744	96.9400	88,472	91,260	65,944	0	(5,473)	0	0	5.131	13.031	MON	78	4,017	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	477,151	98.7600	469,108	474,999	476,012	0	(67)	0	0	3.526	3.485	MON	279	14,351	11/17/2006	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	11,033	96.0900	13,178	13,714	7,670	0	(1,821)	0	0	5.206	14.377	MON	12	648	10/04/2006	10/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-			4	1FM	15,939	96.4300	19,581	20,305	1,822	0	23	0	0	5.506	70.917	MON	19	1,021	09/18/2006	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	32,920	89.1800	184,168	206,514	9,937	0	0	0	0	6.031	162.658	MON	208	0	07/28/2006	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-			4	1FM	90	99.9600	91	91	90	0	0	0	0	3.376	4.322	MON	0	3	09/09/2004	01/25/2032
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2			4	1FM	211,350	98.4200	265,318	269,567	152,387	0	(22,136)	0	0	4.981	8.663	MON	224	12,118	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	189,331	101.1800	190,873	188,650	188,887	0	(110)	0	0	4.036	3.939	MON	127	6,675	05/11/2007	01/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	391,239	96.1500	896,965	932,852	5,768	0	0	0	0	4.831	3,594.350	MON	751	0	01/06/2006	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			4	1FM	74,342	97.0900	114,427	117,851	20,007	0	988	0	0	4.906	36.177	MON	96	5,210	11/03/2006	09/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	182,998	99.2600	324,007	326,436	54,890	0	2,182	0	0	4.906	35.280	MON	267	13,355	11/21/2005	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			4	1FM	49,689	98.9400	161,200	162,926	9,937	0	0	0	0	5.206	101.946	MON	141	0	06/14/2007	10/25/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			4	1FM	1,296,553	67.8100	1,394,976	2,057,087	1,026,232	0	(84,624)	0	0	2.656	2.383	MON	911	44,005	07/27/2007	11/25/2036
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT			4	1FM	243,351	50.0000	377,933	755,815	242,997	0	8,522	0	0	2.636	3.620	MON	332	0	11/12/2008	07/25/2037
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	853,404	98.1600	837,394	853,137	855,162	0	(224)	0	0	3.226	3.212	MON	459	23,181	05/21/2007	07/25/2033
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT			4	1FM	0	99.9900	0	0	0	0	0	0	0	3.481	3.506	MON	0	0	05/23/2007	11/25/2034
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE			4	1FM	308,476	98.1200	307,831	313,732	294,878	0	(1,644)	0	0	3.361	5.049	MON	176	8,842	07/31/2007	10/25/2032
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			4	1FM	818,054	98.7600	802,795	812,847	815,066	0	21	0	0	3.406	3.378	MON	461	22,753	06/13/2007	01/25/2034
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER			4	1FM	2,384,242	75.1900	3,567,648	4,744,885	2,345,367	0	(156,982)	0	0	2.646	3.833	MON	2,093	100,614	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			1		2	100.0000	2	2	2	0	0	0	0	2.566	0.000	MON	0	0	03/06/2015	01/25/2037
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4			4	1FM	1,615,786	101.1000	1,633,524	1,615,817	1,614,301	0	(377)	0	0	4.332	4.339	MON	5,833	70,947	09/15/2004	09/25/2034
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A			4	1FM	1,611,606	99.0200	1,792,457	1,810,115	1,663,366	0	21,852	0	0	3.136	4.726	MON	946	51,411	05/04/2005	06/25/2035
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER			4	1FM	4,551,347	98.1000	4,968,656	5,064,790	4,707,825	0	55,757	0	0	2.646	5.947	MON	2,234	107,831	07/27/2007	02/25/2037
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	3,708,511	98.4800	4,537,451	4,607,314	4,248,393	0	77,100	0	0	2.776	6.354	MON	2,132	104,165	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			4	1FM	526,067	97.6600	808,646	828,041	300,743	0	(152,316)	0	0	2.786	9.445	MON	385	18,602	05/08/2007	05/25/2037
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			4	1FM	222,817	98.0500	217,827	222,158	222,735	0	(57)	0	0	3.366	3.349	MON	125	6,352	09/27/2006	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2			4	1FM	146,599	98.2700	144,067	146,599	146,599	0	0	0	0	5.396	5.273	MON	659	6,458	06/18/2004	07/25/2034

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C			4	1FM	202,701	94.3200	220,438	233,714	170,066	0	3,186	0	0	4.006	13.498	MON	156	8,183	11/05/2002	10/25/2032
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO			4	1FM	812,664	98.5900	1,331,810	1,350,837	800,264	0	(8,606)	0	0	5.500	29.470	MON	6,191	74,296	06/23/2005	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO			4	1FM	10,013	99.4200	10,012	10,070	10,013	0	(7)	22	0	5.000	5.886	MON	42	504	11/07/2012	06/25/2019
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			4	1FM	2,944,529	99.9200	3,497,117	3,500,000	3,379,266	0	88,896	0	0	2.986	5.761	MON	1,742	95,098	08/17/2007	08/25/2035
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2			4	1FM	1,634,885	99.4700	2,486,311	2,499,661	1,425,830	0	(18,964)	0	0	4.787	7.250	MON	9,972	121,918	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1			4	1FM	7,637,636	90.6600	9,118,976	10,059,031	7,637,636	0	(171,419)	0	0	4.381	4.732	MON	7,292	391,108	10/22/2004	10/25/2034
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	0	71.0000	0	0	0	0	0	0	0	3.301	0.117	MON	0	0	05/16/2006	03/25/2031
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200			4	1FM	272,204	99.3300	379,731	382,304	18,692	0	(190,178)	0	0	5.056	8,888.000	MON	322	16,660	04/26/2005	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	103,062	91.8400	110,124	119,914	77,649	0	(4,601)	0	0	4.906	12.932	MON	97	5,182	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER			4	1FM	294,274	97.2000	331,949	341,510	284,778	0	(6,121)	0	0	3.301	10.897	MON	186	9,327	10/11/2006	03/25/2035
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	187,732	102.8300	234,522	228,071	189,888	0	2,630	0	0	3.481	8.384	MON	132	6,594	07/10/2007	09/25/2034
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	5,889,426	97.3100	7,508,790	7,716,667	6,281,867	0	121,272	0	0	2.796	8.269	MON	3,596	200,748	08/20/2007	12/25/2035
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT			4	1FM	2,974,651	63.9000	3,748,292	5,866,304	2,846,506	0	(240,486)	0	0	2.706	4.437	MON	2,646	128,464	07/27/2007	05/25/2037
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W			4	1FM	136,860	94.8600	381,234	401,879	193,753	0	5,728	0	0	3.706	10.524	MON	248	12,875	12/15/2004	01/25/2035
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B			4	1FM	31,779	98.4200	31,186	31,689	31,784	0	(3)	70	0	4.711	4.643	MON	25	1,338	03/21/2005	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1FM	892,401	53.4400	1,116,854	2,089,747	763,383	0	(100,554)	0	0	3.981	5.504	MON	6,933	45,234	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC			4	1FM	824,028	53.4200	848,317	1,587,975	824,028	0	49,532	0	0	3.981	1.891	MON	5,268	0	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1FM	2,011,593	65.9400	2,126,708	3,225,139	1,572,770	0	(25,376)	0	0	2.616	3.493	MON	1,406	17,161	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT			4	1FM	17,246,967	66.5700	31,119,697	46,745,032	17,246,967	0	815,486	0	0	2.676	11.647	MON	20,850	257,453	03/13/2012	01/25/2038
863572-UU-5	STRUCTURED ASSET SECURITIES CO CMO FLOAT			4	1FM	1,600	100.1300	1,598	1,596	1,596	0	0	0	0	3.446	3.453	MON	1	367	06/07/2007	08/25/2028
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			4	1FM	81,640	95.4000	77,326	81,057	81,361	0	72	0	0	3.556	3.509	MON	48	2,474	11/03/2006	08/25/2033
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			4	1FM	77,561	98.4000	187,238	190,279	70,228	0	6,938	0	0	4.306	21.739	MON	137	7,254	09/20/2006	07/25/2032
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER			4	1FM	403,345	99.5000	399,460	401,463	401,917	0	19	0	0	3.506	3.446	MON	235	12,050	06/25/2007	11/25/2032
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			4	1FM	184,448	99.6800	184,647	185,249	171,289	0	(7,115)	0	0	5.000	4.557	MON	772	9,263	11/07/2012	03/25/2020
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						258,051,370	XXX	330,407,809	380,619,055	260,742,271	0	(3,500,642)	54,251	0	XXX	XXX	XXX	759,121	7,375,411	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease			4	2	8,111,131	107.8700	13,579,385	12,588,380	9,392,390	0	174,927	0	0	5.870	11.516	MON	2,053	738,938	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease			4	2	768,973	109.2100	1,176,431	1,077,223	882,858	0	14,589	0	0	6.420	11.415	MON	192	69,158	05/19/2006	09/30/2028
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL			4	1	6,486,203	99.9500	6,482,733	6,486,203	6,486,203	0	0	0	0	4.095	4.129	MON	738	148,483	09/17/2018	06/30/2039
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL			4	1	7,184,099	99.9000	7,176,647	7,184,099	7,184,099	0	0	0	0	4.095	4.130	MON	817	122,987	10/16/2018	08/31/2039
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL			4	1	6,711,265	99.8700	6,702,630	6,711,265	6,711,265	0	0	0	0	4.095	4.129	MON	763	97,334	11/16/2018	09/30/2039
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS			4	1FM	22,267,598	98.8400	21,367,887	21,619,195	21,994,229	0	(117,001)	0	0	2.723	2.182	MON	49,058	588,691	05/13/2016	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			4	2	52,598,653	97.0400	51,019,969	52,574,486	52,593,544	0	(1,884)	0	0	3.900	3.924	MON	5,696	2,050,405	04/01/2016	03/31/2027
05491U-AZ-1	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FE	8,999,748	101.4900	9,134,050	9,000,000	8,999,666	0	(82)	0	0	3.502	3.494	MON	26,265	0	12/04/2018	12/15/2051
05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FE	2,019,934	102.8700	2,057,329	2,000,000	2,019,842	0	(92)	0	0	4.052	3.889	MON	6,753	0	12/04/2018	12/15/2051
060352-AD-3	BANK_17-BNK6 CMBS			4	1FM	1,009,995	97.7000	977,019	1,000,000	1,007,821	0	(1,532)	0	0	3.125	2.961	MON	2,604	31,250	07/14/2017	07/15/2060
060352-AE-1	BANK_17-BNK6 CMBS			4	1FM	1,217,969	97.1000	1,213,727	1,250,000	1,220,433	0	2,464	0	0	3.254	3.592	MON	3,390	33,896	02/15/2018	07/15/2060
06036F-BB-6	BANK BANK_18-BNK15 CMBS			4	1FE	2,019,958	103.5800	2,071,576	2,000,000	2,019,781	0	(177)	0	0	4.138	4.025	MON	6,897	6,897	11/16/2018	11/15/2061
06054A-AW-9	BANK AMER MERRIL LYNCH COML CMBS			4	1FM	17,875,786	99.6600	17,640,496	17,700,000	17,815,864	0	(19,537)	0	0	3.441	3.328	MON	50,755	609,057	09/14/2015	09/15/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS			4	1FM	5,655,717	96.1000	5,381,566	5,600,000	5,640,487	0	(6,058)	0	0	2.903	2.786	MON	13,547	162,568	05/20/2016	07/15/2049
065404-BA-2	BANK_18-BN10 CMBS			4	1FM	3,282,399	97.6800	3,174,765	3,250,000	3,279,538	0	(2,861)	0	0	3.428	3.315	MON	9,284	92,842	01/26/2018	02/15/2061
06541F-AZ-2	BANK 2017-BNK4 CMBS			4	1FM	22,218,350	97.9800	21,555,409	22,000,000	22,180,441	0	(22,538)	0	0	3.362	3.249	MON	61,637	739,640	04/05/2017	05/15/2050
06541W-AV-4	BANK BANK_17-BNK5 CMBS			4	1FM	2,524,928	97.8400	2,445,874	2,500,000	2,519,281	0	(3,777)	0	0	3.020	2.858	MON	6,292	75,500	06/16/2017	06/15/2060
06541W-AW-2	BANK BANK_17-BNK5 CMBS			4	1FM	6,463,795	96.1700	6,155,142	6,400,000	6,454,072	0	(6,506)	0	0	3.131	3.017	MON	16,699	200,384	06/16/2017	06/15/2060
06541X-AC-4	BANK BANK_17-BNK7 CMBS			4	1FM	1,009,951	98.8600	988,607	1,000,000	1,008,145	0	(1,440)	0	0	3.092	2.936	MON	2,577	30,920	09/19/2017	09/15/2060
06650A-AD-9	BANK BANK_17-BNK8 CMBS			4	1FM	30,726,582	97.1700	29,636,719	30,500,000	30,699,431	0	(23,850)	0	0	3.229	3.146	MON	82,070	972,736	01/26/2018	11/15/2050
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS			4	1FM	7,069,643	97.9000	6,852,881	7,000,000	7,056,598	0	(7,169)	0	0	3.412	3.299	MON	19,903	238,840	02/16/2017	02/15/2050
08161C-AD-3	BENCHMARK MORTGAGE BMARK_18-B2 CMBS			4	1FM	3,282,490	100.2600	3,258,511	3,250,000	3,279,689	0	(2,802)	0	0	3.615	3.499	MON	9,790	97,898	02/09/2018	02/15/2051
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FM	19,289,463	98.3000	18,775,227	19,100,000	19,273,255	0	(16,208)	0	0	3.402	3.286	MON	54,149	595,634	01/19/2018	01/15/2051
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK CMBS			4	1FE	656,473	104.3300	678,156	650,000	656,414	0	(58)	0	0	4.241	4.130	MON	2,297	2,297	11/09/2018	11/15/2051
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T			4	1	22,847,030	114.8000	26,227,682	22,847,030	22,847,030	0	0	0	0	6.489	6.576	MON	65,891	1,482,544	05/14/2010	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2			4	1	2,500,498	99.6900	2,492,829	2,500,498	2,500,498	0	0	0	0	3.983	4.016	MON	4,426	99,595	05/21/2012	06/15/2032
125039-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	1,514,989	98.6000	1,479,015	1,500,000	1,512,554	0	(2,245)	0	0	3.104	2.942	MON	3,880	46,560	11/13/2017	11/13/2050
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	54,521,536	97.9400	52,958,130	54,075,000	54,418,346	0	(47,967)	0	0	3.248	3.157	MON	146,363	1,740,116	02/14/2018	11/10/2049
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS			4	1FM	10,099,993	97.6100	9,761,280	10,000,000	10,083,668	0	(10,159)	0	0	3.248	3.136	MON	27,067	324,800	04/28/2017	05/10/2050
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	10,099,878	99.7400	9,974,179	10,000,000	10,070,923	0	(10,227)	0	0	3.597	3.490	MON	29,975	359,700	01/22/2016	01/10/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	2,312,625	96.2000	2,308,845	2,400,000	2,329,859	0	8,641	0	0	3.014	3.505	MON	6,028	72,336	12/15/2016	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	6,968,897	95.5800	6,595,046	6,900,000	6,954,174	0	(7,091)	0	0	2.950	2.838	MON	16,963	203,550	11/01/2016	11/10/2049
12532B-AC-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	5,079,297	99.2600	4,962,754	5,000,000	5,065,015	0	(7,887)	0	0	3.585	3.403	MON	14,939	179,265	02/16/2017	12/10/2054
12586@-AA-3	CGA Capital Credit Leased-Back Credit Te			4	1	37,500,000	97.1800	36,441,387	37,500,000	37,500,000	0	0	0	0	4.907	4.957	MON	107,341	1,840,125	03/01/2017	12/10/2042
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	1,814,266	99.8800	1,760,999	1,763,028	1,881,365	0	99,363	0	0	2.904	1.361	MON	4,267	51,198	09/27/2016	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	34,136,503	102.0900	34,507,167	33,800,000	33,957,998	0	(37,272)	0	0	3.765	3.659	MON	106,048	1,272,570	10/24/2013	10/10/2046
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	6,059,566	100.1300	6,007,686	6,000,000	6,033,110	0	(6,460)	0	0	3.420	3.312	MON	17,100	205,200	07/23/2014	08/10/2047
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	11,469,517	99.8500	11,127,489	11,144,213	11,154,649	0	(59,001)	0	0	2.928	2.213	MON	27,192	326,300	01/28/2016	02/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	39,172,330	102.0600	39,498,691	38,700,000	38,953,132	0	(52,847)	0	0	3.796	3.656	MON	122,421	1,469,052	04/01/2016	02/10/2047
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1FM	3,344,170	99.8900	3,242,247	3,245,923	3,247,599	0	(30,874)	0	0	2.840	1.885	MON	7,682	92,184	01/06/2016	04/10/2047
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1FM	26,096,563	101.1900	26,374,811	26,065,000	26,093,858	0	(2,705)	0	0	3.528	3.468	MON	76,631	76,631	11/08/2018	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS			4	1FM	55,293,506	101.7600	55,714,531	54,750,000	55,028,475	0	(59,589)	0	0	3.727	3.622	MON	170,044	2,040,533	03/14/2014	04/10/2047
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	25,048,828	101.0400	25,259,448	25,000,000	25,044,605	0	(4,223)	0	0	3.472	3.388	MON	72,333	144,667	10/25/2018	03/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS			4	1FM	104,527,918	101.3500	104,898,368	103,500,000	104,025,511	0	(112,084)	0	0	3.691	3.585	MON	318,349	3,820,185	03/03/2014	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS			4	1FM	41,155,472	101.9600	41,548,700	40,750,000	40,959,785	0	(44,206)	0	0	3.775	3.670	MON	128,193	1,538,313	03/28/2014	04/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	7,372,651	100.7400	7,354,386	7,300,000	7,340,855	0	(7,711)	0	0	3.532	3.426	MON	21,486	257,836	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			4	1FM	51,019,363	100.8200	50,931,739	50,515,000	50,794,690	0	(55,548)	0	0	3.565	3.455	MON	150,072	1,800,860	09/09/2014	09/10/2047
12592M-BG-4	COMM 2014-LC17 CMBS			4	1FM	50,390,625	101.4200	50,711,610	50,000,000	50,366,276	0	(24,349)	0	0	3.620	3.327	MON	150,833	301,667	10/26/2018	10/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS			4	1FM	35,348,222	101.1400	35,399,788	35,000,000	35,197,651	0	(37,397)	0	0	3.648	3.542	MON	106,400	1,276,800	09/18/2014	10/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	5,371,250	99.7100	5,234,673	5,250,000	5,275,220	0	(31,653)	0	0	2.856	2.249	MON	12,495	149,940	01/07/2016	03/10/2048
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FE	32,310,921	100.5800	32,617,137	32,430,000	32,314,052	0	3,131	0	0	3.207	3.331	MON	86,669	86,669	11/20/2018	03/10/2048
12592X-BC-9	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	994,258	97.9900	979,928	1,000,000	995,738	0	542	0	0	3.048	3.133	MON	2,540	30,480	02/23/2016	03/10/2048
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	770,969	99.7100	746,392	748,533	754,601	0	(5,926)	0	0	2.881	2.096	MON	1,797	22,014	09/28/2015	10/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	9,185,148	99.2200	8,930,148	9,000,000	9,140,231	0	(20,489)	0	0	3.359	3.097	MON	25,192	302,310	11/14/2016	10/10/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR CMBS			4	1FM	7,378,447	99.6600	7,205,744	7,230,000	7,337,872	0	(14,894)	0	0	3.495	3.256	MON	21,057	252,689	04/01/2016	02/10/2049
12594C-BE-9	COMM MORTGAGE TRUST COMM_16-DC CMBS			4	1FM	4,039,984	99.4800	3,979,346	4,000,000	4,028,810	0	(4,122)	0	0	3.497	3.388	MON	11,657	139,880	03/03/2016	02/10/2049
12594M-BB-3	COMM MORTGAGE TRUST CMBS			4	1FM	16,361,422	94.7100	15,342,312	16,200,000	16,324,656	0	(16,999)	0	0	2.826	2.712	MON	38,151	457,812	10/07/2016	10/10/2049
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS			4	1FM	2,986,862	99.9100	2,897,460	2,900,000	2,972,813	0	(11,206)	0	0	3.317	2.867	MON	8,016	96,193	09/21/2017	09/10/2050
12595J-AG-9	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	16,159,936	96.3600	15,417,277	16,000,000	16,141,761	0	(16,754)	0	0	3.191	3.073	MON	42,544	510,528	11/17/2017	11/15/2050
12625K-AD-7	COMM MORTGAGE TRUST CMBS			4	1FM	9,872,103	100.1400	9,834,046	9,819,830	9,842,684	0	(3,426)	0	0	3.334	3.267	MON	27,283	417,274	07/24/2013	06/10/2046
12626B-AB-0	COMM_13-CR10 CMBS			4	1FM	157,417	100.1100	153,379	153,204	162,095	0	7,220	0	0	2.972	1.581	MON	379	4,553	08/30/2016	08/10/2046
12626B-AC-8	COMM_13-CR10 CMBS			4	1FM	29,288,983	102.7100	29,784,702	29,000,000	29,128,317	0	(32,036)	0	0	3.923	3.818	MON	94,806	1,137,670	08/01/2013	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS			4	1FM	35,703,002	102.6700	36,295,188	35,350,000	35,510,117	0	(39,645)	0	0	3.916	3.810	MON	115,359	1,384,306	09/20/2013	08/10/2046
12626G-BH-5	COMM MORTGAGE TRUST CMBS			4	1FM	37,034,479	101.6200	37,343,073	36,747,390	37,002,669	0	(31,810)	0	0	3.774	3.119	MON	115,571	115,571	11/08/2018	08/10/2046
12626L-AB-8	COMM MORTGAGE TRUST CMBS			4	1FM	5,203,125	99.9100	4,995,637	5,000,000	5,002,865	0	(59,796)	0	0	3.047	1.774	MON	12,696	152,350	10/06/2015	08/10/2050
12626L-AD-4	COMM MORTGAGE TRUST CMBS			4	1FM	77,843,297	102.9600	79,353,345	77,075,000	77,432,468	0	(84,975)	0	0	3.983	3.879	MON	255,825	3,069,897	10/02/2013	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS			4	1FM	8,311,575	99.7000	8,012,282	8,036,305	8,093,130	0	(79,399)	0	0	2.870	1.877	MON	19,220	230,642	07/18/2016	02/10/2048
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	259,158	99.7700	260,355	260,952	257,243	0	(1,915)	0	0	3.039	3.378	MON	661	661	11/02/2018	11/10/2046
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	10,526,351	101.6900	10,604,196	10,428,000	10,523,177	0	(3,174)	0	0	3.706	3.306	MON	32,205	0	11/29/2018	11/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			4	1FM	41,409,956	102.8000	42,150,214	41,000,000	41,201,806	0	(44,332)	0	0	3.928	3.824	MON	134,207	1,610,480	12/13/2013	11/12/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	30,346,934	99.8900	29,220,813	29,252,807	29,254,140	0	(380,324)	0	0	3.147	1.553	MON	76,715	920,586	06/15/2016	02/10/2047
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	24,369,303	102.8800	24,670,336	23,980,000	24,198,837	0	(46,167)	0	0	3.955	3.750	MON	79,034	948,409	04/01/2016	02/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS			4	1FM	62,416,797	101.6300	62,807,328	61,800,000	62,124,581	0	(67,162)	0	0	3.700	3.594	MON	190,550	2,286,600	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			4	1FM	12,119,475	100.6200	12,074,538	12,000,000	12,057,789	0	(17,557)	0	0	3.550	3.430	MON	35,500	426,000	06/19/2014	07/15/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	11,185,788	98.6400	11,047,755	11,200,000	11,186,580	0	(263)	0	0	3.231	3.250	MON	30,158	361,894	04/01/2016	06/15/2057
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR CMBS			4	1FM	2,979,481	99.1300	2,924,439	2,950,000	2,970,163	0	(3,039)	0	0	3.349	3.241	MON	8,233	98,796	10/20/2015	10/10/2048
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	14,005,574	99.8900	13,785,257	13,800,000	13,947,620	0	(22,790)	0	0	3.544	3.359	MON	40,754	489,044	11/28/2016	11/15/2048
12635R-BA-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS IO N			4,6	1FE	697,860	1.4500	521,690	0	514,626	0	(62,697)	0	0	0.250	4.993	MON	7,500	90,000	11/23/2015	11/15/2048
12636F-BH-5	COMM MORTGAGE TRUST COMM_15-LC CMBS			4	1FM	1,918,955	100.1000	1,901,951	1,900,000	1,913,096	0	(1,944)	0	0	3.521	3.414	MON	5,575	66,899	11/06/2015	10/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	1,611,557	99.6000	1,563,744	1,570,000	1,599,988	0	(4,325)	0	0	3.489	3.168	MON	4,564	54,773	04/01/2016	11/15/2048
12636M-AC-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	15,449,955	98.5600	14,784,438	15,000,000	15,270,483	0	(70,993)	0	0	2.956	2.446	MON	36,953	443,430	05/17/2016	01/15/2049
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	6,665,967	97.2400	6,417,908	6,600,000	6,650,521	0	(7,449)	0	0	3.210	3.087	MON	17,655	211,860	11/10/2016	11/15/2049
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te			4	2	6,943,953	92.9700	6,455,705	6,943,953	6,943,953	0	0	0	0	4.016	4.049	MON	16,267	278,869	07/11/2013	08/10/2035
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten			4	2	1,582,675	92.7600	1,468,034	1,582,675	1,582,675	0	0	0	0	4.468	4.509	MON	4,125	70,714	10/10/2014	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten			4	2	7,595,402	95.6500	7,265,272	7,595,402	7,595,402	0	0	0	0	4.835	4.882	MON	21,422	367,238	03/31/2014	01/10/2041
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,887,633	97.2200	8,555,606	8,800,000	8,863,736	0	(9,132)	0	0	3.050	2.939	MON	22,367	268,400	04/13/2016	04/10/2049
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	2,399,551	99.6600	2,396,818	2,405,000	2,399,390	0	(161)	0	0	3.458	3.503	MON	6,930	69,304	02/26/2018	12/10/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,970,890	98.3400	8,735,494	8,882,653	8,918,488	0	(9,620)	0	0	2.815	2.704	MON	20,837	250,047	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	68,456,267	103.2600	69,990,374	67,781,556	68,107,487	0	(54,214)	0	0	4.095	3.987	MON	231,305	2,775,655	09/18/2013	09/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	61,981,865	102.3000	62,783,977	61,370,000	61,661,618	0	(68,073)	0	0	3.854	3.748	MON	197,100	2,365,200	11/22/2013	11/10/2046
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FE	42,636,412	100.9100	42,696,252	42,312,457	42,625,633	0	(10,778)	0	0	3.675	3.332	MON	129,582	0	11/30/2018	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	70,520,813	101.6100	70,946,429	69,823,507	70,141,592	0	(110,667)	0	0	3.753	3.610	MON	218,373	2,620,476	02/28/2014	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	21,187,850	101.0500	21,200,066	20,979,754	21,071,986	0	(39,990)	0	0	3.575	3.437	MON	62,502	862,120	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	5,049,853	100.0200	5,000,738	5,000,000	5,027,028	0	(5,974)	0	0	3.356	3.246	MON	13,983	167,800	07/17/2014	07/10/2047
17322Y-AC-4	CITIGROUP COML MTG TR2014-GC25 CMBS			4	1FM	85,845,011	99.9400	84,945,048	85,000,000	85,486,988	0	(89,954)	0	0	3.372	3.265	MON	238,850	2,866,200	10/10/2014	10/10/2047
17323C-AB-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	3,084,492	99.3800	2,981,321	3,000,000	3,017,451	0	(21,854)	0	0	2.687	1.968	MON	6,718	80,610	10/05/2015	02/10/2048
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	2,017,119	99.0800	1,978,700	1,996,993	2,003,540	0	(5,235)	0	0	1.847	1.369	MON	3,074	36,885	06/22/2016	11/10/2048
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,239,899	99.9800	7,998,554	8,000,000	8,089,164	0	(50,414)	0	0	3.063	2.408	MON	20,420	245,040	11/24/2015	11/10/2048
17324T-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,179,746	100.3300	6,019,628	6,000,000	6,100,764	0	(31,610)	0	0	3.524	3.011	MON	17,620	211,440	02/03/2016	02/10/2049
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	8,079,736	98.9200	7,913,484	8,000,000	8,056,693	0	(8,431)	0	0	3.349	3.240	MON	22,327	267,920	02/03/2016	02/10/2049
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,842,227	94.6000	6,622,260	7,000,000	6,860,086	0	15,944	0	0	2.684	2.991	MON	15,657	187,880	11/15/2017	10/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,968,869	95.3100	6,576,179	6,900,000	6,953,964	0	(7,130)	0	0	2.896	2.782	MON	16,652	199,824	11/03/2016	11/15/2049
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	4,976,758	96.4300	4,821,326	5,000,000	4,978,239	0	1,481	0	0	3.197	3.261	MON	13,321	146,529	01/18/2018	08/15/2050
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	6,059,845	98.9900	5,939,348	6,000,000	6,048,650	0	(8,949)	0	0	3.109	2.948	MON	15,545	186,540	09/18/2017	09/15/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	237,852	97.0800	242,694	250,000	238,320	0	469	0	0	3.203	3.866	MON	667	2,669	07/31/2018	09/15/2050
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	5,922,422	99.3200	5,710,642	5,750,000	5,893,288	0	(23,285)	0	0	3.268	2.800	MON	15,659	187,910	09/18/2017	09/15/2050
17326F-AC-1	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	19,189,535	96.9100	18,413,580	19,000,000	19,168,964	0	(19,090)	0	0	3.209	3.096	MON	50,809	609,710	10/19/2017	10/12/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	1,060,415	100.0100	1,050,136	1,050,000	1,059,640	0	(775)	0	0	3.744	3.639	MON	3,276	29,484	03/08/2018	03/10/2051
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FE	2,019,934	103.9100	2,078,159	2,000,000	2,019,830	0	(104)	0	0	4.145	4.043	MON	6,908	0	11/19/2018	11/10/2051
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS			4	1FM	19,964,591	98.1200	19,395,797	19,768,452	19,853,706	0	(5,654)	0	0	2.666	2.540	MON	43,919	526,829	01/24/2013	01/10/2046
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back			4	1	15,844,777	110.2200	17,464,516	15,844,777	15,844,777	0	0	0	0	5.680	5.747	MON	39,999	899,983	09/15/2010	10/15/2030
22951@-AA-9	Texas Health Resources SPE			4	1	7,836,589	106.9300	8,379,406	7,836,589	7,836,589	0	0	0	0	5.430	5.491	MON	18,912	425,527	12/30/2010	12/15/2025
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL			4	1	25,566,586	98.9400	25,296,940	25,566,586	25,566,586	0	0	0	0	4.743	4.790	MON	53,894	1,212,623	12/17/2015	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant			4	2	27,150,531	96.7600	26,270,479	27,150,531	27,150,531	0	0	0	0	4.010	4.043	MON	48,388	1,088,736	07/14/2016	10/15/2036
22980@-AA-4	The Home Depot USA, Inc. Credit Tenant L			4	1	11,450,255	98.7100	11,302,785	11,450,255	11,450,255	0	0	0	0	3.840	3.870	MON	19,542	439,690	08/15/2017	07/15/2037
23312J-AC-7	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	2,574,942	98.8700	2,471,741	2,500,000	2,559,335	0	(10,438)	0	0	3.269	2.793	MON	6,810	81,725	06/14/2017	06/10/2050
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	7,069,762	96.0600	6,723,969	7,000,000	7,059,522	0	(6,851)	0	0	3.071	2.962	MON	17,914	214,970	06/14/2017	06/10/2050
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS			4	1FM	6,059,902	96.8600	5,811,325	6,000,000	6,043,576	0	(6,194)	0	0	3.015	2.904	MON	15,075	180,900	03/31/2016	05/10/2049
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten			4	2	2,786,937	118.6200	3,305,956	2,786,937	2,786,937	0	0	0	0	8.350	8.495	MON	13,575	232,709	09/30/2009	10/10/2031
29425A-AC-7	CITIGROUP COML MTG CMBS			4	1FM	19,088,098	100.4200	18,979,790	18,900,000	19,027,376	0	(19,363)	0	0	3.515	3.409	MON	55,361	664,335	09/14/2015	09/10/2058
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			4	1FM	17,623,554	93.8700	16,380,123	17,450,000	17,581,441	0	(17,696)	0	0	2.646	2.536	MON	38,477	461,727	07/14/2016	07/10/2049
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1			2Z		0	5.0000	1	10	0	0	0	0	0	6.560	0.000	MON	0	0	05/23/2012	11/18/2035
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas			4	1	12,389,008	93.2200	11,548,739	12,389,008	12,389,008	0	0	0	0	4.140	4.175	MON	22,796	512,905	04/13/2015	03/15/2046
36160R-AA-8	GEBL GEBL_07-1A			4	1FE	3,726,112	98.0900	4,597,499	4,686,872	3,723,908	0	(37,656)	0	0	2.625	11.199	MON	5,127	100,459	11/07/2012	04/15/2035
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	19,410,813	97.9200	18,820,776	19,219,700	19,296,887	0	(14,629)	0	0	2.681	2.566	MON	42,940	515,280	01/24/2013	02/10/2046
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	127,897	99.9100	126,509	126,620	126,622	0	(75)	0	0	2.011	1.501	MON	212	2,546	10/01/2015	06/10/2046
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	27,664,685	98.6400	28,384,615	28,775,000	28,209,740	0	118,999	0	0	2.860	3.369	MON	68,580	822,965	01/07/2016	06/10/2046
36198E-AD-7	GSMS_13-GC13 CMBS			4	1FM	4,039,867	102.1200	4,084,727	4,000,000	4,017,057	0	(4,646)	0	0	3.871	3.762	MON	12,903	154,840	07/17/2013	07/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	67,566,277	102.6000	68,639,213	66,900,000	67,191,446	0	(75,950)	0	0	3.955	3.849	MON	220,491	2,645,895	08/14/2013	08/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	1,889,128	101.5300	1,900,886	1,872,234	1,888,711	0	(417)	0	0	3.813	3.403	MON	5,949	0	12/07/2018	11/10/2046
36250H-AB-9	GSMS_14-GC26 CMBS			4	1FM	9,220,241	99.7700	8,879,391	8,900,048	8,959,574	0	(85,080)	0	0	2.902	1.953	MON	21,523	260,160	10/13/2015	11/10/2047
36250S-AC-3	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	2,059,963	104.0200	2,080,471	2,000,000	2,056,462	0	(3,501)	0	0	4.261	3.759	MON	7,102	35,508	07/18/2018	07/10/2051
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	5,958,507	98.2800	5,798,807	5,900,000	5,939,901	0	(6,032)	0	0	3.244	3.137	MON	15,950	191,396	10/14/2015	10/10/2048
36251F-AV-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	5,958,506	98.2600	5,797,052	5,900,000	5,935,674	0	(6,290)	0	0	3.136	3.028	MON	15,419	185,024	02/13/2015	02/10/2048
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	3,029,781	93.7800	2,813,495	3,000,000	3,023,006	0	(3,053)	0	0	2.592	2.481	MON	6,480	77,760	09/22/2016	10/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	3,029,823	99.5900	2,987,572	3,000,000	3,020,757	0	(3,040)	0	0	3.470	3.364	MON	8,675	104,100	11/16/2015	11/10/2048
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	56,860,778	101.6100	57,130,661	56,225,000	56,533,515	0	(76,659)	0	0	3.801	3.666	MON	178,093	2,137,112	04/01/2016	01/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	73,562,222	101.2700	73,761,821	72,838,225	73,092,017	0	(198,038)	0	0	3.721	3.582	MON	225,859	2,710,310	03/27/2014	04/10/2047
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS			4	1FM	2,653,509	101.3900	2,676,749	2,640,000	2,653,208	0	(301)	0	0	3.655	3.455	MON	8,041	0	12/07/2018	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	18,684,760	101.0000	18,684,360	18,500,000	18,593,611	0	(26,099)	0	0	3.587	3.473	MON	55,300	663,595	06/05/2014	06/10/2047
36254K-AK-8	GS MORTGAGE SECURITIES TRUST G CMBS			4	1FM	40,399,088	97.1000	38,840,316	40,000,000	40,355,860	0	(39,857)	0	0	3.205	3.093	MON	106,833	1,282,000	11/14/2017	11/10/2050
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			4	1	22,503,080	97.9600	22,044,066	22,503,080	22,503,080	0	0	0	0	3.570	3.596	MON	2,232	803,360	09/03/2013	04/30/2034
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL			4	1Z	3,726,402	98.5400	3,671,863	3,726,402	3,726,402	0	0	0	0	4.830	4.878	MON	7,999	21,367	12/17/2018	03/15/2047
443010-AA-0	Howe Street Landlord, LLC Credit Tenant			4	1	7,974,234	100.2300	7,992,778	7,974,234	7,974,234	0	0	0	0	3.750	3.779	MON	4,984	299,034	01/17/2013	01/25/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT			4	4	7,277,107	90.8900	6,614,449	7,277,107	7,277,107	0	0	0	0	6.390	6.475	MON	38,751	465,007	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT			4	4	11,088,926	90.8900	10,079,160	11,088,926	11,088,926	0	0	0	0	6.390	6.474	MON	59,049	708,582	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L			4	4	15,940,331	90.8900	14,488,793	15,940,331	15,940,331	0	0	0	0	6.390	6.474	MON	84,882	1,018,587	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L			4	4	14,207,687	90.8900	12,913,925	14,207,687	14,207,687	0	0	0	0	6.390	6.474	MON	75,656	907,871	08/31/2007	11/01/2027
449548-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te			4	2	9,751,660	95.5600	9,318,478	9,751,660	9,751,660	0	0	0	0	4.250	4.287	MON	18,420	414,446	09/09/2014	06/15/2034
46590J-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	9,009,375	100.5700	8,796,928	8,747,000	8,889,791	0	(38,894)	0	0	3.419	2.933	MON	24,920	299,042	10/19/2015	11/15/2048
46590K-AC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	10,299,990	100.9400	10,094,504	10,000,000	10,172,871	0	(43,695)	0	0	3.803	3.319	MON	31,691	380,290	12/15/2015	01/15/2049
46590K-AD-6	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	9,481,457	100.7300	9,397,982	9,330,000	9,437,556	0	(15,662)	0	0	3.650	3.459	MON	28,377	340,526	04/01/2016	01/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	9,012,359	93.7500	8,437,237	9,000,000	8,997,781	0	(2,690)	0	0	2.559	2.557	MON	19,192	223,904	03/08/2018	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS			4	1FM	3,029,988	93.8000	2,814,007	3,000,000	3,023,025	0	(3,150)	0	0	2.627	2.512	MON	6,566	78,795	09/22/2016	08/15/2049
465968-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	1,029,999	99.2400	992,395	1,000,000	1,024,042	0	(4,288)	0	0	3.379	2.887	MON	2,815	33,785	07/21/2017	09/15/2050
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	3,493,872	99.7100	3,471,691	3,481,859	3,482,212	0	(2,740)	0	0	2.611	2.576	MON	7,575	90,897	01/28/2016	12/15/2047
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	9,965,321	100.1100	9,877,151	9,866,714	9,905,741	0	(11,056)	0	0	3.363	3.246	MON	27,648	331,778	06/14/2013	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS			4	1FM	10,281,742	97.6700	10,335,012	10,581,227	10,360,793	0	(37,945)	0	0	2.694	3.226	MON	23,757	289,485	09/23/2014	04/15/2046
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	12,663,918	102.1600	12,808,800	12,538,594	12,607,607	0	2,716	0	0	3.928	3.798	MON	41,040	858,115	12/18/2013	01/15/2047
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	75,749,850	102.2000	76,653,765	75,000,000	75,336,614	0	(87,154)	0	0	3.881	3.769	MON	242,575	2,910,900	11/08/2013	12/15/2046
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	60,726	99.8700	58,635	58,712	58,760	0	(798)	0	0	2.879	1.043	MON	141	1,690	08/15/2016	02/15/2047
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	48,984,709	101.8300	49,387,996	48,500,000	48,725,252	0	(55,189)	0	0	3.794	3.683	MON	153,333	1,839,993	02/19/2014	02/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	4,064,681	99.8100	3,941,978	3,949,588	3,954,689	0	(39,338)	0	0	3.046	2.000	MON	10,024	121,569	03/09/2016	04/15/2047
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FE	47,141,050	100.1300	47,297,737	47,237,000	47,141,348	0	298	0	0	3.472	3.524	MON	136,665	0	12/20/2018	07/15/2047
46642C-BE-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	5,754,945	99.7200	5,631,965	5,647,943	5,660,732	0	(56,960)	0	0	2.872	1.853	MON	13,516	162,186	04/26/2017	07/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	24,205,000	100.6800	23,660,460	23,500,000	23,734,322	0	(109,566)	0	0	3.472	2.983	MON	67,989	815,873	06/12/2014	07/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	7,574,963	100.4200	7,531,708	7,500,000	7,540,200	0	(8,653)	0	0	3.538	3.424	MON	22,112	265,343	08/06/2014	09/15/2047
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	21,044,472	100.0300	21,109,035	21,103,000	21,044,705	0	233	0	0	3.368	3.455	MON	59,229	0	12/20/2018	09/15/2047
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	16,159,952	101.0700	16,171,414	16,000,000	16,088,052	0	(17,935)	0	0	3.670	3.557	MON	48,928	587,136	09/17/2014	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	4,180,304	99.6000	3,998,032	4,014,096	4,054,139	0	(53,452)	0	0	2.940	1.411	MON	9,836	118,027	08/25/2016	11/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	15,113,816	99.6300	14,944,758	15,000,000	15,061,289	0	(13,005)	0	0	3.373	3.289	MON	42,158	480,596	03/12/2018	11/15/2047
46644U-AZ-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,032,900	100.4000	983,874	980,000	1,017,970	0	(5,580)	0	0	3.551	2.875	MON	2,900	34,798	04/01/2016	07/15/2048
46645L-AW-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	5,149,995	99.6700	4,983,618	5,000,000	5,087,910	0	(23,754)	0	0	3.515	3.013	MON	14,645	175,735	02/23/2016	03/15/2049
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	10,099,940	98.5900	9,859,091	10,000,000	10,070,670	0	(10,768)	0	0	3.311	3.195	MON	27,588	331,060	02/23/2016	03/15/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	6,968,959	95.3300	6,577,833	6,900,000	6,953,960	0	(7,221)	0	0	2.882	2.767	MON	16,573	198,872	10/31/2016	12/15/2049
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS			4	1FM	1,009,999	97.4300	974,343	1,000,000	1,008,231	0	(1,588)	0	0	3.048	2.876	MON	2,540	30,477	10/13/2017	10/15/2050
46657*-AA-7	JPM Capital Corporation Non-Recourse LN			4	1	27,959,458	108.4000	29,997,744	27,674,479	27,969,412	0	23,748	0	0	6.720	6.353	MS	542,420	1,859,725	11/01/2017	03/16/2027
48128K-AS-0	JP MORGAN CHASE COMMERCIAL MOR CMBS			4	1FM	2,019,992	99.2700	1,985,324	2,000,000	2,015,331	0	(3,046)	0	0	3.109	2.946	MON	5,181	62,170	05/25/2017	07/15/2050
52204#-AA-9	Canal Taylor North LLC TR CTF			4	1	12,906,962	100.5300	12,792,680	12,725,805	12,821,356	0	(47,886)	0	0	4.950	4.455	MON	52,494	629,927	06/01/2017	08/31/2020
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS			4	1FM	8,168,298	98.8100	8,071,118	8,168,445	8,167,828	0	363	0	0	2.417	2.394	MON	16,453	197,431	03/24/2017	03/10/2050
61690A-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	3,029,951	99.6400	2,989,109	3,000,000	3,019,848	0	(3,425)	0	0	3.473	3.355	MON	8,683	104,190	11/19/2015	12/15/2047
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS			4	1FM	17,927,244	97.5300	17,968,698	18,423,000	17,965,011	0	15,260	0	0	3.046	3.501	MON	46,764	256,565	11/30/2018	04/15/2048
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	14,621,379	98.7800	14,705,947	14,888,322	14,630,015	0	8,636	0	0	2.469	3.296	MON	30,633	14,295	11/29/2018	02/15/2046
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	18,883,292	97.8700	18,299,906	18,697,480	18,782,007	0	8,693	0	0	2.655	2.517	MON	41,368	500,233	01/09/2013	02/15/2046
61690V-AY-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	1,114,223	98.5600	1,064,499	1,080,000	1,104,314	0	(3,782)	0	0	3.252	2.853	MON	2,927	35,122	04/01/2016	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	6,968,702	94.6000	6,527,187	6,900,000	6,953,814	0	(7,165)	0	0	2.791	2.677	MON	16,048	192,579	11/04/2016	11/15/2049
61691A-BK-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	2,019,981	100.0200	2,000,297	2,000,000	2,013,651	0	(2,150)	0	0	3.540	3.427	MON	5,900	70,800	12/02/2015	12/15/2048
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	31,764,217	98.3900	30,944,451	31,450,000	31,698,525	0	(32,294)	0	0	3.337	3.224	MON	87,457	1,049,487	11/22/2016	12/15/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	68,499,980	102.2700	68,892,190	67,366,000	68,423,729	0	(76,251)	0	0	4.118	3.404	MON	231,178	438,402	11/14/2018	07/15/2049
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	27,660,638	98.5600	27,155,510	27,551,773	27,576,005	0	(10,599)	0	0	2.863	2.823	MON	65,734	854,095	06/18/2014	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS			4	1FM	17,891,634	98.1400	17,385,742	17,714,791	17,789,008	0	(15,728)	0	0	2.834	2.714	MON	41,836	507,589	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	6,893,207	102.9200	7,024,253	6,825,165	6,852,362	0	(7,193)	0	0	3.967	3.853	MON	22,563	274,642	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	20,198,816	103.1500	20,630,200	20,000,000	20,081,507	0	(23,662)	0	0	3.960	3.848	MON	66,000	792,000	08/01/2013	08/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	47,127,107	102.6700	47,906,940	46,661,389	46,891,231	0	(25,126)	0	0	3.973	3.842	MON	154,488	1,853,857	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			4	1FM	76,960,689	101.7800	77,554,127	76,200,000	76,555,352	0	(73,195)	0	0	3.766	3.651	MON	239,141	2,869,692	11/26/2013	11/15/2046
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	49,895,414	101.6500	50,215,054	49,401,928	49,621,246	0	(73,774)	0	0	3.773	3.651	MON	155,328	1,863,935	03/26/2014	04/15/2047
61763M-AD-2	MSBAM_C16 CMBS			4	1FM	5,181,641	100.8600	5,043,061	5,000,000	5,073,996	0	(36,373)	0	0	3.592	2.824	MON	14,967	179,600	12/10/2015	06/15/2047
61763U-AV-4	MORGAN STANLEY BAML TRUST CMBS			4	1FM	12,113,660	99.8900	11,628,474	11,641,482	11,694,280	0	(132,919)	0	0	3.119	1.963	MON	30,258	363,098	12/02/2015	08/15/2047
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS			4	1FM	47,694,672	100.9600	48,108,079	47,650,000	47,693,859	0	(813)	0	0	3.530	3.460	MON	140,170	0	12/20/2018	08/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS			4	1FM	48,174,596	100.9300	48,143,853	47,700,000	47,945,179	0	(68,163)	0	0	3.646	3.527	MON	144,929	1,739,142	09/18/2014	10/15/2047
61764P-BR-2	MORGAN STANLEY BAML TRUST CMBS			4	1FM	26,060,938	99.9700	24,993,473	25,000,000	25,194,289	0	(273,581)	0	0	3.101	1.985	MON	64,604	775,250	10/13/2015	12/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766C-AB-5	MORGAN STANLEY CAPITAL I TRUST CMBS			4	1FM	6,699,803	99.0300	6,635,202	6,700,000	6,696,820	0	(1,083)	0	0	2.982	2.982	MON	16,650	199,794	02/19/2016	03/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	6,968,761	95.2900	6,574,710	6,900,000	6,953,431	0	(7,303)	0	0	2.840	2.724	MON	16,330	195,960	10/25/2016	11/15/2049
61767C-AT-5	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	2,524,953	99.1900	2,479,791	2,500,000	2,519,750	0	(3,204)	0	0	3.295	3.156	MON	6,865	82,375	05/04/2017	05/15/2050
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	10,099,634	97.7200	9,772,199	10,000,000	10,082,949	0	(10,273)	0	0	3.337	3.223	MON	27,808	333,700	05/04/2017	05/15/2050
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS			4	1FM	1,994,922	96.8500	1,937,089	2,000,000	1,995,128	0	206	0	0	3.276	3.314	MON	5,460	60,060	01/19/2018	11/15/2052
628788-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te			4	2	15,451,591	102.7400	15,874,688	15,451,591	15,451,591	0	0	0	0	5.360	5.420	MON	36,809	828,205	10/04/2013	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL			4	1	35,799,899	98.6700	35,292,747	35,769,453	35,795,853	0	(1,251)	0	0	4.238	4.266	MON	4,211	1,515,910	05/01/2017	01/31/2038
65442*-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru			4	2	8,347,255	110.2000	9,198,532	8,347,255	8,347,255	0	0	0	0	6.830	6.927	MON	33,257	570,117	09/23/2010	10/10/2032
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L			4	2	13,310,638	106.5100	14,207,839	13,310,638	13,310,638	0	0	0	0	6.400	6.294	MON	48,249	827,133	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna			4	2	15,109,617	106.3800	16,019,200	15,058,866	15,085,783	0	(2,991)	0	0	5.270	5.280	MON	35,271	793,602	06/09/2010	04/15/2027
73020#-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat			4	1FE	10,249,398	116.8000	11,348,234	9,716,071	10,218,431	0	(29,286)	0	0	6.500	5.785	MON	28,069	631,545	12/18/2017	11/15/2034
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS			4	1FM	12,624,434	94.8900	11,860,883	12,500,000	12,592,801	0	(13,157)	0	0	2.779	2.665	MON	28,948	347,375	07/01/2016	10/10/2048
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	2,049,984	99.0000	1,979,937	2,000,000	2,018,400	0	(6,009)	0	0	2.792	2.498	MON	4,653	55,838	12/06/2012	12/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	28,463,857	99.0800	27,969,028	28,229,713	28,326,943	0	(17,577)	0	0	2.920	2.821	MON	68,702	843,441	04/07/2017	03/10/2046
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	4,130,012	99.3400	4,156,692	4,184,277	4,131,207	0	1,195	0	0	2.687	3.323	MON	9,371	0	12/11/2018	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten			4	1	14,726,142	94.4300	13,952,345	14,775,083	14,733,276	0	2,616	0	0	3.500	3.565	MON	22,983	517,128	04/01/2016	05/15/2033
90276T-AF-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	16,158,707	96.5200	15,442,354	16,000,000	16,140,562	0	(16,147)	0	0	3.212	3.098	MON	42,827	513,920	11/01/2017	11/15/2050
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	3,282,407	100.1600	3,255,247	3,250,000	3,279,651	0	(2,756)	0	0	3.720	3.607	MON	10,075	100,750	02/12/2018	02/15/2051
90276X-AT-2	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	1,029,995	104.4700	1,044,717	1,000,000	1,028,103	0	(1,892)	0	0	4.312	3.827	MON	3,594	17,968	06/28/2018	06/15/2051
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FE	2,019,984	103.4500	2,068,999	2,000,000	2,019,876	0	(108)	0	0	4.180	4.069	MON	6,967	0	11/28/2018	12/15/2051
90278L-AX-7	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FE	2,019,998	102.2100	2,044,115	2,000,000	2,019,982	0	(16)	0	0	4.075	3.964	MON	6,791	0	12/18/2018	12/15/2051
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	1,830,216	99.7300	1,804,031	1,808,877	1,812,201	0	(8,127)	0	0	2.728	2.266	MON	4,112	49,346	01/20/2016	08/10/2049
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			4	1FM	7,060,845	99.2800	6,940,407	6,990,976	7,019,454	0	(7,754)	0	0	2.971	2.861	MON	17,307	207,681	04/11/2013	04/10/2046
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	1,186,744	102.2600	1,201,597	1,175,000	1,186,345	0	(399)	0	0	4.030	3.917	MON	3,946	15,784	08/03/2018	08/15/2051
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST CMBS			4	1FM	3,030,000	102.5700	3,077,143	3,000,000	3,029,346	0	(654)	0	0	4.069	3.959	MON	10,174	20,347	09/21/2018	10/15/2051
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL			4	1Z	4,079,188	101.9200	4,157,728	4,079,188	4,079,188	0	0	0	0	4.610	4.654	MON	5,224	0	12/21/2018	05/15/2040
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant			4	1	8,456,256	98.4800	8,327,430	8,456,256	8,456,256	0	0	0	0	3.750	3.779	MON	14,094	317,110	10/13/2016	09/15/2036
91838*-AB-3	Carnegie Mgmnt & Devlpmnt Corp CTL			4	1Z	10,869,094	97.4200	10,588,730	10,869,094	10,869,094	0	0	0	0	3.970	4.002	MON	11,986	224,142	06/14/2018	06/21/2038
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena			4	1	55,869,462	107.2500	59,917,806	55,869,462	55,869,462	0	0	0	0	4.951	5.002	MON	122,938	2,766,097	01/15/2016	01/15/2036
91853#-AA-3	VA-Eugene Lease Fln Tr Credit-Tennant Le			4	1	18,236,699	104.2000	19,003,219	18,236,699	18,236,699	0	0	0	0	4.290	4.328	MON	34,771	782,354	07/14/2016	12/15/2035
92890F-AT-3	WFRBS_14-C20 CMBS			4	1FM	86,697,713	101.5700	87,188,272	85,840,000	86,260,745	0	(112,855)	0	0	3.723	3.608	MON	266,319	3,195,823	04/29/2014	05/15/2047
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	19,814,844	100.3200	20,064,342	20,000,000	19,815,681	0	838	0	0	3.488	3.672	MON	58,133	0	12/17/2018	09/15/2057
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	18,322,803	98.7000	18,410,393	18,652,871	18,325,155	0	2,353	0	0	2.453	3.444	MON	38,130	0	12/21/2018	12/15/2045
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	10,197,066	99.4200	9,939,231	9,997,231	10,052,607	0	(27,523)	0	0	2.939	2.657	MON	24,485	293,819	05/22/2013	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	31,901,166	99.1900	31,819,924	32,079,000	31,967,754	0	14,538	0	0	3.073	3.147	MON	82,149	985,788	08/08/2013	06/15/2046
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	18,685,378	99.0500	18,748,603	18,927,892	18,704,080	0	18,702	0	0	2.445	3.087	MON	38,566	115,697	09/13/2018	11/15/2045
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	22,014,780	99.2400	22,779,748	22,955,000	22,509,446	0	99,075	0	0	3.037	3.568	MON	58,095	697,143	08/08/2013	03/15/2045
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	45,763,669	99.2500	46,060,151	46,407,207	45,784,915	0	21,246	0	0	2.630	3.286	MON	101,709	0	11/29/2018	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	34,120,639	99.0200	34,826,153	35,171,595	34,642,102	0	65,871	0	0	2.880	3.287	MON	84,412	1,034,035	08/16/2013	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	23,084,553	98.5800	24,224,851	24,573,634	23,757,190	0	123,564	0	0	2.749	3.598	MON	56,294	545,944	12/11/2018	05/15/2045
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	9,336,097	99.3000	9,380,803	9,446,428	9,342,912	0	6,815	0	0	2.654	3.159	MON	20,892	62,677	09/18/2018	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	91,179,306	102.4000	92,451,909	90,280,474	90,692,539	0	(39,147)	0	0	3.881	3.761	MON	291,982	3,581,170	08/05/2013	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	68,676,056	103.5400	70,406,765	68,000,000	68,293,327	0	(79,151)	0	0	4.136	4.027	MON	234,373	2,812,480	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	74,736,078	102.1300	75,573,092	74,000,000	74,333,870	0	(84,578)	0	0	3.754	3.643	MON	231,497	2,777,960	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	70,597,462	102.1100	71,372,499	69,900,000	70,235,418	0	(81,636)	0	0	3.829	3.715	MON	223,039	2,676,471	03/10/2014	03/15/2047
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	23,064,688	101.3300	23,306,484	23,000,000	23,060,204	0	(4,483)	0	0	3.618	3.483	MON	69,345	138,690	11/08/2018	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	25,249,375	100.2700	25,067,043	25,000,000	25,130,141	0	(30,649)	0	0	3.410	3.294	MON	71,042	852,500	07/18/2014	08/15/2047
92939H-AW-5	WFRBS_14-C23 CMBS			4	1FM	8,754,575	100.7400	8,563,169	8,500,000	8,585,019	0	(41,946)	0	0	3.711	3.194	MON	26,286	315,435	09/18/2014	10/15/2057
92939H-AX-3	WFRBS_14-C23 CMBS			4	1FM	51,509,615	101.1400	51,582,874	51,000,000	51,298,250	0	(57,459)	0	0	3.650	3.532	MON	155,125	1,815,875	03/12/2018	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS			4	1FM	16,058,221	99.5200	15,824,550	15,900,000	15,986,197	0	(20,746)	0	0	3.343	3.225	MON	44,295	531,537	10/24/2014	11/15/2047
93120#-AA-4	DH Newnan LLC Credit Tenant Lease			4	1	2,005,734	98.2800	1,971,307	2,005,734	2,005,734	0	0	0	0	5.380	5.440	MON	4,796	107,909	12/15/2011	07/15/2034
93120#-AA-6	RDGI 1539, LLC Credit-Tenant Lease			4	1	3,080,012	98.2100	2,998,735	3,053,330	3,076,898	0	(1,149)	0	0	5.520	5.476	MON	7,491	168,544	04/01/2016	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease			4	1	7,210,068	95.6000	6,892,611	7,210,068	7,210,068	0	0	0	0	5.110	5.164	MON	6,141	368,434	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te			4	2	22,587,066	94.7200	21,393,581	22,587,066	22,587,066	0	0	0	0	5.150	5.205	MON	19,387	1,163,234	04/04/2014	04/25/2039
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te			4	1	896,196	99.6500	1,138,850	1,142,900	1,126,198	0	38,631	0	0	5.262	9.815	MON	3,508	63,677	05/05/2004	05/10/2019
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te			4	1	346,957	109.3200	330,387	302,213	341,827	0	(4,400)	0	0	6.640	3.628	MON	557	20,067	11/01/2017	09/21/2027
94988Q-AC-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	28,998,202	100.6700	29,193,378	29,000,000	28,969,178	0	(5,447)	0	0	3.531	3.535	MON	85,333	1,023,990	07/17/2013	07/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94988Q-AE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	22,749,522	102.8600	23,401,726	22,750,000	22,731,075	0	(3,703)	0	0	3.986	3.999	MON	75,568	906,815	07/11/2013	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,718,339	99.8000	2,664,863	2,670,253	2,674,397	0	(21,407)	0	0	2.819	1.959	MON	6,273	76,119	12/15/2016	08/15/2050
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	86,855,614	100.6600	86,572,055	86,000,000	86,432,371	0	(101,857)	0	0	3.548	3.434	MON	254,273	3,051,280	05/21/2014	08/15/2050
94989C-AW-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	19,021,329	97.0600	18,344,206	18,900,000	18,962,925	0	(15,193)	0	0	2.910	2.840	MON	45,833	549,990	07/13/2017	02/15/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,087,356	99.2000	2,053,888	2,070,533	2,084,493	0	(2,863)	0	0	3.190	3.035	MON	5,504	60,546	01/17/2018	02/15/2048
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	26,157,731	100.4000	26,003,056	25,900,000	26,070,370	0	(27,871)	0	0	3.572	3.459	MON	77,096	925,148	09/15/2015	09/15/2058
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	3,282,276	99.0900	3,220,363	3,250,000	3,271,529	0	(3,459)	0	0	3.354	3.242	MON	9,084	109,005	09/25/2015	09/15/2057
94989W-AQ-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	9,789,589	98.5400	9,646,847	9,790,000	9,784,289	0	(1,729)	0	0	2.309	2.301	MON	18,838	226,051	10/29/2015	11/15/2048
94989W-AR-8	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	16,990,589	99.4500	16,806,342	16,900,000	16,957,803	0	(10,729)	0	0	3.427	3.370	MON	48,264	579,163	12/22/2015	11/15/2048
94989X-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	5,655,966	99.5600	5,575,578	5,600,000	5,638,144	0	(6,017)	0	0	3.452	3.338	MON	16,109	193,312	11/19/2015	12/15/2048
94989Y-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,019,952	98.5800	1,971,662	2,000,000	2,013,913	0	(2,166)	0	0	3.294	3.179	MON	5,490	65,880	02/03/2016	01/15/2059
95000C-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	4,119,876	100.8200	4,032,775	4,000,000	4,071,834	0	(17,347)	0	0	3.538	3.058	MON	11,793	141,520	02/18/2016	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,986,128	94.3100	13,203,250	14,000,000	13,976,920	0	859	0	0	2.674	2.697	MON	31,197	374,360	09/14/2017	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	7,675,856	92.4300	7,024,773	7,600,000	7,657,300	0	(7,952)	0	0	2.399	2.285	MON	15,194	182,324	08/04/2016	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	8,786,983	93.9500	8,173,372	8,700,000	8,766,592	0	(9,185)	0	0	2.684	2.568	MON	19,459	233,508	09/14/2016	10/15/2049
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	80,091,176	98.0200	77,726,680	79,300,000	79,922,520	0	(83,040)	0	0	3.374	3.260	MON	222,965	2,675,582	11/22/2016	12/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	13,129,376	97.4900	12,674,086	13,000,000	13,093,264	0	(13,891)	0	0	3.162	3.047	MON	34,255	411,060	03/18/2016	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	19,997,921	95.1900	18,846,782	19,800,000	19,953,454	0	(20,874)	0	0	2.807	2.691	MON	46,316	555,786	10/21/2016	11/15/2059
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	6,214,359	96.0500	6,051,137	6,300,000	6,221,136	0	6,777	0	0	3.157	3.334	MON	16,574	182,317	01/22/2018	09/15/2050
95000Y-AX-3	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	2,784,539	97.7400	2,785,549	2,850,000	2,788,911	0	4,372	0	0	3.317	3.620	MON	7,878	70,901	03/22/2018	10/15/2050
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	26,865,548	96.2600	25,604,804	26,600,000	26,836,104	0	(27,142)	0	0	3.210	3.095	MON	71,155	853,860	11/17/2017	11/15/2050
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS			4	1FM	302,985	100.4900	301,459	300,000	302,757	0	(228)	0	0	3.746	3.633	MON	937	8,429	03/12/2018	03/15/2051
96221Q-AB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	57,301	99.7900	55,188	55,305	55,330	0	(512)	0	0	3.027	1.687	MON	140	1,835	10/23/2015	12/15/2046
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	51,001,465	102.5800	51,802,870	50,500,000	50,736,772	0	(56,742)	0	0	3.896	3.787	MON	163,957	1,967,480	12/17/2013	12/15/2046
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	475,590	99.8400	462,103	462,827	462,849	0	(4,188)	0	0	2.862	1.856	MON	1,104	13,246	01/29/2016	03/15/2047
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			4	1FM	61,919,022	101.8800	62,369,730	61,220,000	61,569,308	0	(82,605)	0	0	3.766	3.630	MON	192,129	2,305,545	04/01/2016	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te			4	1	1,802,359	103.0900	1,858,074	1,802,359	1,802,359	0	0	0	0	6.073	6.150	MON	4,865	109,457	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens			4	1	1,538,971	101.3000	1,559,016	1,538,971	1,538,971	0	0	0	0	5.760	5.829	MON	3,940	88,645	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens			4	1	4,002,590	101.2900	4,054,231	4,002,590	4,002,590	0	0	0	0	5.736	5.804	MON	10,204	229,589	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens			4	1	2,132,046	103.3700	2,203,863	2,132,046	2,132,046	0	0	0	0	6.150	6.228	MON	5,828	131,121	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			4	1	691,597	103.3400	714,700	691,597	691,597	0	0	0	0	6.150	6.228	MON	1,890	42,533	01/26/2007	12/15/2030
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn			4	2	584,028	107.5000	572,101	532,175	569,535	0	(5,283)	0	0	6.570	4.583	MON	1,554	34,964	04/01/2016	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena			4	1	28,366,129	105.5900	29,633,965	28,065,866	28,202,037	0	(14,108)	0	0	5.730	5.686	MON	71,474	1,608,174	12/15/2007	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease			4	2	60,922,166	119.5700	72,304,883	60,922,166	60,922,166	0	0	0	0	7.450	7.598	MON	202,577	4,557,983	07/17/2009	07/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm			4	6	38,477,544	79.5600	42,520,949	53,443,500	38,477,544	0	0	0	0	5.150	0.000	MON	0	0	05/11/2012	05/15/2042
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena			4	1	4,605,853	101.9700	4,696,503	4,605,853	4,605,853	0	0	0	0	4.090	4.125	MON	8,372	188,379	09/30/2014	09/15/2044
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease			4	1	47,330,439	112.9000	53,169,117	47,094,964	47,285,740	0	(10,260)	0	0	4.918	4.924	MON	102,939	2,316,130	09/02/2014	11/15/2037
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE			4	1FE	1,723	100.6500	1,262	1,254	1,253	0	0	0	(113)	3.690	3.692	MON	4	49	01/27/2011	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE			4	1FE	40,233	103.3000	30,254	29,287	29,255	0	(6)	0	(2,634)	4.697	4.725	MON	115	1,457	01/27/2011	02/12/2021
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP			4	1FE	47,259	97.9100	40,573	41,441	41,426	0	(5)	0	(3,731)	2.356	2.353	MON	81	1,034	05/13/2015	05/12/2050
75585R-MB-8	REAL ESTATE ASSET LIQUIDITY TR CORP				1FE	58,443	98.8100	50,642	51,252	51,233	0	(5)	0	(4,614)	3.239	3.250	MON	138	1,758	05/13/2015	05/12/2025
75585R-NS-0	REAL ESTATE ASSET LIQUIDITY TR			4	1FE	60,531	96.6600	56,619	58,574	58,557	0	(7)	0	(5,274)	2.588	2.589	MON	126	1,606	09/16/2016	09/12/2051
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease		D	4	2	0	0.0000	0	0	0	0	0	0	0	4.130	0.000	JAJO	0	346,568	03/30/2012	04/01/2027
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas		D	4	2	0	0.0000	0	0	0	0	0	0	0	5.630	0.000	FMAN	0	175,584	01/23/2004	11/11/2023
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,305,003,661	XXX	5,321,448,502	5,287,698,532	5,287,842,247	0	(5,187,995)	0	(16,366)	XXX	XXX	XXX	15,127,251	177,330,851	XXX	XXX
001306-AB-5	AHS HOSPITAL CORP CORPORATE				1FE	4,230,405	111.0700	3,887,590	3,500,000	4,210,195	0	(15,326)	0	0	5.024	3.802	JJ	87,920	175,840	08/23/2017	07/01/2045
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1FE	3,999,395	99.5300	3,981,031	4,000,000	3,999,611	0	216	0	0	2.550	2.570	MON	4,533	83,867	02/13/2018	10/15/2026
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1FE	750,000	102.9600	772,170	750,000	750,000	0	0	0	0	3.829	3.829	FA	10,769	0	08/07/2018	08/15/2028
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE			2	1FE	8,601,001	99.9500	8,434,612	8,439,000	8,599,925	0	(1,076)	0	0	4.272	4.158	FA	135,193	0	08/31/2018	08/15/2048
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In			4	3FE	14,367,627	89.5700	12,868,445	14,367,627	14,367,627	0	0	0	0	5.750	5.748	MS	227,188	826,139	03/22/2013	03/22/2035
01959L-AA-0	Allina Health System CORPORATE MUNI TAXA			2	1FE	20,145,120	106.3500	21,363,990	20,088,000	20,139,740	0	(1,395)	0	0	4.805	4.786	MN	123,335	965,228	04/01/2016	11/15/2045
01959L-AB-8	Allina Health System CORPORATE			4	1FE	1,455,000	100.7600	1,466,058	1,455,000	1,455,000	0	0	0	0	4.430	4.430	AO	13,607	64,457	03/30/2017	04/15/2047
02005A-FR-4	ALLY MASTER OWNER TRUST ABS FLOATER			4	1FE	22,550,000	100.0000	22,548,843	22,550,000	22,550,000	0	0	0	0	2.855	2.872	MON	26,826	536,212	02/15/2017	02/15/2021
02005A-GG-7	ALLY MASTER OWNER TRUST ABS FLOATER			4	1FE	14,903,516	100.2200	14,931,978	14,900,000	14,901,791	0	(1,184)	0	0	2.885	2.875	MON	17,912	358,861	07/13/2017	06/15/2022
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED			4	1FE	33,495,568	99.2600	33,250,455	33,500,000	33,496,854	0	1,286	0	0	2.700	2.720	MON	40,200	751,238	02/06/2018	01/17/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED			4	1FE	18,099,832	100.5700	18,203,713	18,100,000	18,099,212	0	(619)	0	0	3.290	3.307	MON	26,466	324,211	05/22/2018	05/15/2023
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED			4	1FE	15,397,795	100.6400	15,498,916	15,400,000	15,398,061	0	266	0	0	3.300	3.328	MON	22,587	169,400	08/07/2018	07/17/2023
02007J-AC-1	ALLY AUTO ASSET BACKED			4	1FE	41,797,141	99.9200	41,765,699	41,800,000	41,797,288	0	147	0	0	3.000	3.020	MON	55,733	585,200	06/19/2018	01/17/2023
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC			4	1FE	778,718	96.8200	753,014	777,746	778,462	0	(89)	0	0	3.700	3.670	AO	7,194	28,777	12/07/2015	04/01/2028
02377U-AB-0	AMERICAN AIRLINES CORPORATE			4	2FE	1,204,699	101.5000	1,129,635	1,112,886	1,153,702	0	(13,468)	0	0	4.950	3.169	JJ	25,402	55,088	07/30/2014	07/15/2024
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			4	1FE	25,296,165	100.3600	25,390,680	25,300,000	25,296,681	0	517	0	0	3.060	3.085	MON	34,408	305,371	07/16/2018	02/15/2024
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			4	1FE	24,796,647	100.8000	24,998,896	24,800,000	24,796,902	0	255	0	0	3.180	3.206	MON	35,051	177,444	09/17/2018	04/15/2024
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED			4	1FE	6,599,826	100.2800	6,618,341	6,600,000	6,599,827	0	1	0	0	3.220	3.241	MON	9,445	46,046	09/18/2018	08/16/2027
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP			4	1FE	3,288,808	100.2700	3,319,014	3,310,143	3,305,712	0	6,444	0	0	3.589	3.633	FMAN	11,881	97,561	09/02/2010	11/25/2043
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE			4	1FE	33,135,112	108.2900	35,717,527	32,982,000	33,132,938	0	(1,038)	0	0	4.847	4.818	MN	204,270	1,577,068	08/30/2018	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE CORPORATE				1FE	54,943,409	96.3900	51,732,513	53,670,000	54,880,849	0	(24,736)	0	0	3.945	3.812	MN	270,542	2,117,282	07/27/2016	11/15/2046
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	3,998,181	99.7100	3,988,278	4,000,000	3,999,701	0	326	0	0	2.460	2.481	MON	3,007	98,400	02/05/2014	07/20/2020
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	20,295,027	99.5400	20,206,797	20,300,000	20,298,690	0	865	0	0	2.500	2.518	MON	15,507	507,500	07/17/2014	02/20/2021
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			4	1FE	33,993,475	99.0500	33,676,572	34,000,000	33,997,648	0	1,113	0	0	2.500	2.517	MON	25,972	850,000	01/22/2015	07/20/2021
05522R-CV-8	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			4	1FE	13,000,000	100.0600	13,008,410	13,000,000	13,000,000	0	0	0	0	2.845	2.793	MON	15,411	307,799	06/03/2016	10/15/2021
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BAC			4	1FE	16,197,713	100.6300	16,301,414	16,200,000	16,198,072	0	359	0	0	3.100	3.125	MON	22,320	166,005	08/09/2018	12/15/2023
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BAC			4	1FE	9,997,723	100.2000	10,019,654	10,000,000	9,997,817	0	94	0	0	3.150	3.173	MON	14,000	160,125	06/06/2018	05/15/2023
05577@-AG-5	BTMU Capital Corp Equip Note Series A			4	1	6,598,495	105.0100	6,929,228	6,598,495	6,598,495	0	0	0	0	6.550	6.549	FA	150,070	432,201	02/26/2009	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B			4	1	6,350,672	105.0100	6,668,983	6,350,672	6,350,672	0	0	0	0	6.550	6.549	FA	144,434	415,969	02/26/2009	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C			4	1	1,945,118	105.0100	2,042,612	1,945,118	1,945,118	0	0	0	0	6.550	6.549	FA	44,238	127,405	02/26/2009	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D			4	1	1,983,468	105.0100	2,082,884	1,983,468	1,983,468	0	0	0	0	6.550	6.549	FA	45,110	129,917	02/26/2009	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E			4	1	793,437	105.0100	833,206	793,437	793,437	0	0	0	0	6.550	6.549	FA	18,045	51,970	02/26/2009	02/26/2021
05577@-AN-0	BTMU Capital Corp Equipment Note			4	1	2,610,138	104.0600	2,440,790	2,345,455	2,485,717	0	(21,667)	0	0	4.830	2.737	AO	23,916	113,285	01/01/2013	10/15/2024
064229-AB-3	BANK OF THE WEST AUTO TRUST BW ASSET BAC			4	1FE	1,180,348	99.5900	1,175,612	1,180,472	1,180,432	0	66	0	0	1.780	1.794	MON	934	21,012	10/03/2017	02/15/2021
064229-AC-1	BANK OF THE WEST AUTO TRUST BW ASSET BAC			4	1FE	1,999,712	98.7800	1,975,611	2,000,000	1,999,817	0	87	0	0	2.110	2.124	MON	1,876	42,200	10/03/2017	01/15/2023
065603-AB-8	BOTW_AUTO ASSET BACKED			4	1FE	12,999,425	100.0600	13,007,614	13,000,000	12,999,395	0	(30)	0	0	3.090	3.108	MON	17,853	44,633	10/31/2018	04/15/2021
065603-AC-6	BOTW_AUTO ASSET BACKED			4	1FE	9,999,018	100.6300	10,062,737	10,000,000	9,999,065	0	47	0	0	3.430	3.457	MON	15,244	38,111	10/31/2018	12/15/2022
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE			2	1FE	52,423,896	97.0000	50,450,220	52,010,000	52,403,837	0	(8,020)	0	0	3.967	3.921	MN	263,636	2,063,237	06/01/2016	11/15/2046
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1			4	1FE	482,224	100.0800	450,196	449,836	466,459	0	1,635	0	0	6.666	5.623	MON	250	24,761	07/28/2005	06/28/2026
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1			4	1FE	652,412	100.3900	654,929	652,412	652,412	0	0	0	0	6.365	6.448	MON	346	41,526	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla			4	1FE	1,306,887	100.4600	1,312,864	1,306,887	1,306,887	0	0	0	0	6.444	6.530	MON	702	84,148	05/10/2002	01/28/2022
09659D-AB-2	STANFORD UNIVERSITY CORPORATE MUNI TAXAB				1FE	16,078,720	94.8800	15,181,440	16,000,000	16,077,274	0	(1,446)	0	0	3.460	3.433	MN	92,267	553,600	01/17/2018	05/01/2047
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu			4	1FE	9,439,396	100.9500	9,430,669	9,342,262	9,399,196	0	(15,213)	0	0	4.750	4.426	MON	25,886	443,758	05/05/2016	07/11/2022
12514@-AA-0	CED California Holdings, LLC Senior Note			4	1FE	11,679,742	87.4900	10,218,772	11,679,742	11,679,742	0	0	0	0	4.780	4.779	JD	1,551	558,292	04/11/2013	06/30/2037
12625L-AH-6	CRF-18 Subordinated Note			4	6Z	818,618	24.0000	1,200,000	5,000,000	818,618	0	0	0	0	6.500	0.000	MON	0	0	06/20/2006	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D			4	4FE	1	94.0000	1,071,425	1,139,814	1	0	0	0	0	7.220	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E			4	5FE	1	0.0000	1	1,000,000	1	0	0	0	0	7.770	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F			4	6Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035
126650-BJ-8	CVS HEALTH CORP CORPORATE				2FE	20,482,070	112.8100	23,690,100	21,000,000	20,698,544	0	25,979	0	0	6.250	6.472	JD	109,375	1,312,500	10/18/2007	06/01/2027
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY CORPORATE				1FE	9,527,573	105.8100	10,030,788	9,480,000	9,524,999	0	(973)	0	0	4.321	4.290	FA	170,680	409,631	04/01/2016	08/01/2045
14313F-AD-1	CARMX_AUTO ASSET BACKED			4	1FE	29,196,020	100.3800	29,311,626	29,200,000	29,196,435	0	415	0	0	3.130	3.154	MON	40,620	355,429	07/18/2018	06/15/2023
14314A-AC-3	CARMX_AUTO ASSET BACKED			4	1FE	7,099,434	99.2500	7,046,725	7,100,000	7,099,527	0	93	0	0	2.480	2.494	MON	7,826	157,005	01/17/2018	11/15/2022
14314R-AC-6	CARMX_AUTO ASSET BACKED			4	1FE	4,499,696	98.9800	4,453,891	4,500,000	4,499,766	0	62	0	0	2.110	2.121	MON	4,220	94,950	10/17/2017	10/17/2022
14314X-AC-3	CARMX_AUTO ASSET BACKED			4	1FE	13,197,549	100.5800	13,276,941	13,200,000	13,198,048	0	499	0	0	2.980	3.005	MON	17,483	251,313	04/18/2018	01/17/2023
14916R-AD-6	Catholic Health Initiatives CORP			4	2FE	6,899,664	90.4600	6,494,741	7,180,000	6,930,129	0	6,143	0	0	4.350	4.598	MN	52,055	312,330	04/27/2015	11/01/2042
14916R-AF-1	Catholic Health Initiatives CORP				2FE	12,002,090	101.4100	12,199,623	12,030,000	12,014,755	0	2,884	0	0	4.200	4.230	FA	210,525	505,260	10/23/2013	08/01/2023
161571-HB-3	CHASE ISSUANCE TRUST ABS FLOATER			4	1FE	25,800,000	100.0800	25,821,231	25,800,000	25,800,000	0	0	0	0	2.865	2.830	MON	30,800	616,123	05/12/2016	05/15/2021
161571-HJ-6	CHASE ISSUANCE TRUST ABS FLOATER			4	1FE	26,200,000	100.0500	26,212,710	26,200,000	26,200,000	0	0	0	0	2.755	2.710	MON	30,077	596,295	01/30/2017	01/15/2022
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1FE	1,093,880	98.9500	1,094,686	1,106,282	1,096,442	0	2,562	0	0	1.990	2.802	MON	978	14,677	04/12/2018	05/15/2029
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT			4	1FE	10,348,875	99.7200	10,320,156	10,348,875	10,348,875	0	0	0	0	2.795	2.767	MON	12,053	239,754	08/01/2017	08/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1FE	10,400,653	98.9200	10,288,665	10,401,385	10,400,878	0	191	0	0	2.120	2.131	MON	9,800	220,509	10/24/2017	11/15/2029
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC			4	1FE	19,696,255	99.9800	19,696,255	19,700,000	19,696,308	0	53	0	0	3.390	3.422	MON	35,247	0	12/04/2018	01/15/2031
168768-AA-0	THE CHILDRENS HOSP CORP CORPORATE MUNI T			2	1FE	4,140,907	100.3800	4,140,551	4,125,000	4,140,847	0	(60)	0	0	4.115	4.092	JJ	84,872	131,886	08/30/2018	01/01/2047
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			4	4FE	27,050,555	85.4700	27,242,319	31,874,997	28,292,683	0	194,437	0	0	6.120	8.248	JD	86,700	1,950,750	03/25/2015	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Tranche 2 PIK Note			4	5FE	7	0.0000	0	13,808,205	7	0	0	360,970	0	6.610	714.816	JD	0	0	12/15/2018	12/15/2040
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1FE	29,997,933	103.6700	31,100,391	30,000,000	29,997,450	0	186	0	0	3.720	3.721	MS	353,400	1,116,000	09/16/2013	09/08/2025
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			4	1FE	2,897,633	104.9400	3,043,257	2,900,000	2,897,540	0	(93)	0	0	3.960	3.970	AO	24,882	0	10/05/2018	10/13/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1FE	187,244	102.5600	186,657	182,000	187,246	0	(3)	0	0	4.858	4.720	JJ	4,421	8,842	04/27/2015	01/01/2114
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F			4	1FE	3,580,501	98.7500	3,407,946	3,451,085	3,558,455	0	(13,830)	0	0	4.000	3.278	AO	23,774	138,043	03/21/2017	10/29/2024
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS			4	1FE	497,839	100.2500	500,489	499,222	498,945	0	(52)	0	0	6.545	6.578	FA	13,523	32,674	03/31/1999	02/02/2019
23307*-AB-8	DC Arena, LP Senior Note			4	2AM	0	0.0000	0	0	0	0	0	0	0	6.203	0.000	MN	0	55,620	05/21/2007	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note			4	2AM	0	0.0000	0	0	0	0	0	0	0	6.556	0.000	MN	0	102,049	12/05/2003	11/30/2023
23342K-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1FE	1,073,452	99.8000	1,071,448	1,073,562	1,073,509	0	48	0	0	1.750	1.765	MON	313	18,787	04/13/2017	05/27/2042
23342K-AC-8	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1FE	31,488,408	97.5800	30,737,231	31,500,000	31,491,012	0	1,429	0	0	2.850	2.872	MON	14,963	897,750	04/13/2017	05/27/2042
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND			4	1FE	1,127,497	107.3700	1,906,447	1,775,586	1,426,111	0	58,538	0	0	6.821	15.582	FA	47,436	121,113	10/28/2008	02/10/2024
25401Q-AC-5	DIGNITY HEALTH CORPORATE				1FE	5,400,000	99.4200	5,368,464	5,400,000	5,400,000	0	0	0	0	2.637	2.637	MN	23,733	142,398	10/07/2014	11/01/2019
254683-BT-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			4	1FE	10,396,046	100.0700	10,371,979	10,365,000	10,367,768	0	(13,536)	0	0	2.995	2.849	MON	12,935	261,260	11/18/2016	09/15/2021
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1FE	22,693,835	100.6000	22,836,634	22,700,000	22,694,647	0	812	0	0	3.110	3.140	MON	31,376	264,739	07/24/2018	01/16/2024
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC			4	1FE	32,599,130	101.2200	32,996,993	32,600,000	32,599,187	0	58	0	0	3.320	3.344	MON	42,090	192,412	10/04/2018	03/15/2024
26442T-AE-7	DUKE UNIVERSITY CORPORATE MUNI TAXABLE			4	1FE	5,015,000	91.0600	4,566,860	5,015,000	5,015,000	0	0	0	0	3.299	3.299	AO	41,361	165,445	10/11/2016	10/01/2046
26443C-AA-1	DUKE UNIVERSITY HLTH SYS CORPORATE MUNI			2	1FE	18,702,377	97.6100	18,433,649	18,885,000	18,702,328	0	1,149	0	0	3.920	3.976	JD	61,691	740,292	05/21/2018	06/01/2047
292554-A#-9	Encore Capital Group Inc. Senior Secured			4	3FE	24,840,000	96.1600	23,886,809	24,840,000	24,840,000	0	0	0	0	5.625	5.664	FMAN	194,063	1,397,250	08/11/2017	08/12/2024
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1	75,350,000	115.3300	86,903,960	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	372,769	99.9700	372,719	372,821	372,801	0	2	0	0	1.830	1.844	MON	208	6,823	02/09/2016	09/20/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	2,887,057	99.6300	2,876,503	2,887,249	2,887,142	0	14	0	0	1.740	1.749	MON	1,535	50,238	07/12/2016	02/22/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	11,526,616	99.4100	11,487,785	11,556,136	11,532,665	0	6,709	0	0	2.130	2.396	MON	7,521	188,202	06/18/2018	07/20/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BAC			4	1FE	9,178,381	99.2300	9,124,120	9,195,256	9,182,747	0	4,008	0	0	1.970	2.125	MON	5,535	166,109	05/17/2018	01/20/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	12,219,644	99.1200	12,159,102	12,267,624	12,235,282	0	15,657	0	0	2.130	2.387	MON	7,984	236,561	04/13/2018	05/22/2023
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	8,198,760	99.9200	8,193,786	8,200,000	8,198,950	0	189	0	0	3.140	3.167	MON	7,867	100,131	07/25/2018	02/20/2024
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	8,698,882	100.3100	8,726,615	8,700,000	8,698,919	0	37	0	0	3.380	3.408	MON	8,985	40,842	10/23/2018	05/20/2024
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED			4	1FE	35,391,396	99.6900	35,293,736	35,405,000	35,395,975	0	4,580	0	0	2.870	2.909	MON	31,048	744,665	05/17/2018	10/20/2023
302848-AF-9	FNBM LLC Sr. Secured Note				1FE	57,500,000	98.7500	56,780,215	57,500,000	57,500,000	0	0	0	0	3.890	3.863	MON	192,609	2,267,816	10/09/2015	10/09/2020
302848-AK-8	FNBM LLC Senior Secured Note				1FE	55,535,000	97.7200	54,270,142	55,535,000	55,535,000	0	0	0	0	3.600	3.575	MON	172,159	2,027,028	06/29/2016	06/29/2021
302848-AN-2	FNBM LLC Senior Secured				1FE	69,800,000	99.0600	69,141,704	69,800,000	69,800,000	0	0	0	0	4.250	4.229	MON	255,449	3,007,701	02/24/2017	02/24/2022
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A			4	1	4,146,730	103.5700	4,257,824	4,111,129	4,134,103	0	(6,395)	0	0	5.470	5.120	JJ	111,815	224,879	06/01/2017	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev			4	1	3,860,928	103.6400	3,966,930	3,827,602	3,849,375	0	(5,827)	0	0	5.470	5.123	JJ	104,103	209,370	06/01/2017	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			4	1	5,078,541	108.0000	5,485,049	5,078,541	5,078,541	0	0	0	0	5.960	5.958	MN	38,676	302,681	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			4	1	507,491	108.0100	548,157	507,491	507,491	0	0	0	0	5.960	5.958	MN	3,865	30,246	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			4	1	3,188,032	108.0300	3,444,142	3,188,032	3,188,032	0	0	0	0	5.960	5.958	MN	24,279	190,007	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			4	1	1,294,085	108.0500	1,398,205	1,294,085	1,294,085	0	0	0	0	5.960	5.958	MN	9,855	77,127	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			4	1	1,722,090	108.0100	1,859,980	1,722,090	1,722,090	0	0	0	0	5.960	5.958	MN	13,115	102,637	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			4	1	1,508,751	108.0400	1,630,004	1,508,751	1,508,751	0	0	0	0	5.960	5.960	MN	11,490	89,922	12/13/2007	12/13/2027
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			4	2Z	32,624,584	108.7200	35,468,586	32,624,584	32,624,584	0	0	0	0	5.750	5.750	JD	5,211	1,875,914	12/14/2012	06/30/2035
344868-AA-2	Football Club Term NT 2020 TR CTF 144A				1FE	72,950,689	103.1200	74,612,011	72,356,287	72,615,917	0	(142,439)	0	0	5.350	5.132	OCT	946,259	5,681,902	11/01/2017	10/05/2020
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			4	1FE	3,314,775	98.9300	3,321,201	3,357,000	3,329,475	0	14,700	0	0	1.950	2.921	MON	2,909	32,731	07/06/2018	11/15/2021
34528Q-FE-9	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			4	1FE	17,400,000	100.0600	17,410,529	17,400,000	17,400,000	0	0	0	0	2.915	2.870	MON	21,135	424,394	12/06/2016	11/15/2021
34528Q-FQ-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			4	1FE	25,100,000	100.1200	25,129,731	25,100,000	25,100,000	0	0	0	0	2.805	2.777	MON	29,337	584,054	10/03/2017	09/15/2022
34530M-AA-7	FORD AUTO ASSET BACKED			4	1FE	999,751	99.6900	996,924	1,000,000	999,980	0	52	0	0	2.260	2.276	MON	1,004	22,600	05/06/2014	11/15/2025
34530N-AA-5	FORD AUTO ASSET BACKED			4	1FE	41,866,120	99.3000	41,705,307	42,000,000	41,897,917	0	25,970	0	0	2.310	2.636	MON	43,120	648,725	10/18/2018	04/15/2026
34530R-AA-6	FORD AUTO ASSET BACKED			4	1FE	17,493,765	98.9800	17,320,961	17,500,000	17,498,641	0	1,280	0	0	2.120	2.137	MON	16,489	371,000	01/13/2015	07/15/2026
34530U-AA-9	FORD AUTO ASSET BACKED			4	1FE	29,991,855	98.6400	29,591,100	30,000,000	29,995,312	0	1,254	0	0	2.310	2.326	MON	30,800	693,000	02/23/2016	08/15/2027
34530W-AA-5	FORD AUTO ASSET BACKED			4	1FE	11,327,073	99.1600	11,373,618	11,470,000	11,354,246	0	27,173	0	0	2.440	3.133	MON	12,439	93,289	08/15/2018	01/15/2027
34531B-AA-0	FORD AUTO ASSET BACKED			4	1FE	5,797,996	97.5500	5,657,809	5,800,000	5,798,980	0	401	0	0	2.030	2.046	MON	5,233	117,740	06/20/2016	12/15/2027
34531J-AB-1	FORD AUTO ASSET BACKED			4	1FE	23,075,887	99.8000	23,032,185	23,077,595	23,076,502	0	614	0	0	2.710	2.729	MON	27,796	401,300	04/17/2018	12/15/2020
34532R-AA-4	FORD AUTO ASSET BACKED			4	1FE	44,284,446	99.2000	43,946,490	44,300,000	44,286,244	0	1,798	0	0	3.190	3.217	MON	62,808	1,236,524	01/23/2018	07/15/2031
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER			4	1FE	5,705,233	98.1900	6,709,200	6,832,614	5,145,765	0	(462,678)	0	0	2.635	15.052	MON	7,502	147,147	06/07/2012	11/15/2034
361886-AL-8	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1FE	6,498,710	99.5400	6,470,179	6,500,000	6,499,832	0	443	0	0	1.960	1.975	MON	5,662	127,400	05/24/2016	05/17/2021
361886-AM-6	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE			4	1FE	11,700,000	100.2100	11,724,818	11,700,000	11,700,000	0	0	0	0	3.305	3.299	MON	16,113	331,886	05/24/2016	05/17/2021
361886-AS-3	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE			4	1FE	26,100,000	100.3200	26,184,423	26,100,000	26,100,000	0	0	0	0	3.025	3.020	MON	32,898	665,859	01/24/2017	01/18/2022
361886-AX-2	GMF FLOORPLAN OWNER REVOLVING ABS FLOATE			4	1FE	21,000,000	99.8900	20,977,003	21,000,000	21,000,000	0	0	0	0	2.885	2.875	MON	25,245	505,777	08/15/2017	07/15/2022
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1FE	22,799,690	100.0100	22,802,116	22,800,000	22,799,738	0	49	0	0	3.130	3.151	MON	31,717	509,460	03/21/2018	03/15/2023
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACK			4	1FE	7,799,505	101.2800	7,900,071	7,800,000	7,799,522	0	18	0	0	3.500	3.528	MON	12,133	38,675	10/16/2018	09/15/2023
36255J-AD-6	G&M FINANCE LTD ASSET BACKED			4	1FE	12,297,132	100.3600	12,343,779	12,300,000	12,297,523	0	392	0	0	3.020	3.047	MON	15,478	152,711	07/11/2018	05/16/2023
36255K-AB-7	G&M FINANCE LTD ASSET BACKED			4	1FE	30,774,384	99.8900	30,741,157	30,775,080	30,774,273	0	(112)	0	0	2.830	2.846	MON	26,612	418,533	06/19/2018	07/20/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
000000-00-0	GS Hahnes NMTC Investment Fund Leverage				3Z	635,620	94.6800	601,821	635,620	635,620	0	0	0	0	4.750	4.713	MJSD	84	25,855	02/22/2018	05/12/2022
37186*-AA-6	Genesis Solar Funding LLC Senior Secured			4	2FE	3,509,785	106.3000	3,587,427	3,374,901	3,483,410	0	1,067	0	0	5.600	5.144	MS	60,898	188,994	12/03/2014	09/07/2038
372546-AT-8	GEORGE WASHINGTON UNIVERSITY CORPORATE M				1FE	508,669	101.9400	501,560	492,000	507,492	0	(336)	0	0	4.300	4.100	MS	6,229	21,156	04/27/2015	09/15/2044
37429*-AA-3	Getty Realty Corp Senior Secured Note				2FE	42,325,000	102.4200	43,348,144	42,325,000	42,325,000	0	0	0	0	6.000	6.000	FMAN	253,950	2,539,500	02/25/2013	02/25/2021
37459*-AA-6	Giants Training Facility LLC Senior Secu			4	2FE	6,152,457	116.5300	7,169,460	6,152,457	6,152,457	0	0	0	0	7.150	7.151	JD	36,658	439,901	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			4	2FE	6,152,457	116.5300	7,169,460	6,152,457	6,152,457	0	0	0	0	7.150	7.151	JD	36,658	439,901	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note			4	2FE	35,008,139	121.8500	42,656,363	35,008,139	35,008,139	0	0	0	0	7.100	7.101	AO	621,394	2,485,578	06/30/2010	04/01/2040
38013B-AC-4	G&M FINANCE LTD ABS FLOATER			4	1FE	2,913,890	100.0200	2,914,316	2,913,890	2,913,890	0	0	0	0	2.710	2.725	MON	2,632	64,492	09/12/2017	01/21/2020
38013F-AD-3	G&M FINANCE LTD ASSET BACKED			4	1FE	18,497,071	100.5500	18,602,279	18,500,000	18,497,237	0	165	0	0	3.210	3.236	MON	24,744	108,873	10/02/2018	10/16/2023
38013M-AC-0	G&M FINANCE LTD ABS FLOATER			4	1FE	2,544,745	99.9900	2,544,530	2,544,745	2,544,745	0	0	0	0	2.770	2.680	MON	2,350	57,870	06/07/2017	01/21/2020
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec				2Z	22,500,000	101.4500	22,826,569	22,500,000	22,500,000	0	0	0	0	4.590	4.616	FMAN	94,669	1,032,750	06/04/2014	01/31/2022
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS			4	6	0	0.0000	0	1,728,793	0	0	0	0	0	7.650	0.000	MON	0	34,756	06/29/1998	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19			4	6	0	0.0000	0	1,989,496	0	0	0	0	0	8.310	0.000	MON	0	3,366	05/31/2006	03/15/2019
40449B-BL-6	Habitat Humanity Intl Secured Note			4	5GI	101,256	101.7300	100,437	98,729	100,866	0	(390)	0	0	5.000	3.762	JAJO	1,111	2,468	06/01/2018	07/10/2022
40449B-BM-4	Habitat Humanity Intl Secured Note			4	5GI	210,191	100.5800	209,040	207,844	207,900	0	(291)	0	0	4.250	3.815	JAJO	1,988	4,417	06/01/2018	07/10/2023
40449B-BN-2	Habitat Humanity Intl 2013-2 Class B Not			4	5GI	275,643	99.5500	271,274	272,501	275,289	0	(354)	0	0	4.250	3.847	JAJO	2,606	5,791	06/01/2018	01/10/2024
40449B-BQ-5	Habitat Humanity Intl Secured Note			4	5GI	774,242	100.0000	765,365	765,365	773,328	0	(914)	0	0	4.250	3.877	JAJO	7,319	16,264	06/01/2018	07/10/2024
40449B-BR-3	Habitat Humanity Intl Secured Note			4	5GI	425,150	99.3900	417,736	420,312	424,692	0	(458)	0	0	4.250	3.908	JAJO	4,019	8,932	06/01/2018	01/10/2025
40449B-BV-4	Habitat Humanity Intl Secured Note			4	5GI	1,076,499	98.6100	1,071,654	1,086,775	1,076,884	0	386	0	0	4.250	4.458	MJSD	128	39,504	06/01/2018	01/10/2028
000000-00-0	Habitat Humanity Intl Secured Note			4	2Z	2,205,081	99.2400	2,269,293	2,286,587	2,205,135	0	54	0	0	4.500	5.279	MJSD	286	2,858	12/21/2018	01/10/2029
404530-AA-5	HACKENSACK MERIDIAN HEALTH CORPORATE MUN			2	1FE	1,387,456	104.3000	1,460,214	1,400,000	1,387,838	0	115	0	0	4.500	4.548	JJ	31,500	75,425	04/06/2017	07/01/2057
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				1FE	1,625,483	103.0100	1,674,457	1,625,483	1,625,483	0	0	0	0	5.670	5.670	JD	6,144	423,700	06/07/2010	06/08/2020
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				1FE	500,046	103.1300	515,679	500,046	500,046	0	0	0	0	4.130	4.130	JD	1,377	20,652	06/07/2012	06/07/2024
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not				1FE	2,000,000	99.9400	1,998,904	2,000,000	2,000,000	0	0	0	0	3.530	3.530	JD	4,707	70,600	06/07/2013	06/09/2025
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				1FE	1,000,000	100.4300	1,004,257	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	37,800	06/07/2013	06/07/2028
42806D-AA-7	HERTZ VEH FING ASSET BACKED			4	1FE	1,299,914	99.1500	1,289,004	1,300,000	1,299,978	0	17	0	0	2.730	2.747	MON	592	35,490	04/07/2015	03/25/2021
42806D-AU-3	HERTZ VEH FING ASSET BACKED			4	1FE	699,841	98.7600	691,316	700,000	699,928	0	31	0	0	2.950	2.973	MON	344	20,650	02/04/2016	03/25/2022
43814U-AG-4	HONDA_AUTO ASSET BACKED			4	1FE	10,299,775	100.1000	10,310,233	10,300,000	10,299,721	0	(55)	0	0	3.010	3.028	MON	11,196	170,516	05/22/2018	05/18/2022
450636-AC-9	ITR CONCESSION CO LLC CORPORATE MUNI TAX			2	2FE	16,788,505	96.8600	16,175,620	16,700,000	16,779,999	0	(3,265)	0	0	5.183	5.138	JJ	399,120	865,561	04/01/2016	07/15/2035
450636-AD-7	ITR CONCESSION CO LLC CORPORATE MUNI TAX			2	2FE	34,000,000	89.4200	30,402,120	34,000,000	34,000,000	0	0	0	0	5.283	5.283	JJ	828,257	1,796,220	07/16/2015	07/15/2040
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE MUNI			2	1FE	16,037,709	99.4000	15,934,461	16,030,000	16,037,706	0	(3)	0	0	3.970	3.967	MN	106,065	342,944	08/30/2018	11/01/2048
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE				1FE	2,956,980	96.5700	2,897,130	3,000,000	2,957,413	0	433	43,020	0	3.837	3.922	MN	14,709	115,110	11/04/2016	05/15/2046
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU			4	1FE	6,101,966	99.5200	6,065,988	6,095,000	6,101,956	0	(10)	0	0	4.083	4.076	JJ	124,429	227,015	08/30/2018	07/01/2053
478115-AD-0	JOHNS HOPKINS UNIVERSITY CORPORATE MUNI				1FE	6,000,000	94.7800	5,687,040	6,000,000	6,000,000	0	0	0	0	3.753	3.753	JJ	112,590	225,180	02/10/2015	07/01/2045
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1FE	21,290,975	112.1400	21,672,331	19,327,000	21,194,996	0	(46,626)	0	0	4.875	4.218	AO	235,548	942,191	12/02/2016	04/01/2042
48305Q-AC-7	KAISER FOUNDATION HOSPITALS CORPORATE MU			2	1FE	11,104,205	96.1400	10,671,540	11,100,000	11,103,230	0	(400)	0	0	3.150	3.145	MN	58,275	349,650	04/27/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS CORPORATE MU			2	1FE	8,355,341	98.7700	8,301,366	8,405,000	8,356,345	0	870	0	0	4.150	4.185	MN	58,135	348,808	04/27/2017	05/01/2047
50152#-AD-9	Kwik Trip, Inc. Senior Secured			4	2FE	1,154,327	93.5400	1,075,345	1,149,593	1,153,723	0	(211)	0	0	3.500	3.468	FMAN	4,135	40,236	04/01/2016	02/24/2036
50246*-AC-3	LVNV Funding LLC Senior Secured				1FE	63,300,000	99.9200	63,252,547	63,300,000	63,300,000	0	0	0	0	4.250	4.274	MON	7,473	2,182,092	03/15/2018	03/15/2023
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1FE	20,477,954	98.5000	20,174,418	20,481,774	20,478,562	0	352	0	0	2.770	2.789	MON	9,456	567,345	07/26/2017	08/25/2042
518889-AB-6	DRB PRIME STUDENT LOAN TRUST ASSET BACKE			4	1FE	1,016,028	99.6800	1,012,839	1,016,100	1,016,053	0	21	0	0	1.870	1.883	MON	317	21,112	11/08/2017	11/25/2042
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACK			4	1FE	15,570,990	99.7000	15,525,402	15,571,952	15,571,016	0	26	0	0	2.680	2.696	MON	6,955	267,786	04/26/2018	05/26/2043
55315X-AB-7	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	842,039	99.8400	840,737	842,127	842,060	0	(11)	0	0	1.730	1.742	MON	607	14,569	04/25/2017	05/18/2020
55316A-AB-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	5,894,545	99.5600	5,869,106	5,894,946	5,894,757	0	194	0	0	1.930	1.942	MON	5,057	113,772	11/14/2017	10/15/2020
55316A-AC-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	8,299,817	98.4500	8,171,587	8,300,000	8,299,765	0	(41)	0	0	2.210	2.220	MON	8,152	183,430	11/14/2017	10/17/2022
56081#-AQ-3	Major League Baseball Trust Senior Secur				1FE	1,000,000	97.3000	972,961	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1FE	6,500,000	102.3900	6,655,439	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1FE	5,030,843	127.8800	5,555,020	4,344,000	5,027,932	0	(614)	0	0	5.600	4.826	JJ	121,632	243,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TA				1FE	28,178,931	109.7400	30,251,209	27,565,000	28,178,122	0	(59)	0	0	4.678	4.574	JJ	644,745	1,116,873	08/24/2018	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE MUNI TA				1FE	21,397,153	91.0800	19,336,284	21,230,000	21,396,568	0	(160)	0	0	3.885	3.854	JJ	412,393	824,786	07/27/2016	07/01/2116
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1FE	4,961,899	153.9900	5,746,907	3,732,000	4,955,589	0	(1,026)	0	0	7.250	5.438	MN	45,095	270,570	11/18/2015	11/02/2096
578454-AC-4	MAYO CLINIC CORP			4	1FE	20,264,836	100.4400	20,352,562	20,263,000	20,264,726	0	(62)	0	0	4.000	3.999	MN	103,566	806,760	08/30/2018	11/15/2047
578454-AD-2	MAYO CLINIC CORPORATE MUNI TAXABLE			4	1FE	16,045,000	100.6200	16,144,800	16,045,000	16,045,000	0	0	0	0	4.128	4.127	MN	84,632	662,338	03/10/2016	11/15/2052
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	19,078,318	114.3900	19,676,680	17,202,000	18,953,781	0	(44,514)	0	0	5.000	4.296	JJ	430,050	860,100	05/25/2016	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	2,992,082	99.8200	3,016,500	3,022,000	2,993,912	0	376	0	0	4.125	4.177	JJ	62,329	124,658	04/27/2015	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	3,138,566	100.5200	3,166,538	3,150,000	3,138,911	0	126	0	0	4.200	4.219	JJ	66,150	132,300	02/04/2015	07/01/2055
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			4	1FE	14,399,447	100.1800	14,425,965	14,400,000	14,399,451	0	3	0	0	3.030	3.050	MON	19,392	169,680	07/17/2018	01/17/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE				1FE	10,889,068	94.2500	10,650,589	11,300,000	10,901,289	0	8,752	0	0	3.400	3.608	JJ	192,100	358,700	01/22/2018	07/01/2045
59983H-AA-7	Mill Creek CLO Ltd CLO			2	1FE	2,750,000	100.5800	2,765,924	2,750,000	2,750,000	0	0	0	0	4.219	4.056	JAJO	22,882	103,826	03/21/2016	04/20/2028
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	14,878,815	99.9000	14,866,330	14,880,715	14,879,414	0	599	0	0	2.920	2.946	MON	25,347	231,742	05/22/2018	07/12/2021
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	9,499,107	100.4600	9,544,065	9,500,000	9,499,169	0	62	0	0	3.200	3.223	MON	17,733	162,133	05/22/2018	09/12/2022
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			4	1FE	6,698,781	101.1900	6,779,640	6,700,000	6,698,858	0	76	0	0	3.610	3.640	MON	14,109	128,997	05/22/2018	03/10/2042
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De			4	5GI	24,165,377	101.0000	24,369,406	24,128,125	23,865,869	0	(299,507)	0	0	1.283	5.131	MJSD	104,354	730,479	05/31/2018	09/01/2044
62927@-AA-6	NHL U.S. Funding LP Senior Note				2FE	8,200,000	101.1300	8,292,441	8,200,000	8,200,000	0	0	0	0	4.180	4.201	MJSD	18,090	342,760	09/29/2014	09/29/2024
62927@-AB-4	NHL U.S. Funding LP Senior Note				2FE	5,000,000	101.2500	5,062,338	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	216,500	09/29/2014	09/29/2026
62952E-AB-3	NYU Hospitals Center CORP				1FE	6,442,904	120.6300	6,293,424	5,217,000	6,365,396	0	(26,235)	0	0	5.750	4.287	JJ	149,989	299,978	05/23/2016	07/01/2043
62952E-AC-1	NYU Hospitals Center CORPORATE MUNI TAXA				1FE	5,639,145	105.5700	6,071,503	5,751,000	5,645,930	0	2,000	0	0	4.784	4.910	JJ	137,564	275,128	06/11/2015	07/01/2044
62952E-AE-7	NYU Hospitals Center CORPORATE MUNI TAXA			2	1FE	2,710,000	99.5400	2,697,534	2,710,000	2,710,000	0	0	0	0	4.368	4.368	JJ	59,186	118,373	05/23/2017	07/01/2047
63860#-AA-1	Nationsbank Trust Company Senior Note			4	2	61,473	103.8100	52,609	50,679	53,132	0	(1,733)	0	0	8.880	2.124	JD	125	4,500	03/01/2014	12/21/2019
63890B-AA-4	Navient Student Loan Trust ASSET BACKED			4	1FE	47,294,641	100.4300	47,503,404	47,300,000	47,295,054	0	413	0	0	3.430	3.459	MON	207,305	0	11/06/2018	12/15/2059
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER			4	1FE	184,364	100.0200	184,407	184,364	184,364	0	0	0	0	2.986	2.662	MON	92	4,561	10/12/2016	03/25/2066
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED			4	1FE	27,459,379	99.2700	27,358,915	27,559,005	27,461,120	0	1,742	0	0	2.530	2.735	MON	30,989	462,279	07/06/2018	02/18/2042
63940T-AA-5	NAVIENT FFELP ABS FLOATER			4	1FE	5,708,127	99.9300	5,703,956	5,708,127	5,708,127	0	0	0	0	2.776	2.741	MON	2,201	83,690	06/20/2018	03/25/2067
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BAC			4	1FE	12,662,879	99.6800	12,623,014	12,664,039	12,663,039	0	160	0	0	3.010	3.031	MON	16,942	147,181	07/18/2018	06/16/2042
63941N-AA-7	NAVIENT FFELP ABS FLOATER			4	1FE	13,007,900	99.8000	12,981,982	13,007,900	13,007,900	0	0	0	0	2.756	2.716	MON	5,906	88,510	09/10/2018	06/27/2067
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOAT			4	1FE	18,571,423	99.8800	18,548,493	18,571,423	18,571,423	0	0	0	0	2.826	2.766	MON	8,748	340,618	03/26/2018	05/25/2066
649322-AA-2	NEW YORK PRESBYTERIAN HOSP CORPORATE TA				1FE	27,995,582	97.2300	27,889,055	28,683,000	28,043,358	0	9,527	0	0	4.024	4.151	FA	480,918	1,154,204	06/16/2016	08/01/2045
649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORATE MU				1FE	214,994	93.3400	200,690	215,000	214,996	0	0	0	0	3.563	3.563	FA	3,192	7,660	06/21/2016	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE MU				1FE	26,321,778	96.6600	24,688,241	25,540,000	26,300,500	0	(8,881)	0	0	4.063	3.911	FA	432,371	1,037,690	06/22/2016	08/01/2056
649322-AE-4	NEW YORK PRESBYTERIAN HOSP CORPORATE MU				1FE	12,479,251	98.7400	12,322,752	12,480,000	12,479,506	0	0	0	0	4.763	4.763	FA	247,676	594,422	06/21/2016	08/01/2116
65474V-AK-7	NISSAN MASTER OWNER TRUST REC ABS FLOATE			4	1FE	32,875,637	100.0800	32,777,651	32,750,000	32,775,057	0	(74,935)	0	0	3.095	2.930	MON	42,236	858,884	02/02/2017	06/15/2021
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATE			4	1FE	7,871,465	99.9700	7,847,725	7,850,000	7,865,167	0	(6,298)	0	0	2.885	2.750	MON	9,437	104,437	06/13/2018	04/18/2022
65474V-AP-6	NISSAN MASTER OWNER TRUST REC ABS FLOATE			4	1FE	11,600,000	99.8600	11,583,848	11,600,000	11,600,000	0	0	0	0	2.775	2.751	MON	13,413	266,374	11/03/2017	10/17/2022
65479A-AC-6	NISSAN AUTO ABS FLOATER			4	1FE	4,641,220	100.0100	4,641,605	4,641,220	4,641,220	0	0	0	0	2.655	2.617	MON	5,135	100,900	06/22/2017	09/16/2019
65479B-AC-4	NISSAN AUTO ABS FLOATER			4	1FE	7,144,149	99.9990	7,143,403	7,144,149	7,144,149	0	0	0	0	2.665	2.680	MON	7,933	156,041	10/03/2017	12/16/2019
65479G-AD-1	NISSAN AUTO ASSET BACKED			4	1FE	14,399,533	100.3900	14,455,581	14,400,000	14,399,507	0	(26)	0	0	3.060	3.079	MON	19,584	171,360	07/17/2018	03/15/2023
65505*-AD-5	Noble Environmental Power 2008 DSRA LN			5		0	0.0000	0	0	0	0	0	0	0	6.300	0.000	MON	0	451	09/29/2017	03/31/2024
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease			4	1	19,974,359	111.1100	22,192,806	19,974,359	19,974,359	0	0	0	0	6.010	6.008	JD	3,335	1,200,459	11/15/2007	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT			4	1FE	14,132,376	99.9400	14,504,060	14,512,187	14,307,732	0	46,702	0	0	3.390	3.679	JAJO	92,923	419,619	10/01/2010	07/25/2041
668444-AC-6	NORTHWESTERN UNIVERSITY CORP			4	1FE	602,798	111.6300	582,724	522,000	595,238	0	(1,932)	0	0	4.643	3.699	JD	2,020	24,236	04/27/2015	12/01/2044
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE MUNI T			4	1FE	7,000,000	100.7100	7,049,630	7,000,000	7,000,000	0	0	0	0	3.868	3.868	JD	22,563	270,760	04/29/2015	12/01/2048
668444-AQ-5	NORTHWESTERN UNIVERSITY CORPORATE			2	1FE	24,904,826	97.8100	24,267,405	24,810,000	24,904,826	0	(1,091)	0	0	3.662	3.643	JD	75,712	908,542	10/05/2017	12/01/2057
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1FE	19,905,803	99.7000	20,399,796	20,462,000	19,962,022	0	10,225	0	0	4.371	4.533	MN	149,066	894,394	02/24/2017	11/01/2043
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in			4	2Z	20,083,845	108.4800	21,695,814	20,000,000	20,073,640	0	(3,838)	0	0	5.650	5.649	MJSD	3,139	1,130,000	03/15/2016	02/12/2038
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	14,552,520	114.8400	13,781,160	12,000,000	14,195,301	0	(65,047)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	1,815,000	101.0500	1,834,021	1,815,000	1,815,000	0	0	0	0	3.529	3.529	AO	16,013	64,051	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	4,671,538	98.5900	5,143,232	5,217,000	4,749,681	0	15,827	0	0	3.619	4.319	AO	47,201	188,803	04/27/2015	10/01/2037
740816-AM-5	PRESIDENT & FELLOWS OF HARVARD CORPORATE			2	1FE	403,128	89.2100	399,643	448,000	403,438	0	309	0	0	3.150	3.731	JJ	6,507	0	08/30/2018	07/15/2046
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp Muni			2	1FE	5,263,237	88.4600	5,152,912	5,825,000	5,265,532	0	2,295	0	0	3.300	3.781	JJ	88,637	0	08/31/2018	07/15/2056
75526#-AD-5	RE Gillespie 1, LLC Senior Note			4	2FE	10,989,468	107.6700	11,831,948	10,989,468	10,989,468	0	0	0	0	5.650	5.688	MJSD	1,725	620,905	01/10/2014	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr			4	2FE	4,791,089	101.3800	4,857,257	4,791,089	4,791,089	0	0	0	0	4.600	4.626	MJSD	612	220,390	03/26/2014	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr			4	2FE	5,810,033	101.5800	5,902,131	5,810,033	5,810,033	0	0	0	0	4.600	4.626	MJSD	742	267,262	03/26/2014	12/31/2024
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr			4	2FE	5,804,500	112.4200	6,525,255	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	354,075	03/26/2014	12/30/2038
75528@-AD-5	RE Columbia 3, LLC Senior Note			4	2FE	5,202,000	109.0400	5,672,127	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	296,514	01/23/2014	01/03/2034
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project			4	2FE	2,817,659	100.3600	2,827,903	2,817,659	2,817,659	0	0	0	0	4.400	4.422	MJSD	344	123,977	01/22/2014	07/01/2024
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj			4	2Z	29,200,000	109.0600	31,846,433	29,200,000	29,200,000	0	0	0	0	5.800	5.843	MJSD	4,704	1,693,600	11/25/2014	11/27/2034
78349A-AB-9	RWJ BARNABAS HEALTH INC CORPORATE MUNI T			2	1FE	3,043,050	93.9700	2,819,130	3,000,000	3,041,069	0	(877)	0	0	3.949	3.866	JJ	59,235	118,470	10/20/2016	07/01/2046
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	45,397,266	99.8000	50,148,463	50,250,000	46,723,729	0	(449)	0	0	3.240	3.907	JAJO	307,519	1,376,553	12/03/2010	07/25/2039
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1FE	17,226,666	99.7700	17,187,426	17,227,242	17,226,667	0	0	0	0	3.080	3.099	MON	8,843	198,975	08/07/2018	01/25/2048
80285A-AC-9	SANTANDER RETAIL AUTO LEASE TR ASSET BAC			4	1FE	5,946,670	99.6300	5,925,425	5,947,366	5,946,954	0	247	0	0	2.020	2.035	MON	3,671	120,137	11/14/2017	03/20/2020
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BAC			4	1FE	20,567,583	99.8000	20,527,057	20,568,237	20,567,511	0	(72)	0	0	2.710	2.725	MON	17,032	416,501	03/14/2018	10/20/2020
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged			4	1	11,505,909	104.6800	11,998,501	11,461,916	11,479,332	0	(2,787)	0	0	5.060	5.009	JD	25,777	579,973	06/09/2010	12/15/2024
83082@-AA-3	Sky Global Power One, LLC Senior Subordi				4	11,096,407	100.0000	11,096,407	11,096,407	11,096,407	0	0	0	0	15.000	15.287	MJSD	4,624	1,633,715	12/31/2018	12/04/2020
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	20,500,000	97.4400	24,360,705	25,000,000	21,998,947	0	123,984	0	0	2.650	4.015	JAJO	125,133	535,304	12/17/2010	10/25/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	54,024,300	99.5000	61,693,348	62,000,000	56,509,069	0	166,360	0	0	3.240	4.272	JAJO	379,426	1,598,614	04/01/2016	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			4	1FE	92,220,981	99.6600	105,387,658	105,750,000	96,500,144	0	270,354	0	0	3.240	4.259	JAJO	647,166	2,560,111	04/01/2016	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			4	1FE	87,000,000	101.7600	88,533,836	87,000,000	87,000,000	0	0	0	0	3.656	3.659	MON	53,016	2,743,180	02/25/2011	10/25/2034
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1FE	18,035,782	100.0000	18,035,895	18,036,866	18,035,961	0	180	0	0	3.120	3.142	MON	7,816	146,940	09/18/2018	02/25/2048
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BAC			4	1FE	12,080,466	98.9200	11,971,910	12,102,472	12,084,727	0	3,233	0	0	2.050	2.164	MON	4,135	259,817	12/05/2017	01/25/2041
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1FE	19,006,379	99.5300	18,956,857	19,046,348	19,012,477	0	6,098	0	0	2.640	2.759	MON	8,380	389,688	03/13/2018	08/26/2047
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKE			4	1FE	14,254,438	99.1200	14,173,824	14,298,969	14,255,064	0	626	0	0	2.390	2.580	MON	5,696	241,784	11/15/2018	02/25/2042
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			4	1FE	13,582,188	100.8000	14,112,280	14,000,000	13,810,442	0	31,613	0	0	3.540	3.792	JAJO	93,610	426,101	11/19/2010	10/27/2036
842329-AA-2	SOUTHERN BAPTIST HOSP INC CORPORATE MUNI			2	1FE	35,603,140	108.8400	38,637,490	35,500,000	35,599,087	0	(1,902)	0	0	4.857	4.838	JJ	795,064	1,724,235	09/17/2015	07/15/2045
85434V-AA-6	STANFORD HEALTH CARE CORPORATE			2	1FE	3,096,033	95.7000	2,966,576	3,100,000	3,095,897	0	(135)	0	0	3.795	3.802	MN	15,032	97,384	01/10/2018	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY CORPORATE MUNI TAXAB			2	1FE	4,129,917	97.4500	4,024,809	4,130,000	4,129,849	0	0	0	0	3.647	3.647	MN	25,104	150,621	04/04/2017	05/01/2048
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu			4	2FE	41,486,775	101.4000	42,066,859	41,486,775	41,486,775	0	0	0	0	4.740	4.738	MS	655,491	1,966,473	02/23/2016	03/02/2026
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro			4	2	12,545,041	104.2800	13,082,106	12,545,041	12,545,041	0	0	0	0	5.150	5.183	MJSD	1,795	646,070	03/27/2013	03/31/2033
877249-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE			2	3FE	21,166,919	99.0000	20,836,530	21,047,000	21,085,665	0	(81,254)	0	0	5.250	4.555	AO	233,271	552,484	06/07/2018	04/15/2021
882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE MUNI TA				1FE	14,464,290	101.3800	14,766,580	14,565,000	14,469,858	0	768	0	0	4.330	4.364	MN	80,585	630,665	06/28/2017	11/15/2055
89231A-AD-3	TOYOTA AUTO ASSET BACKED			4	1FE	8,698,452	100.1700	8,714,419	8,700,000	8,698,610	0	158	0	0	3.020	3.045	MON	11,677	82,471	08/14/2018	12/15/2022
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1			4	1FE	1,126,682	100.1800	1,128,748	1,126,682	1,126,682	0	0	0	0	5.270	5.327	MON	2,804	59,376	08/10/2004	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -			4	1FE	3,020,343	100.2100	3,049,347	3,042,840	3,042,287	0	4,526	0	0	5.640	5.868	MON	9,058	171,616	04/12/2018	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED			4	2FE	7,592,692	103.3800	7,848,968	7,592,692	7,592,692	0	0	0	0	5.900	5.969	MON	21,154	447,969	05/18/2006	05/14/2036
89837L-AB-1	PRINCETON UNIVERSITY CORPORATE				1FE	135,358	127.4000	127,395	100,000	131,619	0	(1,064)	0	0	5.700	3.501	MS	1,900	5,700	04/27/2015	03/01/2039
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE			2	1FE	1,844,120	103.8200	1,842,823	1,775,000	1,842,880	0	(1,240)	0	0	3.840	3.624	JJ	34,080	48,960	01/18/2018	07/01/2048
89837R-AD-4	DARTMOUTH COLLEGE CORPORATE MUNI TAXABLE				1FE	5,349,733	94.6900	5,065,969	5,350,000	5,349,894	0	0	0	0	3.474	3.474	JD	15,488	185,859	04/05/2016	06/01/2046
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE			2	1FE	45,700,178	100.3100	45,032,828	44,895,000	45,700,178	0	(6,292)	0	0	4.061	3.956	AO	678,630	0	08/30/2018	10/01/2048
899043-AA-1	TUFTS UNIVERSITY MA CORP				1FE	147,594	106.5600	140,654	132,000	147,549	0	(11)	0	0	5.017	4.480	AO	1,398	6,622	04/27/2015	04/15/2112
90363*-AA-0	USG Nevada LLC Senior Note in a Project			4	3Z	5,908,700	116.2100	6,866,515	5,908,700	5,908,700	0	0	0	0	6.750	6.805	MJSD	1,108	398,837	09/26/2013	12/31/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not			4	1FE	18,259,558	100.9900	18,439,859	18,259,558	18,259,558	0	0	0	0	4.080	4.077	JJ	358,009	744,990	09/08/2014	09/08/2039
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT				1FE	13,526,337	122.2100	15,325,385	12,540,000	13,274,831	0	(37,332)	0	0	5.900	5.282	MN	94,538	739,860	04/27/2015	11/15/2032
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F			4	1FE	22,838,969	109.5000	20,924,431	19,109,070	21,238,896	0	(255,129)	0	0	6.176	3.338	JJ	586,810	1,180,176	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND			4	2FE	1,787,422	103.9900	1,770,229	1,702,307	1,743,715	0	(10,784)	0	0	6.636	5.589	JJ	56,169	112,965	11/01/2013	07/02/2022
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC			4	1FE	5,000,000	98.1600	4,908,237	5,000,000	5,000,000	0	0	0	0	3.500	3.499	MS	58,333	95,764	01/31/2018	03/01/2030
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC			4	1FE	2,967,027	94.5700	2,805,917	2,967,027	2,967,027	0	0	0	0	3.450	3.449	JD	8,530	102,362	11/02/2015	12/01/2027
90932Q-AA-4	UNITED AIRLINES INC CORP SINKING FUND			4	1FE	1,264,227	97.7400	1,215,860	1,244,012	1,258,719	0	(1,810)	0	0	3.750	3.393	MS	15,291	46,650	12/07/2015	03/03/2028
91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE			2	1FE	65,148,000	98.1300	63,981,412	65,200,000	65,147,759	0	(241)	0	0	4.003	4.007	AO	652,489	130,498	09/07/2018	10/01/2053
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LA CORPORATE			4	1FE	10,590,000	95.5700	10,121,075	10,590,000	10,590,000	0	0	0	0	3.438	3.438	FA	137,543	364,084	01/13/2015	02/15/2045
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1FE	22,374,625	107.0800	24,093,000	22,500,000	22,373,786	0	73	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE				1FE	13,822,221	116.7000	12,563,293	10,765,000	13,806,746	0	(2,932)	0	0	5.250	4.071	AO	141,291	565,163	04/27/2015	10/01/2111
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE			2	1FE	9,464,840	101.7600	9,565,252	9,400,000	9,464,840	0	(1,291)	0	0	3.841	3.800	AO	90,264	361,054	04/12/2017	10/01/2047
94949R-AS-6	WELLFLEET CLO LTD CLO			2	1FE	126,050,000	98.8600	124,619,055	126,050,000	126,050,000	0	0	0	0	3.379	3.378	JAJO	840,015	1,846,304	04/27/2018	04/20/2028
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a			4	2	714,427	105.2500	708,494	673,131	707,302	0	(7,125)	0	0	5.670	3.843	JJ	18,871	19,083	05/01/2018	01/03/2025
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a			4	2	1,742,830	105.1300	1,727,890	1,643,602	1,725,278	0	(17,552)	0	0	5.670	3.833	JJ	46,078	46,596	05/01/2018	01/03/2025
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a			4	2	498,564	105.4300	494,021	468,589	493,910	0	(4,654)	0	0	5.670	3.925	JJ	13,137	13,284	05/01/2018	09/29/2029
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a			4	2	461,802	104.6400	456,780	436,523	457,417	0	(4,385)	0	0	5.670	3.931	JJ	12,238	12,375	05/01/2018	12/12/2029
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a			4	2	310,468	106.1600	308,284	290,382	307,637	0	(2,831)	0	0	5.670	3.931	JJ	8,141	8,232	05/01/2018	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a			4	2	45,743	103.6700	47,422	45,743	45,743	0	0	0	0	5.670	5.669	JJ	1,282	2,594	12/21/2006	01/03/2029
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a			4	2	201,365	106.9000	199,763	186,867	199,772	0	(1,593)	0	0	5.670	4.070	JJ	5,239	5,298	05/01/2018	07/03/2029
96329*-LA-8	Wheels Senior Secured Note				1	17,680,000	99.4600	17,584,035	17,680,000	17,680,000	0	0	0	0	1.880	1.880	MN	32,315	332,384	05/26/2016	05/28/2019
96926G-AA-1	RICE UNIV CORPORATE			4	1FE	22,326,860	107.7600	23,707,200	22,000,000	22,320,764	0	(2,834)	0	0	4.626	4.546	MN	130,042	1,017,720	10/19/2016	05/15/2063
96926G-AC-7	RICE UNIV CORPORATE MUNI TAXABLE				1FE	1,188,643	94.6000	1,135,152	1,200,000	1,189,275	0	239	0	0	3.574	3.627	MN	5,480	42,888	04/01/2016	05/15/2045
97181#-KV-4	Wilmington Tr Company Debt in Leverage L			4	1	2,073,943	106.2800	2,167,038	2,039,078	2,056,625	0	(1,316)	0	0	5.360	5.104	JJ	54,344	109,295	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L			4	1	857,503	104.1400	884,492	849,288	852,874	0	(395)	0	0	4.920	4.770	JJ	20,776	41,781	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L			4	1	2,014,808	104.8600	2,095,020	1,997,885	2,005,190	0	(1,078)	0	0	4.920	4.799	JJ	48,875	98,369	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L			4	1	1,288,435	106.3500	1,347,371	1,266,925	1,278,118	0	(785)	0	0	5.360	5.101	JJ	33,765	67,907	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L			4	1	1,033,347	106.1200	1,077,756	1,015,575	1,024,328	0	(775)	0	0	5.360	5.092	JJ	27,066	54,435	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L			4	1	684,975	106.0200	713,299	672,808	678,578	0	(594)	0	0	5.380	5.103	JJ	17,998	36,197	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L			4	1	1,084,100	103.9500	1,115,744	1,073,387	1,077,911	0	(519)	0	0	4.920	4.764	JJ	26,259	52,826	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L			4	1	1,450,643	104.8600	1,508,691	1,438,787	1,443,861	0	(736)	0	0	4.920	4.804	JJ	35,198	70,671	06/09/2010	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L			4	1	0	0.0000	0	0	0	0	0	0	0	5.040	0.000	JJ	0	96,749	06/09/2010	01/02/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
97181#-LK-7	Wilmington Tr Company Debt in Leverage L			4	1	965,751	103.4800	991,628	958,266	960,786	0	(736)	0	0	4.920	4.808	JJ	23,442	47,143	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L			4	1	2,712,104	105.0100	2,824,631	2,689,940	2,699,778	0	(1,379)	0	0	4.920	4.803	JJ	65,805	132,389	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr			4	1	3,615,020	102.8200	3,717,929	3,615,020	3,615,020	0	0	0	0	5.780	5.780	JJ	103,894	208,864	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr			4	1	880,101	103.2600	908,835	880,101	880,101	0	0	0	0	5.780	5.780	JJ	25,294	50,954	11/02/2006	01/02/2023
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	18,372,066	99.7300	18,327,396	18,377,810	18,373,837	0	1,772	0	0	2.590	2.625	MON	21,155	353,943	05/10/2018	11/16/2020
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	26,994,395	101.1500	27,310,991	27,000,000	26,994,674	0	279	0	0	3.330	3.359	MON	39,960	144,855	10/10/2018	04/15/2024
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			4	1FE	25,597,609	100.5200	25,732,262	25,600,000	25,597,847	0	238	0	0	3.130	3.152	MON	35,612	298,254	07/24/2018	11/15/2023
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER			4	1FE	6,966,351	99.9500	7,183,796	7,187,390	7,169,680	0	46,385	0	0	2.377	3.726	JAJO	33,222	142,745	09/05/2012	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER			4	1FE	7,061,907	99.9500	7,282,846	7,286,490	7,268,536	0	47,024	0	0	2.377	3.725	JAJO	33,680	144,713	09/05/2012	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER			4	1FE	7,396,502	99.9000	7,624,282	7,631,914	7,597,081	0	48,353	0	0	2.592	3.923	FMAN	30,776	99,045	09/05/2012	08/06/2019
D5253#-AA-3	Leipziger Messe GMBH LEASE			4	1	40,996,680	57.7800	34,472,441	59,666,168	55,482,124	0	1,432,936	0	0	0.000	3.194	MON	0	0	12/31/1998	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE			4	1	23,975,555	58.7400	20,567,126	35,015,589	32,473,493	0	859,425	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE			4	1	23,975,555	58.7400	20,567,126	35,015,589	32,473,493	0	859,425	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE			4	1	23,975,555	58.7400	20,567,126	35,015,589	32,473,493	0	859,425	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE			4	1	23,975,555	58.7400	20,567,126	35,015,589	32,473,493	0	859,425	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE			4	1	28,769,887	58.7400	24,679,599	42,017,321	38,966,954	0	1,031,263	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu			4	2	35,921,951	114.6200	30,528,261	26,635,364	26,635,364	0	0	0	(2,398,979)	6.300	6.349	MJSD	4,661	1,742,750	05/31/2013	06/30/2033
C2969@-AB-6	Des Moulins Wind Power, L.P. Senior Secu			4	2	10,899,452	111.1100	9,673,386	8,706,474	8,706,474	0	0	0	(784,170)	5.850	5.891	MJSD	1,415	528,974	08/27/2014	06/30/2033
C3346#-AA-8	FA MGT Limited Partnership Senior Secure				3Z	57,109,335	94.5000	53,090,220	56,176,887	56,176,887	0	0	0	(5,059,708)	3.890	3.910	MJSD	6,070	2,269,568	11/17/2016	11/17/2026
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec			4	2Z	2,571,429	103.5900	1,976,686	1,908,144	1,908,144	0	0	0	(171,862)	4.600	4.626	MJSD	244	91,160	04/09/2013	06/16/2023
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note		A	4	2FE	19,755,000	98.8400	19,524,969	19,755,000	19,755,000	0	0	0	0	3.500	3.500	JD	30,730	691,425	10/31/2014	12/15/2021
00164M-DU-4	ALM LOAN FUNDING CLO		D	2	1FE	33,000,000	99.2100	32,738,680	33,000,000	33,000,000	0	0	0	0	3.326	3.317	JAJO	234,791	436,030	05/15/2018	04/16/2027
00191Y-AL-8	ARES CLO FUNDS CLO		D	4	1FE	14,000,950	99.9400	13,991,890	14,000,000	14,000,901	0	(49)	0	0	4.101	4.085	MJSD	43,063	154,686	12/19/2018	12/05/2025
00248P-AP-1	A VOCE CLO CLO		D	4	1FE	19,283,468	100.0000	19,284,083	19,283,468	19,283,468	0	0	0	0	3.596	3.597	JAJO	150,257	604,604	03/16/2017	07/15/2026
00439Y-AA-4	ACCUNIA EUROPEAN CLO ACCUN_1A- CLO		B	4	1FE	118,746,701	100.5400	122,974,186	122,317,050	122,097,937	0	63,225	0	(6,152,527)	1.430	1.490	JAJO	378,979	1,852,248	07/05/2016	07/15/2029
00627B-AT-2	Adams Mill CLO Ltd CLO		D	4	1FE	24,328,692	99.9500	24,316,284	24,328,692	24,328,692	0	0	0	0	3.536	3.552	JAJO	186,407	748,031	06/23/2017	07/15/2026
00900L-AA-2	AIMCO CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	4.136	0.000	JAJO	0	27,363	11/05/2015	01/15/2028
01750L-AA-1	ADAGIO CLO CLO		D	2	1FE	492,600	98.5000	492,474	500,000	492,677	0	77	0	0	3.536	3.828	JAJO	7,318	0	12/06/2018	07/15/2031
02005S-AS-3	ALM LOAN FUNDING CLO		D	4	1FE	1,250,000	100.0000	1,250,048	1,250,000	1,250,000	0	0	0	0	3.926	3.868	JAJO	10,634	43,363	09/29/2016	10/15/2028
03328Y-AP-8	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1FE	0	0.0000	0	0	0	0	0	0	0	3.649	0.000	JAJO	0	44,554	04/25/2017	07/28/2026
03328Q-AN-1	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1FE	1,250,000	99.0000	1,237,542	1,250,000	1,250,000	0	0	0	0	3.706	3.674	JAJO	10,038	40,582	06/27/2017	07/15/2030
03329Q-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	2	1FE	6,000,000	99.4700	5,967,977	6,000,000	6,000,000	0	0	0	0	3.686	3.653	JAJO	47,922	195,059	09/21/2017	10/13/2030
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO		D	2	1FE	53,409,050	98.9300	52,927,850	53,500,000	53,418,613	0	9,563	0	0	3.509	3.574	JAJO	333,769	451,537	07/05/2018	07/28/2028
03329P-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.939	0.000	JAJO	0	86,949	10/06/2016	04/28/2026
03764X-AH-0	APIDOS CLO CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.759	0.000	JAJO	0	89,712	11/08/2016	04/17/2026
03765Y-AL-8	APIDOS CLO		D	4	1FE	39,250,000	98.9400	38,834,939	39,250,000	39,250,000	0	0	0	0	3.256	3.230	JAJO	276,922	835,545	01/19/2018	01/15/2027
04280J-AJ-2	ARROWPOINT CLO LTD CLO		D	2	1FE	65,500,000	99.9500	65,466,058	65,500,000	65,500,000	0	0	0	0	4.136	4.076	FMAN	353,697	2,323,581	11/15/2016	11/15/2028
04280W-AA-0	ARROWPOINT CLO LTD CLO		D	2	1FE	5,492,418	100.1600	5,508,737	5,500,000	5,496,743	0	1,540	0	0	3.995	3.951	JAJO	45,771	194,836	04/01/2016	04/18/2027
04941G-AL-2	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1FE	10,000,000	98.9500	9,894,885	10,000,000	10,000,000	0	0	0	0	3.470	3.485	FMAN	41,447	286,833	11/08/2017	11/17/2027
04941K-AJ-8	ATLAS SENIOR LOAN FUND LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.596	0.000	FMAN	0	108,710	07/18/2017	02/17/2026
04941M-AK-1	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	2	1FE	11,750,000	99.0000	11,632,885	11,750,000	11,750,000	0	0	0	0	3.696	3.657	JAJO	92,899	381,459	07/06/2017	07/16/2029
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD CLO		D	2	1FE	1,000,000	99.3000	993,032	1,000,000	1,000,000	0	0	0	0	3.987	4.006	FMAN	3,544	0	11/21/2018	11/27/2031
04943A-AC-3	ATLAS SENIOR LOAN FUND LTD CLO CLO		D	2	1FE	20,750,000	99.7200	20,692,033	20,750,000	20,750,000	0	0	0	0	3.736	3.649	JAJO	165,830	594,323	06/23/2017	01/16/2030
04964H-AL-2	Atrium VIII CLO		D	4	1FE	54,000,000	100.0400	54,023,409	54,000,000	54,000,000	0	0	0	0	3.827	3.720	JAJO	401,855	1,808,901	10/06/2016	10/23/2024
04965C-AJ-7	CSAM CLO		D	4	1FE	30,000,000	98.8000	29,641,383	30,000,000	30,000,000	0	0	0	0	3.299	3.258	JAJO	195,191	799,357	11/06/2017	04/22/2027
05363S-AG-8	AVERY PT III CLO LTD CLO		D	4	1FE	2,356,761	99.8000	2,353,280	2,357,940	2,356,788	0	26	0	0	3.565	3.597	JAJO	17,510	0	12/12/2018	01/18/2025
05363X-AN-7	Avery Point CLO Ltd CLO		D	4	1FE	59,212,176	99.7600	59,066,988	59,212,176	59,212,176	0	0	0	0	3.429	3.370	JAJO	428,613	1,755,055	08/08/2017	07/17/2026
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		D	4	2FE	26,418,000	98.2900	25,948,789	26,400,000	26,408,630	0	(2,949)	0	0	4.500	4.500	FMAN	151,800	1,188,000	04/20/2016	11/15/2021
05683L-AA-4	BAIN CAPITAL CREDIT LP CLO		D	2	1FE	30,000,000	98.4300	29,529,294	30,000,000	30,000,000	0	0	0	0	3.437	3.450	JAJO	200,503	505,426	03/12/2018	04/23/2031
05875F-AA-5	BALLYROCK LTD CLO		D	4	1FE	26,500,000	99.5000	26,366,753	26,500,000	26,500,000	0	0	0	0	4.026	3.863	JAJO	231,177	946,084	08/16/2016	10/15/2028
05970H-AB-3	General DPR Funding, Ltd. Senior Secured		D	4	1FE	78,130,000	96.5400	75,426,597	78,130,000	78,130,000	0	0	0	0	3.250	3.263	FMAN	324,457	2,539,225	07/14/2016	08/15/2024
05970H-AF-4	General DPR Funding, Ltd. Senior Secured		D	4	1FE	49,050,000	96.5600	47,361,532	49,050,000	49,050,000	0	0	0	0	3.900	3.919	FMAN	244,433	1,912,950	05/24/2017	05/15/2027
06760P-AC-5	BABSON CLO		D	2	1FE	167,500,000	99.0200	165,863,977	167,500,000	167,500,000	0	0	0	0	3.419	3.416	JAJO	1,129,457	1,947,978	05/18/2018	07/20/2029
07131X-AV-6	BATTALION CLO LTD CLO		D	2	1FE	31,962,375	98.6200	31,558,672	32,000,000	31,973,901	0	11,526	0	0	3.489	3.531	JAJO	235,689	269,611	12/06/2018	07/17/2028
07132A-BU-6	BATTALION CLO LTD CLO		D	2	1FE	31,000,000	99.8900	30,965,599	31,000,000	31,000,000	0	0	0	0	3.785	3.786	JAJO	244,420	1,032,162	06/05/2017	07/18/2030
07132J-AA-2	BATTALION CLO LTD CLO		D	2	1FE	7,733,725	100.0600	7,754,607	7,750,000	7,770,413	0	22,173	0	0	4.037	3.981	JAJO	59,972	275,155	10/28/2016	01/24/2029
07133R-AA-3	BATTALION CLO LTD CLO		D	2	1FE	2,000,000	98.5300	1,970,660	2,000,000	2,000,000	0	0	0	0	3.710	3.725	FMAN	8,863	35,227	04/06/2018	05/17/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08179H-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		D	2	1FE	16,625,000	99.7000	16,575,561	16,625,000	16,625,000	0	0	0	0	3.686	3.624	JAJO	132,784	532,400	09/19/2017	10/15/2030
08179X-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		D	2	1FE	23,500,000	99.7200	23,435,025	23,500,000	23,500,000	0	0	0	0	3.686	3.691	JAJO	187,695	758,193	06/13/2017	07/15/2029
08180K-AQ-3	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.669	0.000	JAJO	0	143,963	02/23/2017	10/20/2026
08180R-AL-9	BENEFIT STREET PARTNERS CLO LT CLO		D	4	1FE	50,000,000	98.9500	49,474,685	50,000,000	50,000,000	0	0	0	0	3.225	3.178	JAJO	335,892	1,412,047	10/27/2017	07/18/2027
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure		D	4	1FE	25,900,000	97.8600	25,345,982	25,900,000	25,900,000	0	0	0	0	4.080	4.100	JAJO	246,568	1,056,720	02/22/2017	04/07/2027
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO		D	4	1FE	35,051,500	99.8400	34,994,530	35,050,000	35,051,524	0	24	0	0	3.766	3.766	JAJO	286,020	668,175	12/19/2018	04/13/2027
10302V-BA-2	BOWPK_14-1A CLO		D	4	1FE	24,185,480	99.8200	24,155,162	24,200,000	24,185,555	0	75	0	0	3.857	3.892	FMAN	101,116	0	12/17/2018	11/23/2025
114521-AL-1	BROOKSIDE MILL CLO LTD CLO		D	2	1FE	70,535,857	99.0100	69,845,010	70,545,000	70,566,279	0	30,422	0	0	3.269	3.194	JAJO	486,818	1,436,491	03/02/2018	01/17/2028
12481X-AC-4	CONSTANTINOU BROS PROPERTIES P CLO		D	2	1FE	25,000,000	98.6300	24,657,118	25,000,000	25,000,000	0	0	0	0	3.376	3.387	JAJO	460,887	0	05/17/2018	07/15/2031
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se		D	4	1FE	5,022,690	100.0600	5,025,768	5,022,690	5,022,690	0	0	0	0	4.500	4.526	FMAN	35,159	225,393	06/10/2013	11/05/2020
12548M-BF-1	CIFC CLO		D	2	1FE	3,750,000	99.1500	3,718,197	3,750,000	3,750,000	0	0	0	0	3.579	3.594	JAJO	26,470	100,979	12/12/2017	01/22/2031
12550A-AT-3	CIFC CLO		D	2	1FE	30,000,000	99.1300	29,738,922	30,000,000	30,000,000	0	0	0	0	3.627	4.006	JAJO	290,149	0	09/17/2018	10/17/2031
12551J-AC-0	CIFC_CLO CLO		D	2	1FE	4,000,000	99.7000	3,987,855	4,000,000	4,000,000	0	0	0	0	3.737	3.640	JAJO	28,653	140,271	08/14/2017	10/24/2030
12552M-AC-2	CIFC CLO		D	2	1FE	24,750,000	98.5200	24,383,460	24,750,000	24,750,000	0	0	0	0	3.467	3.467	JAJO	164,484	461,886	03/26/2018	04/24/2031
13876C-AL-1	CANYON CAP CLO CLO		D	2	1FE	54,500,000	99.2600	54,095,092	54,500,000	54,500,000	0	0	0	0	3.686	3.639	JAJO	435,292	1,758,362	04/07/2017	04/15/2029
14310V-AL-1	CARLYLE CLO CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.866	0.000	FMAN	0	236,718	01/19/2017	05/15/2025
14315B-AA-4	CARLYLE CLO		D	2	1FE	29,000,000	99.1000	28,739,110	29,000,000	29,000,000	0	0	0	0	3.616	3.570	JAJO	227,225	824,231	10/16/2017	01/15/2030
14315J-AL-3	CARLYLE CLO CLO		D	2	1FE	21,876,800	99.5000	21,890,968	22,000,000	22,015,967	0	(74,703)	0	0	3.689	3.692	JAJO	160,062	889,490	05/18/2017	07/20/2031
14315L-AA-2	CARLYLE CLO		D	2	1FE	2,500,000	98.6200	2,465,590	2,500,000	2,500,000	0	0	0	0	3.559	3.546	JAJO	15,819	31,914	05/23/2018	07/27/2031
148886-AJ-3	Catamaran CLO Ltd CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.982	0.000	MJSD	0	210,238	11/23/2016	12/20/2023
14889D-AJ-7	CATAMARAN CLO LTD CLO		D	2	1FE	85,050,000	99.5100	84,633,442	85,050,000	85,050,000	0	0	0	0	3.729	3.746	JAJO	625,493	2,714,177	10/16/2017	04/22/2030
14889E-AL-0	CATAMARAN CLO CLO		D	2	1FE	17,038,613	98.7900	16,856,535	17,062,500	17,042,800	0	4,188	0	0	3.359	3.417	JAJO	101,897	280,672	05/15/2018	01/27/2028
14889H-AJ-8	CATAMARAN CLO LTD CLO		D	4	1FE	35,000,000	99.9000	34,963,716	35,000,000	35,000,000	0	0	0	0	3.845	3.798	JAJO	280,333	1,186,636	11/17/2016	10/18/2026
14918J-AN-0	CATHEDRAL LAKE LTD CLO		D	2	1FE	115,000,000	99.2400	114,123,367	115,000,000	115,000,000	0	0	0	0	3.636	3.653	JAJO	906,047	3,652,165	10/05/2017	10/15/2029
25820N-AA-2	DORCHESTER PK CLO LTD CLO		D	2	1FE	102,000,000	98.8800	100,853,540	102,000,000	102,000,000	0	0	0	0	3.369	3.373	JAJO	677,730	1,118,536	06/07/2018	04/20/2028
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA		B	4	1	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MS	0	12,644	01/01/2018	08/08/2022
26244G-AA-3	DRYDEN CDO CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	4.016	0.000	FMAN	0	14,346	07/02/2015	08/15/2028
26249G-AE-0	DRYDEN CDO CLO		D	2	1FE	285,250,000	100.0200	285,318,574	285,250,000	285,250,000	0	0	0	0	3.866	3.842	JAJO	2,389,541	9,721,374	11/07/2016	10/15/2028
28622P-AA-1	ELEVATION CLO LTD CLO		D	2	1FE	21,000,000	99.7800	20,954,726	21,000,000	21,000,000	0	0	0	0	3.716	3.684	JAJO	169,092	683,904	06/15/2017	07/15/2029
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	4	1FE	29,000,000	100.0000	29,001,572	29,000,000	29,000,000	0	0	0	0	4.056	4.067	JAJO	254,871	145,281	08/08/2018	10/15/2029
28852E-AA-7	ELLINGTON CLO I LTD ECLO_17-1A CLO		D	2	1FE	17,000,000	100.2100	17,035,039	17,000,000	17,000,000	0	0	0	0	4.316	4.271	FMAN	95,794	522,942	12/18/2017	02/15/2029
338422-AQ-1	FLAGSHIP CLO		D	4	1FE	15,000,000	99.7200	14,957,178	15,000,000	15,000,000	0	0	0	0	3.286	3.297	JAJO	105,440	252,841	06/06/2018	01/16/2026
33883E-AL-6	FLATIRON CLO LTD CLO		D	4	1FE	36,317,375	99.3400	36,111,202	36,350,000	36,317,552	0	177	0	0	3.326	3.348	JAJO	261,975	915,952	12/26/2018	04/15/2027
36321H-AA-6	GALAXY XXIX CLO LTD CLO		D	4	1FE	80,000,000	99.2500	79,398,384	80,000,000	80,000,000	0	0	0	0	3.406	3.390	FMAN	355,751	1,210,011	05/11/2018	11/15/2026
36655X-AA-7	GARRISON FDG 2016-1 LTD CLO		D	4	1FE	38,394,125	99.9900	38,497,128	38,500,000	38,646,248	0	142,695	0	0	4.159	4.059	JAJO	324,431	1,430,010	09/07/2016	10/20/2028
39729R-AB-4	GSO CLO		D	2	1FE	1,800,000	98.4800	1,772,697	1,800,000	1,800,000	0	0	0	0	3.446	3.415	JAJO	13,441	35,287	01/29/2018	04/15/2031
39809G-AA-3	GREYWOLF CLO III LTD CLO		D	2	1FE	1,500,000	98.3000	1,474,572	1,500,000	1,500,000	0	0	0	0	3.538	3.552	JAJO	9,877	26,248	03/27/2018	04/26/2031
42086Q-AA-9	HAYFIN CLO		D	2	1FE	17,100,000	98.9300	16,916,305	17,100,000	17,100,000	0	0	0	0	3.659	3.676	JAJO	111,241	302,474	04/24/2018	04/28/2031
449255-AC-2	ICG US CLO LTD CLO		D	2	1FE	1,500,000	99.3500	1,490,213	1,500,000	1,500,000	0	0	0	0	3.757	3.641	JAJO	10,958	54,401	07/31/2017	10/23/2029
44929F-AN-2	ICG US CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.720	0.000	JAJO	0	24,174	04/27/2017	01/25/2027
44929F-BA-9	ICG US CLO LTD CLO		D	2	1FE	34,000,000	98.3200	33,427,834	34,000,000	34,000,000	0	0	0	0	3.520	3.535	JAJO	226,055	583,720	03/26/2018	04/25/2031
44931A-AJ-8	ICG US CLO LTD CLO		D	2	1FE	80,500,000	99.1100	79,782,391	80,500,000	80,500,000	0	0	0	0	3.590	3.928	JAJO	593,984	0	10/03/2018	10/19/2028
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	3,839,536	101.0500	3,880,020	3,839,536	3,839,536	0	0	0	0	6.000	6.043	JAJO	48,634	230,372	09/09/2011	10/15/2021
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur		D	4	2FE	65,001,861	99.7300	64,639,553	64,816,000	64,977,796	0	(24,065)	0	0	5.235	5.198	JAJO	716,325	3,219,577	05/01/2018	04/15/2026
46647Y-AA-5	JMP_CLO CLO		D	2	1FE	26,000,000	100.1200	26,032,191	26,000,000	26,000,000	0	0	0	0	3.819	3.769	JAJO	209,610	873,451	05/30/2017	07/17/2029
468367-AJ-6	JACKSON MILL CLO LTD CLO		D	2	1FE	25,000,000	99.4500	24,861,573	25,000,000	25,000,000	0	0	0	0	3.266	3.280	JAJO	176,925	294,003	05/23/2018	04/15/2027
470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec		D	4	3FE	60,000,000	93.8000	56,277,873	60,000,000	60,000,000	0	0	0	0	5.625	5.664	JAJO	806,250	3,375,000	11/21/2016	01/08/2027
47048J-AJ-2	Jamestown CLO LTD CLO		D	4	1FE	25,121,225	100.0000	25,249,578	25,250,000	25,325,245	0	110,927	0	0	3.969	3.895	JAJO	197,651	888,956	08/11/2016	10/20/2028
48250M-AK-3	KKR FINANCIAL CLO LTD CLO		D	2	1FE	30,000,000	98.9500	29,685,009	30,000,000	30,000,000	0	0	0	0	3.616	3.610	JAJO	235,060	850,582	11/01/2017	01/15/2031
48273A-AE-6	KVK CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.636	0.000	JAJO	0	234,840	03/21/2017	10/15/2026
48273L-AB-8	KVK CLO LTD CLO		D	2	1FE	141,786,000	98.9100	140,447,131	142,000,000	141,796,283	0	10,283	0	0	3.575	3.610	FMAN	592,176	2,350,813	11/13/2018	05/20/2029
48274W-AA-5	KVK CLO LTD CLO		D	2	1FE	90,850,000	100.4400	91,254,137	90,850,000	90,850,000	0	0	0	0	3.976	3.903	JAJO	782,703	3,197,533	12/13/2016	01/15/2029
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO		D	2	1FE	150,000,000	98.9700	148,453,005	150,000,000	150,000,000	0	0	0	0	3.349	3.363	JAJO	990,746	2,492,096	04/12/2018	04/20/2028
532619-AL-7	LIMEROCK CLO CLO		D	4	1FE	30,085,860	100.0000	30,100,135	30,100,000	30,086,083	0	223	0	0	3.669	3.663	JAJO	217,806	642,957	12/20/2018	10/20/2026
55818P-AL-4	MADISON PK FDG XII LTD CLO		D	4	1FE	14,679,964	99.8300	14,656,056	14,681,433	14,680,014	0	50	0	0	3.729	3.748	JAJO	110,916	0	12/17/2018	07/20/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO		D	4	1FE	60,815,151	99.6900	60,626,307	60,815,151	60,815,151	0	0	0	0	3.490	3.453	JAJO	400,893	1,820,125	05/26/2017	07/25/2026
55953E-AJ-9	MAGNETITE XI LTD CLO		D	4	1FE	27,000,000	99.6700	26,910,282	27,000,000	27,000,000	0	0	0	0	3.565	3.580	JAJO	200,507	838,755	04/03/2017	01/18/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55953R-AL-5	BLACKROCK CLO CLO		D	4	1FE	75,500,000	98.6500	74,480,063	75,500,000	75,500,000	0	0	0	0	3.245	3.219	JAJO	510,342	1,612,025	01/18/2018	01/18/2028
56165E-AA-0	SILVERMINE CLO		D	2	1FE	50,000,000	99.1100	49,553,500	50,000,000	50,000,000	0	0	0	0	3.676	3.693	JAJO	280,829	0	10/17/2018	10/15/2028
56844Y-AA-5	MARINER LDC CLO		D	2	1FE	2,000,000	98.7200	1,974,442	2,000,000	2,000,000	0	0	0	0	3.600	3.584	JAJO	13,600	41,444	02/06/2018	04/25/2031
59801M-AA-6	MIDOCEAN CREDIT CLO I MID CLO		D	2	1FE	4,000,000	98.7200	3,948,848	4,000,000	4,000,000	0	0	0	0	3.795	3.744	FMAN	17,708	100,770	01/16/2018	02/20/2031
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO		D	2	1FE	118,000,000	99.1200	116,966,898	118,000,000	118,000,000	0	0	0	0	3.236	3.249	JAJO	827,417	1,875,237	03/27/2018	04/15/2027
59802Q-AS-7	MIDOCEAN CR CLO I CLO		D	2	1FE	157,013,065	99.3100	155,940,711	157,025,000	157,017,365	0	4,300	0	0	3.256	3.226	JAJO	1,107,865	3,508,998	04/05/2018	01/15/2024
62431U-AR-3	Mountain View CLO Ltd CLO		D	2	1FE	2,000,000	99.4700	1,989,355	2,000,000	2,000,000	0	0	0	0	3.675	3.692	JAJO	16,538	64,599	10/06/2017	10/12/2030
62432B-AN-3	MOUNTAIN VIEW CLO LTD CLO		D	2	1FE	4,500,000	98.7500	4,443,872	4,500,000	4,500,000	0	0	0	0	3.556	3.568	JAJO	34,674	47,271	05/31/2018	07/15/2031
62432L-AA-9	SEIX INVESTMENT ADVISORS CLO		D	2	1FE	3,500,000	99.2500	3,473,904	3,500,000	3,500,000	0	0	0	0	3.646	3.609	JAJO	27,298	87,951	12/15/2017	01/16/2031
64131T-AC-8	NEUBERGER BERMAN CLO LTD CLO		D	4	1FE	45,000,000	99.0100	44,554,271	45,000,000	45,000,000	0	0	0	0	3.286	3.248	JAJO	320,415	1,015,804	12/19/2017	01/15/2028
67091H-AH-4	OAK HILL CAPITAL PARTNERS IV L CLO		D	2	1FE	50,005,000	100.0200	50,012,045	50,000,000	50,005,058	0	58	0	0	3.827	3.841	JAJO	372,088	0	12/19/2018	01/23/2027
67091Y-AJ-3	OCP CLO		D	4	1FE	20,000,000	99.0200	19,803,522	20,000,000	20,000,000	0	0	0	0	3.236	3.185	JAJO	140,240	563,604	10/27/2017	07/15/2027
67097L-AA-4	OCP CLO CLO		D	2	1FE	28,947,800	99.5300	28,864,254	29,000,000	29,089,151	0	88,752	0	0	3.696	3.645	JAJO	232,251	1,122,243	06/16/2017	07/15/2030
67097Q-AA-3	ONEX CLO		D	2	1FE	10,000,000	99.0100	9,901,093	10,000,000	10,000,000	0	0	0	0	3.795	3.728	FMAN	44,269	299,705	11/16/2017	11/20/2030
67108F-AN-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	17,500,000	99.4700	17,407,791	17,500,000	17,500,000	0	0	0	0	3.719	3.736	JAJO	128,357	566,922	08/31/2017	10/22/2030
67108L-AL-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		C	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.749	0.000	JAJO	0	416,808	01/06/2017	04/17/2026
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	1,750,000	98.5100	1,723,927	1,750,000	1,750,000	0	0	0	0	3.529	3.544	JAJO	13,037	30,463	04/11/2018	04/17/2031
67109U-AS-1	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	10,500,000	99.4600	10,442,739	10,500,000	10,500,000	0	0	0	0	3.770	3.788	JAJO	69,281	341,795	08/08/2017	10/30/2030
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	164,950,000	99.2500	163,714,640	164,950,000	164,950,000	0	0	0	0	3.570	3.574	JAJO	1,030,635	623,480	09/05/2018	04/30/2027
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	104,932,500	99.4800	104,448,299	105,000,000	104,934,815	0	2,315	0	0	3.600	3.630	JAJO	661,570	228,889	11/13/2018	07/30/2027
67112M-AA-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO		D	2	1FE	11,000,000	97.9100	10,770,283	11,000,000	11,000,000	0	0	0	0	3.519	3.509	JAJO	76,343	166,238	04/05/2018	04/20/2031
67514R-AL-2	OCEAN TRAILS CLO CLO		D	4	1FE	41,069,575	100.0200	41,081,259	41,075,126	41,069,836	0	260	0	0	3.518	3.396	FMAN	196,691	1,135,087	12/12/2018	08/13/2025
67515U-AE-0	Ocean Trails CLO CLO		D	2	1FE	1,300,000	100.3200	1,304,161	1,300,000	1,300,000	0	0	0	0	4.126	4.030	JAJO	11,622	47,726	05/23/2016	07/15/2028
69688X-AJ-0	PALLMER SQUARE CLO CLO		D	4	6	0	0.0000	0	0	0	0	0	0	0	3.819	0.000	JAJO	0	622,886	12/14/2016	01/17/2027
69688X-AS-0	PALLMER SQUARE CLO CLO		D	2	1FE	10,000,000	98.8800	9,888,512	10,000,000	10,000,000	0	0	0	0	3.579	3.594	JAJO	75,553	248,147	12/08/2017	01/17/2031
69689A-AL-4	PALLMER SQUARE CLO CLO		D	2	1FE	35,000,000	99.5800	34,854,005	35,000,000	35,000,000	0	0	0	0	3.946	3.891	FMAN	157,284	1,169,203	05/11/2017	05/21/2029
69689C-AL-0	PALLMER SQUARE CLO CLO		D	2	1FE	1,000,000	99.3400	993,441	1,000,000	1,000,000	0	0	0	0	3.739	3.756	JAJO	7,374	32,861	06/27/2017	07/20/2030
69700A-AA-3	PALLMER SQUARE CLO		D	2	1FE	7,119,631	99.2600	7,083,985	7,136,760	7,120,067	0	436	0	0	3.176	3.250	JAJO	49,115	0	11/20/2018	10/15/2025
700162-AA-8	PARK AVENUE INSTITUTIONAL ADVI CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	4.377	0.000	FMAN	0	724,012	07/25/2016	08/23/2028
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2	1FE	2,500,000	99.1600	2,478,955	2,500,000	2,500,000	0	0	0	0	3.877	3.895	FMAN	10,500	22,427	08/15/2018	08/23/2031
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO		D	2	1FE	20,000,000	99.4900	19,897,364	20,000,000	20,000,000	0	0	0	0	3.772	4.081	JAJO	113,147	0	10/05/2018	10/20/2031
75885W-AJ-0	Regatta II Funding LP CLO		D	2	1FE	1,500,000	100.0500	1,500,816	1,500,000	1,500,000	0	0	0	0	3.976	3.971	JAJO	12,923	52,794	12/14/2016	01/15/2029
75888A-AA-4	REGATTA VII FDG LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	4.312	0.000	MJSD	0	287,652	09/16/2016	12/20/2028
77587E-AA-6	Romark CLO Ltd CLO		D	2	1FE	1,995,000	98.9900	1,979,851	2,000,000	1,999,411	0	4,411	0	0	3.431	4.000	JAJO	27,448	0	07/20/2018	07/25/2031
78410B-AJ-4	SYMPHONY CLO		D	2	1FE	76,000,000	99.3900	75,535,708	76,000,000	76,000,000	0	0	0	0	3.616	3.619	JAJO	595,486	685,133	07/30/2018	07/15/2028
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO		D	2	1FE	155,000,000	100.0000	155,000,000	155,000,000	155,000,000	0	0	0	0	4.190	4.091	JAJO	324,725	0	12/03/2018	01/20/2030
817176-AL-4	SENECA PARK CLO LTD CLO		D	4	1FE	13,181,913	99.7500	13,149,433	13,181,913	13,181,913	0	0	0	0	3.569	3.584	JAJO	99,315	409,424	03/29/2017	07/17/2026
81881J-AC-6	SHACKLETON I CLO LTD CLO		D	2	1FE	3,000,000	98.5600	2,956,685	3,000,000	3,000,000	0	0	0	0	3.689	3.704	FMAN	16,909	52,947	05/02/2018	05/07/2031
81881V-AQ-8	SHACKLETON I CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.729	0.000	FMAN	0	21,756	04/27/2017	05/07/2026
822582-BD-3	SHELL INTERNATIONAL FINANCE BV CORP FORE		D		1FE	5,905,959	98.6000	5,817,636	5,900,000	5,904,544	0	(655)	0	0	3.250	3.236	MN	26,632	191,750	11/29/2016	05/11/2025
827551-AL-6	SILVER CREEK CLO SLVER_14-1A CLO		D	2	1FE	3,000,000	99.7200	2,991,577	3,000,000	3,000,000	0	0	0	0	3.709	3.680	JAJO	21,945	97,667	07/11/2017	07/20/2030
82817R-AG-6	SILVER SPRING CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.686	0.000	JAJO	0	301,213	06/22/2017	10/15/2026
828428-AJ-1	SILVERMORE CLO CLO		D	4	1FE	77,493,453	100.0100	77,501,737	77,493,453	77,493,453	0	0	0	0	3.786	3.767	FMAN	383,050	2,474,049	06/30/2017	05/15/2026
83608G-AN-6	SOUND POINT CLO I LTD CLO		D	2	1FE	9,000,000	98.5600	8,870,331	9,000,000	9,000,000	0	0	0	0	3.578	3.594	JAJO	59,932	219,888	01/22/2018	01/26/2031
83609G-AL-9	SOUND POINT CLO I LTD CLO		D	4	1FE	13,300,000	99.2400	13,198,417	13,300,000	13,300,000	0	0	0	0	3.349	3.363	JAJO	87,846	257,781	04/27/2018	07/20/2027
83609J-AL-3	SOUND POINT CLO I LTD CLO		D	2	1FE	43,000,000	99.4500	42,764,145	43,000,000	43,000,000	0	0	0	0	3.558	3.912	JAJO	110,492	0	11/20/2018	07/20/2028
83610C-AB-7	SOUND POINT CLO I LTD CLO		D	4	1FE	14,000,000	99.9800	13,997,788	14,000,000	14,000,000	0	0	0	0	4.129	4.087	JAJO	114,006	515,722	07/14/2016	10/20/2028
83610H-AA-8	SOUND POINT CLO I LTD CLO		D	2	1FE	35,000,000	99.0600	34,671,483	35,000,000	35,000,000	0	0	0	0	3.532	4.030	JAJO	240,364	0	10/03/2018	10/23/2031
83610K-AA-1	SOUND POINT CLO I LTD CLO		D	2	1FE	73,456,929	99.6100	73,213,166	73,500,000	73,884,853	0	276,011	0	0	3.770	3.674	JAJO	523,385	3,080,930	05/19/2017	07/25/2030
83611G-AJ-0	SOUND POINT CLO I LTD CLO		D	2	1FE	22,500,000	99.5600	22,400,258	22,500,000	22,500,000	0	0	0	0	3.689	3.613	JAJO	163,699	709,997	09/28/2017	10/20/2030
86268H-AA-6	Strata CLO, Ltd CLO		D	2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.026	4.044	JAJO	1,342	0	11/27/2018	01/15/2031
87240U-AA-8	TCW CLO		D	2	1FE	16,550,000	98.4100	16,286,832	16,550,000	16,550,000	0	0	0	0	3.540	3.544	JAJO	110,661	252,603	04/12/2018	04/25/2031
87244A-BA-7	WIND RIVER CLO LTD CLO		D	2	1FE	53,500,000	100.0500	53,524,444	53,500,000	53,500,000	0	0	0	0	3.886	3.905	JAJO	450,488	1,834,287	09/29/2016	01/15/2026
87246M-AA-0	TICP CLO VI 2016-2 LTD CLO		D	2	1FE	14,250,000	100.0600	14,257,887	14,250,000	14,250,000	0	0	0	0	3.986	3.813	JAJO	123,077	502,980	10/26/2016	01/15/2029
87248B-AQ-7	TICP CLO Ltd CLO		D	2	1FE	172,226,000	99.0200	170,557,127	172,250,000	172,233,329	0	7,329	0	0	3.269	3.256	JAJO	1,110,529	3,990,899	04/11/2018	07/20/2027
87248T-AA-3	TPC CLO CLO		D	2	1FE	23,976,000	99.6800	23,922,497	24,000,000	24,088,232	0	(78,148)	0	0	3.666	3.587	JAJO	190,648	930,245	06/12/2017	07/15/2029
87249A-AA-3	TPG CLO		D	2	1FE	5,000,000	98.8000	4,940,059	5,000,000	5,000,000	0	0	0	0	3.609	3.560	JAJO	36,558	123,241	12/21/2017	01/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
87249F-AC-8	TPG CLO		D	2	1FE	30,000,000	98.5100	29,552,835	30,000,000	30,000,000	0	0	0	0	3.309	3.319	JAJO	195,783	492,253	04/05/2018	04/20/2028
87271L-AA-0	TEACHERS INSURANCE AND ANNUITY CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	4.169	0.000	JAJO	0	30,778	06/03/2016	07/20/2028
87271L-AJ-1	TEACHERS INSURANCE AND ANNUITY CLO		D	2	1FE	1,000,000	99.1500	991,487	1,000,000	1,000,000	0	0	0	0	3.669	3.686	JAJO	7,236	9,263	07/18/2018	07/20/2031
87969D-AL-1	TELOS CLO LTD CLO		D	4	1FE	52,800,000	99.9500	52,774,202	52,800,000	52,800,000	0	0	0	0	3.749	3.697	JAJO	417,867	1,736,304	07/13/2017	07/17/2026
89640P-AH-6	TRINITAS CLO I LTD CLO		D	4	1FE	134,539,659	99.9900	134,530,390	134,539,659	134,539,659	0	0	0	0	3.486	3.383	JAJO	1,016,268	4,068,653	07/17/2017	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO		D	4	1FE	3,449,735	99.9900	3,449,497	3,449,735	3,449,735	0	0	0	0	2.681	2.689	JAJO	19,525	92,487	07/17/2017	04/15/2026
89640Y-AA-2	TRINITAS CLO LTD CLO		D	2	1FE	32,226,588	100.0800	32,301,846	32,275,000	32,336,316	0	101,801	0	0	3.810	3.778	JAJO	232,265	1,070,667	05/15/2017	07/25/2029
89641A-AC-9	TRINITAS CLO LTD CLO		D	4	1FE	25,675,000	99.9900	25,672,818	25,675,000	25,675,000	0	0	0	0	4.190	4.093	JAJO	203,198	950,644	08/19/2016	10/25/2028
89641C-AA-9	TRINITAS CLO LTD CLO		D	2	1FE	28,000,000	99.2900	27,801,032	28,000,000	28,000,000	0	0	0	0	3.700	3.666	JAJO	195,683	789,022	12/12/2017	01/25/2031
89852T-AA-6	TRYON PARK CLO LTD CLO		D	4	1FE	0	0.0000	0	0	0	0	0	0	0	3.556	0.000	JAJO	0	132,158	05/28/2013	07/15/2025
92325Q-AA-5	VENTURE CDO LTD CLO		D	2	1FE	738,375	98.5900	739,447	750,000	738,498	0	123	0	0	3.545	3.849	JAJO	12,118	0	12/06/2018	07/18/2031
92330M-AL-3	VENTURE CDO LTD CLO		D	4	1FE	8,802,030	98.9100	8,704,106	8,800,000	8,801,549	0	(481)	0	0	3.316	3.321	JAJO	63,231	180,086	04/27/2018	07/15/2027
92557W-AA-1	VIBRANT CLO LTD CLO		D	2	1FE	56,978,550	100.0700	57,189,205	57,150,000	57,435,336	0	217,405	0	0	4.119	3.982	JAJO	464,263	2,099,424	05/13/2016	07/20/2028
92558A-AA-8	VIBRANT CLO LTD CLO		D	2	1FE	8,000,000	100.2400	8,018,799	8,000,000	8,000,000	0	0	0	0	4.019	3.949	JAJO	63,411	285,727	12/07/2016	01/20/2029
92914N-AJ-0	Voya CLO Ltd CLO		D	2	1FE	127,492,500	98.3900	125,441,107	127,492,500	127,492,500	0	0	0	0	3.345	3.358	JAJO	888,347	3,180,209	12/12/2017	01/18/2029
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO		D	2	1FE	5,000,000	98.8000	4,940,103	5,000,000	5,000,000	0	0	0	0	3.539	3.529	JAJO	34,898	115,432	01/23/2018	01/20/2031
92916W-AA-7	VOYA CLO		D	2	1FE	33,000,000	98.2000	32,405,891	33,000,000	33,000,000	0	0	0	0	3.460	3.466	JAJO	215,666	637,186	03/15/2018	04/25/2031
94949J-AA-3	WELLFLEET CLO LTD CLO		D	2	1FE	9,987,000	99.0400	9,903,532	10,000,000	9,987,450	0	450	0	0	3.669	3.707	JAJO	96,996	0	08/29/2018	10/20/2031
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO		D	2	1FE	53,400,000	99.1100	52,923,747	53,400,000	53,400,000	0	0	0	0	3.609	3.625	JAJO	289,081	0	10/26/2018	10/20/2028
94950G-AA-5	WELLFLEET CLO LTD WELF_17-1A CLO		D	2	1FE	3,000,000	100.0800	3,002,267	3,000,000	3,000,000	0	0	0	0	3.789	3.680	JAJO	22,418	100,114	03/29/2017	04/20/2029
94950H-AA-3	WELLFLEET CLO LTD CLO		D	2	1FE	16,000,000	98.5000	15,760,856	16,000,000	16,000,000	0	0	0	0	3.599	3.613	JAJO	121,560	399,461	12/07/2017	01/17/2031
94950J-AA-9	WELLFLEET CLO LTD CLO		D	2	1FE	7,000,000	98.5900	6,901,332	7,000,000	7,000,000	0	0	0	0	3.549	3.562	JAJO	126,666	0	05/21/2018	07/17/2031
94951M-AA-1	WELLFLEET CLO LTD CLO		D	2	1FE	8,500,000	99.7400	8,477,926	8,500,000	8,500,000	0	0	0	0	3.719	3.734	JAJO	62,345	292,940	08/14/2017	10/20/2029
95168D-AJ-6	WEST CLO CLO		D	4	1FE	49,355,214	99.8900	49,299,862	49,355,214	49,355,214	0	0	0	0	3.365	3.342	JAJO	345,955	1,428,333	04/09/2018	07/18/2026
95168Q-AN-0	WEST CLO LTD CLO		D	4	1FE	11,301,135	100.0200	11,303,847	11,301,135	11,301,135	0	0	0	0	3.749	3.532	FMAN	64,733	359,137	04/28/2017	11/07/2025
95168W-AQ-0	WEST CLO 2014-2 LTD CLO		D	4	1FE	10,000,000	99.3800	9,937,803	10,000,000	10,000,000	0	0	0	0	3.306	3.251	JAJO	70,721	265,940	10/24/2017	01/16/2027
98625T-AJ-4	YORK CLO		D	2	1FE	56,700,000	98.9500	56,103,760	56,700,000	56,700,000	0	0	0	0	3.619	3.571	JAJO	404,695	1,587,844	11/16/2017	01/22/2031
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO		D	4	1FE	47,082,000	100.0100	47,504,156	47,500,000	47,451,090	0	204,088	0	0	3.966	4.019	JAJO	397,733	1,666,995	09/26/2016	10/15/2028
98875N-AA-3	ZAIS CDO CLO		D	2	1FE	7,471,875	99.1300	7,434,624	7,500,000	7,480,781	0	8,906	0	0	3.720	4.072	JAJO	124,784	0	08/24/2018	07/20/2031
98885G-AA-6	ZAIS CDO CLO		D	2	1FE	10,000,000	98.7300	9,872,877	10,000,000	10,000,000	0	0	0	0	3.386	3.374	JAJO	73,370	194,199	02/06/2018	04/15/2029
98887T-AA-6	ZAIS CDO CLO		D	2	1FE	46,066,000	100.1200	46,056,378	46,000,000	46,053,199	0	(11,987)	0	0	3.806	3.723	JAJO	379,362	1,539,935	12/05/2017	07/15/2029
98887V-AA-1	ZAIS CDO CLO		D	2	1FE	19,000,000	99.4600	18,897,358	19,000,000	19,000,000	0	0	0	0	3.726	3.694	JAJO	153,400	616,410	09/11/2017	04/15/2030
B1401#-AB-3	Brussels Airport Company NV/SA Senior Se		B		2FE	32,760,000	98.2600	33,696,551	34,294,500	34,294,500	0	0	0	(1,729,500)	1.820	1.820	MN	86,689	636,022	05/11/2017	05/11/2029
D2773#-AA-1	Gelsenkirchen Senior Note		D	4	1	14,736,774	50.7100	9,013,765	17,774,454	13,050,886	0	125,194	0	0	2.215	3.435	JJ	196,842	412,950	07/01/2018	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		D	4	1	19,717,068	67.3500	15,891,921	23,595,573	16,284,740	0	26,504	0	0	2.440	3.564	JJ	287,864	606,782	07/01/2018	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		D	4	1	22,398,301	59.7400	15,966,986	26,725,723	17,711,009	0	(98,896)	0	0	2.694	3.757	JJ	359,969	770,629	07/01/2018	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		D	4	1	14,829,712	75.4700	13,314,194	17,642,485	11,177,781	0	(158,978)	0	0	3.099	4.083	JJ	273,339	572,548	07/01/2018	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		D	4	1	8,709,781	51.0800	5,284,599	10,344,974	6,563,419	0	(94,065)	0	0	3.105	4.080	JJ	160,602	336,322	07/01/2018	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		D	4	6FE	0	0.0400	0	0	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G2616*-AB-1	DPR-CR Limited Senior Secured Note		D	4	2FE	40,850,000	98.8200	40,367,846	40,850,000	40,850,000	0	0	0	0	6.000	6.046	MJSD	95,317	2,464,617	01/18/2017	12/15/2026
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure		D	4	1FE	118,881,495	97.4400	115,993,745	119,043,653	118,890,262	0	8,767	0	0	4.260	4.333	MON	197,216	4,972,360	05/01/2018	02/17/2027
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		D	4	1FE	36,050,000	100.6400	36,280,061	36,050,000	36,050,000	0	0	0	0	3.790	3.790	MS	345,369	1,366,295	10/29/2012	03/30/2028
000000-00-0	LEAF II SPC (Lendable Inc.) Promissory N		C		4Z	1,122,857	100.0000	1,122,857	1,122,857	1,122,857	0	0	0	0	10.000	10.192	MON	312	9,357	12/28/2018	11/27/2021
G7178*-AB-0	Porterbrook Rail Finance Ltd Senior Secu		B		2FE	14,438,610	100.9900	12,618,969	12,495,083	12,495,083	0	0	0	(776,528)	3.180	3.180	AO	78,365	422,224	07/20/2016	07/20/2028
G7780R-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N		D	4	3FE	38,661,528	99.3100	38,394,765	38,661,528	38,661,528	0	0	0	0	6.600	6.653	FMAN	326,046	2,551,661	07/21/2015	08/15/2022
G9006@-AB-2	Transmission Finance DAC Senior Secured		B		2	44,812,350	105.1300	49,741,175	47,314,342	47,314,342	0	0	0	(2,386,101)	2.563	2.563	FA	481,698	1,265,601	02/05/2016	02/10/2031
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No		B		2FE	1,680,000	107.0900	1,464,570	1,367,624	1,367,624	0	0	0	(84,993)	4.130	4.130	MS	18,200	59,433	03/05/2013	03/05/2028
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No		B		2FE	534,800	112.4100	489,374	435,360	435,360	0	0	0	(27,056)	4.610	4.610	MS	6,467	21,118	03/05/2013	03/05/2033
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No		B		2FE	3,682,000	117.6100	3,525,276	2,997,376	2,997,376	0	0	0	(186,277)	5.010	5.010	MS	48,388	158,012	03/05/2013	03/05/2038
G9105*-AA-6	Trustees of Fd 26- Primary Set Senior No		B		2FE	2,160,000	107.0900	1,883,019	1,758,374	1,758,374	0	0	0	(109,277)	4.130	4.130	MS	23,400	76,414	03/05/2013	03/05/2028
G9105*-AB-4	Trustees of Fd 26- Primary Set Senior No		B		2FE	687,600	112.4100	629,196	559,749	559,749	0	0	0	(34,787)	4.610	4.610	MS	8,315	27,152	03/05/2013	03/05/2033
G9105*-AC-2	Trustees of Fd 26- Primary Set Senior No		B		2FE	4,734,000	117.6100	4,532,498	3,853,770	3,853,770	0	0	0	(239,499)	5.010	5.010	MS	62,213	203,159	03/05/2013	03/05/2038
G9105@-AA-4	Trustees of Fund 22- Vicountcy Senior No		B		2FE	2,160,000	107.0900	1,883,019	1,758,374	1,758,374	0	0	0	(109,277)	4.130	4.130	MS	23,400	76,414	03/05/2013	03/05/2028
G9105@-AB-2	Trustees of Fund 22- Vicountcy Senior No		B		2FE	687,600	112.4100	629,196	559,749	559,749	0	0	0	(34,787)	4.610	4.610	MS	8,315	27,152	03/05/2013	03/05/2033
G9105@-AC-0	Trustees of Fund 22- Vicountcy Senior No		B		2FE	4,734,000	117.6100	4,532,498	3,853,770	3,853,770	0	0	0	(239,499)	5.010	5.010	MS	62,213	203,159	03/05/2013	03/05/2038
W2710@-AB-6	Ellevio AB Senior Secured Note		B		2FE	15,000,000	101.1100	14,455,076	14,296,430	14,296,430	0	0	0	(1,184,486)	2.780	2.778	FA	135,042	405,474	10/26/2016	10/26/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
W2710@-AC-4	Ellevio AB Senior Secured Note		B		2FE	52,620,000	102.8400	51,575,960	50,151,875	50,151,875	0	0	0	(4,155,179)	3.190	3.188	FA	543,594	1,632,183	10/26/2016	10/27/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,836,830,949	XXX	10,806,744,295	10,960,342,807	10,875,659,851	0	6,315,747	403,990	(25,864,492)	XXX	XXX	XXX	71,044,590	297,571,170	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						64,349,578,105	XXX	64,545,941,793	63,213,217,463	63,708,452,527	(4,162,652)	(39,140,248)	65,660,534	(393,538,514)	XXX	XXX	XXX	563,231,458	2,445,850,635	XXX	XXX
037389-AK-9	AON CORP COMPANY GUARNT				2FE	13,565,200	117.0000	18,035,550	15,415,000	14,202,939	0	96,925	0	0	8.205	9.637	JJ	632,400	1,264,801	07/01/2009	01/01/2027
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2FE	6,268,171	138.1000	8,286,240	6,000,000	6,242,271	0	(2,718)	0	0	8.312	7.949	JJ	249,360	498,720	01/29/1998	07/01/2046
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN			2	2FE	808,481	103.4300	443,017	428,320	438,039	0	(27,580)	0	(32,806)	9.976	5.197	JD	117	43,356	04/21/2011	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN			2	1FE	163,434	104.2000	144,951	139,113	139,113	0	0	0	(12,530)	7.405	7.405	JD	28	10,498	07/06/2009	12/31/2108
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A		1FE	25,060,349	71.8500	21,331,552	29,690,000	25,060,349	0	0	0	0	2.663	0.000	MS	202,054	629,315	06/01/1993	01/01/9999
002920-AC-0	ABBEY NATL PLC SUBORDINATED		D		2FE	1,972,061	117.2600	2,075,555	1,770,000	1,897,777	0	(7,711)	0	0	7.950	6.986	AO	25,407	140,715	07/21/2004	10/26/2029
054536-AA-5	AXA SA NT SUB NOTES		D		2FE	29,201,676	123.7100	30,277,778	24,475,000	27,659,181	0	(174,102)	0	0	8.600	6.950	JD	93,549	2,104,850	03/28/2007	12/15/2030
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	1,044,838	113.7800	923,926	812,000	1,017,747	0	(7,784)	0	0	6.500	4.396	MN	8,650	52,780	04/27/2015	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	3,664,330	113.3400	3,235,743	2,855,000	3,579,790	0	(24,348)	0	0	6.500	4.481	MS	54,642	185,575	04/27/2015	09/15/2037
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN		D	2	2FE	2,700,000	103.2500	3,871,875	3,750,000	2,700,000	0	0	0	0	11.000	15.278	JD	1,146	412,500	05/28/2009	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						84,448,540	XXX	88,626,187	85,334,433	82,937,206	0	(147,318)	0	(45,336)	XXX	XXX	XXX	1,267,353	5,343,110	XXX	XXX
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A		D	2	3FE	8,761,423	120.4500	24,373,058	20,235,000	9,335,790	0	191,886	0	0	8.151	20.036	JD	4,582	1,649,557	01/16/2007	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		D	2	2FE	30,754,380	143.5000	43,377,180	30,228,000	30,754,380	0	0	0	0	10.176	10.002	JD	8,544	3,076,001	04/01/2016	01/01/9999
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1FE	64,900,000	102.2500	66,360,250	64,900,000	64,900,000	0	0	0	0	5.000	5.000	AO	658,014	3,245,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		D	2	1FE	87,105,000	100.2500	87,322,763	87,105,000	87,105,000	0	0	0	0	5.100	5.100	AO	925,491	4,442,355	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INS CORP FRGN FLOATER		D	2	1FE	39,200,000	97.1200	38,073,000	39,200,000	39,200,000	0	0	0	0	4.700	4.700	JJ	823,962	1,842,400	01/13/2016	01/20/2046
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						230,720,803	XXX	259,506,251	241,668,000	231,295,170	0	191,886	0	0	XXX	XXX	XXX	2,420,593	14,255,313	XXX	XXX
4899999. Total - Hybrid Securities						315,169,343	XXX	348,132,438	327,002,433	314,232,376	0	44,568	0	(45,336)	XXX	XXX	XXX	3,687,946	19,598,423	XXX	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu			4	1	1,833,967	125.3800	2,299,501	1,833,967	1,833,967	0	0	0	0	11.312	11.290		576	207,466	04/21/2006	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae			4	1	21,923,454	117.4200	25,743,356	21,923,454	21,923,454	0	0	0	0	10.306	10.519		188,280	2,259,365	08/01/2016	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			4	1	1,697,815	172.6900	2,931,958	1,697,815	1,697,815	0	0	0	0	14.854	14.370	DEC	701	252,188	11/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN			4	1	6,710,457	72.8000	18,718,963	25,714,522	14,097,160	0	911,026	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc			4	1	2,694,562	108.1000	2,912,874	2,694,562	2,694,562	0	0	0	0	7.701	7.563	APR	138,915	207,508	03/17/2008	04/30/2028
74408#-AB-5	Pru Ann Life Assurance Corp Note				1	234,177,216	100.3000	234,882,152	234,177,216	234,177,216	0	0	0	0	3.637	3.637	JD	378,534	8,517,025	04/20/2016	12/15/2020
74408#-AD-1	Pru Ann Life Assurance Corp Note				1	121,772,152	103.4800	126,009,392	121,772,152	121,772,152	0	0	0	0	4.385	4.385	JD	237,320	5,339,709	04/20/2016	12/15/2023
74408#-AE-9	Pru Ann Life Assurance Corp Senior Note				1	177,974,683	101.6000	180,817,939	177,974,683	177,974,683	0	0	0	0	3.953	3.953	JD	214,969	7,035,339	04/20/2016	06/20/2024
74408#-AF-6	Pru Ann Life Assurance Corp Senior Note				1	65,569,620	99.6800	65,358,521	65,569,620	65,569,620	0	0	0	0	2.803	2.803	JD	56,159	1,837,916	04/20/2016	06/20/2019
74408#-AG-4	Pru Ann Life Assurance Corp Senior Note				1	93,670,886	99.8300	93,514,422	93,670,886	93,670,886	0	0	0	0	3.470	3.470	JD	99,317	3,250,380	04/20/2016	06/20/2021
744355-B#-4	Prudential Realty Secs Senior Note				2	35,000,000	97.5000	34,123,880	35,000,000	35,000,000	0	0	0	0	1.930	6.270	AO	114,460	675,500	02/02/2001	04/30/2021
744355-C#-3	Prudential Realty Secs Senior Note				2	25,000,000	98.8800	24,718,667	25,000,000	25,000,000	0	0	0	0	2.290	2.290	AO	97,007	572,500	04/30/2015	04/30/2020
744355-C*-7	Prudential Realty Secs Senior Note				2	139,000,000	99.5000	138,299,620	139,000,000	139,000,000	0	0	0	0	2.890	0.880	AO	680,675	4,017,100	04/30/2013	04/30/2022
744355-C@-5	Prudential Realty Secs Senior Note				2	15,000,000	99.7000	14,955,628	15,000,000	15,000,000	0	0	0	0	2.140	2.140	JD	14,267	321,000	04/30/2014	04/30/2019
744355-D#-2	Prudential Realty Secs Senior Note				2	12,800,000	97.9000	12,531,794	12,800,000	12,800,000	0	0	0	0	2.170	6.310	JD	772	277,760	11/01/1999	06/30/2021
744355-D*-6	Prudential Realty Secs Senior Note				2	35,000,000	99.7000	34,896,465	35,000,000	35,000,000	0	0	0	0	2.140	2.140	JD	33,289	749,000	04/30/2014	04/30/2019
744355-D@-4	Prudential Realty Secs Senior Note				2	45,000,000	97.5000	43,873,560	45,000,000	45,000,000	0	0	0	0	1.930	6.260	AO	147,163	868,500	11/01/1999	04/30/2021
744355-E#-1	Prudential Realty Secs Senior Note				2	5,000,000	99.0400	4,952,270	5,000,000	5,000,000	0	0	0	0	2.480	2.480	JD	344	124,000	06/30/2015	06/30/2020
744355-E*-5	Prudential Realty Secs Senior Note				2	60,311,070	98.6800	59,513,189	60,311,070	60,311,070	0	0	0	0	2.650	1.330	JD	4,440	1,598,243	06/28/2013	06/30/2022
744355-E@-3	Prudential Realty Secs Senior Note				2	5,000,000	99.5700	4,978,312	5,000,000	5,000,000	0	0	0	0	2.250	2.249	JD	5,000	112,500	06/30/2014	06/30/2019
744355-F#-0	Prudential Realty Secs Senior Note				2	34,793,983	98.1400	34,349,421	34,999,999	34,882,964	0	63,126	0	0	2.020	4.533	AO	149,256	707,000	08/01/2017	10/15/2020
744355-F*-4	Prudential Realty Secs Senior Note				2	10,000,000	99.0400	9,904,541	10,000,000	10,000,000	0	0	0	0	2.480	2.480	JD	689	248,000	06/30/2015	06/30/2020
744355-F@-2	Prudential Realty Secs Senior Note				2	64,987,999	102.4400	66,586,854	65,000,000	64,990,237	0	(1,728)	0	0	3.660	2.113	AO	502,233	1,371,500	08/01/2017	10/15/2023
744355-G#-9	Prudential Realty Secs Senior Note				2	95,125,435	102.4400	97,465,741	95,143,001	95,128,711	0	(2,529)	0	0	3.660	2.113	AO	735,138	2,007,517	08/01/2017	10/15/2023
744355-G*-3	Prudential Realty Secs Senior Note				2	35,121,701	99.5600	34,846,299	34,999,999	35,044,047	0	(55,068)	0	0	2.620	4.381	AO	193,589	917,000	08/01/2017	10/15/2019
744355-G@-1	Prudential Realty Secs Senior Note				2	35,121,701	99.5600	34,846,299	34,999,999	35,044,037	0	(55,078)	0	0	2.620	2.457	AO	193,589	917,000	08/01/2017	10/15/2019
744355-H#-8	Prudential Realty Secs Senior Note				2	59,988,923	102.4400	61,464,789	60,000,000	59,990,988	0	(1,595)	0	0	3.660	2.113	AO	463,600	1,266,000	08/01/2017	10/15/2023
744355-H*-2	Prudential Realty Secs Senior Note				2	26,183,466	98.1400	25,696,769	26,183,466	26,183,466	0	0	0	0	2.020	6.380	AO	111,658	528,906	02/10/1999	10/15/2020
744355-H@-0	Prudential Realty Secs Senior Note				2	23,565,119	98.1400	23,127,092	23,565,119	23,565,119	0	0	0	0	2.020	5.100	AO	100,492	476,015	02/10/1999	10/15/2020
744355-J*-0	Prudential Realty Secs Senior Note				2	20,250,834	99.6800	19,935,996	20,000,000	20,172,268	0	(55,394)	0	0	2.930	2.625	JD	26,044	586,000	08/01/2017	12/15/2021
744355-J@-8	Prudential Realty Secs Senior Note				2	34,000,000	99.6800	33,891,194	34,000,000	34,000,000	0	0	0	0	2.930	6.450	JD	44,276	996,200	06/17/1999	12/15/2021
744355-K#-4	Prudential Realty Secs Senior Note				2	21,085,420	99.3200	20,857,133	21,000,000	21,034,731	0	(35,665)	0	0	2.480	2.303	JD	23,147	520,800	08/01/2017	12/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744355-K*-8	Prudential Realty Secs Senior Note				2	40,162,704	99.3200	39,727,873	40,000,000	40,066,155	0	(67,934)	0	0	2.480	2.303	JD	44,089	992,000	08/01/2017	12/15/2019
744355-K@-6	Prudential Realty Secs Senior Note				2	40,501,668	99.6800	39,871,993	40,000,000	40,344,536	0	(110,787)	0	0	2.930	2.625	JD	52,089	1,172,000	08/01/2017	12/15/2021
744355-L#-3	Prudential Realty Secs Senior Note				2	9,962,189	97.9000	9,790,464	10,000,000	9,975,463	0	9,400	0	0	2.170	5.234	JD	603	217,000	08/01/2017	06/30/2021
744355-L*-7	Prudential Realty Secs Senior Note				2	34,013,661	99.0400	33,672,694	34,000,000	34,007,547	0	(4,325)	0	0	2.530	4.775	MS	253,281	860,200	08/01/2017	09/15/2020
744355-L@-5	Prudential Realty Secs Senior Note				2	15,004,984	99.5400	14,931,678	15,000,000	15,001,418	0	(2,555)	0	0	2.280	4.821	JD	15,200	342,000	08/01/2017	07/15/2019
000000-00-0	Prudential Realty Secs Senior Note				2Z	24,995,463	98.1400	24,837,777	25,308,205	25,130,541	0	95,828	0	0	2.020	2.423	AO	107,925	511,226	08/01/2017	10/15/2020
000000-00-0	Prudential Realty Secs Senior Note				2Z	19,696,765	98.1400	19,572,507	19,943,210	19,803,208	0	75,514	0	0	2.020	2.423	AO	85,047	402,853	08/01/2017	10/15/2020
744568-AP-7	Prudential Intl Ins Hldgs Ltd Senior Not				1	185,000,000	103.6800	191,814,867	185,000,000	185,000,000	0	0	0	0	4.432	4.432	FA	3,188,578	8,199,200	02/11/2016	02/11/2026
744568-AR-3	Prudential Intl Ins Hldgs Ltd Senior Not				1	100,000,000	94.9900	94,994,381	100,000,000	100,000,000	0	0	0	0	3.356	3.356	MS	867,044	3,356,300	09/28/2017	09/28/2027
744678-AA-7	Pru Ann Life Assurance Corp Note				1	75,000,000	99.3100	74,484,258	75,000,000	75,000,000	0	0	0	0	2.075	2.075	JD	12,969	1,556,250	06/28/2016	06/28/2019
744678-AB-5	Pru Ann Life Assurance Corp Note				1	26,000,000	97.7600	25,417,736	26,000,000	26,000,000	0	0	0	0	2.594	2.594	JD	5,620	674,440	06/28/2016	06/28/2021
744678-AC-3	Pru Ann Life Assurance Corp Note				1	100,000,000	97.7500	97,752,657	100,000,000	100,000,000	0	0	0	0	3.487	3.487	JD	29,056	3,486,700	06/28/2016	06/28/2026
P7921#-AA-8	Prudential Chile II Spa Promissory Note		B		1	242,384,182	112.7200	268,358,447	238,070,830	238,070,830	0	0	0	(30,590,205)	6.509	6.509	MS	4,907,076	16,744,050	03/07/2016	03/07/2026
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						2,478,082,079	XXX	2,524,231,923	2,492,353,775	2,480,958,851	0	762,236	0	(30,590,205)	XXX	XXX	XXX	14,524,476	87,279,156	XXX	XXX
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te			4	1	478,878,231	104.7100	501,428,589	478,878,231	478,878,231	0	0	0	0	5.140	5.195	MON	1,093,971	24,614,342	03/16/2015	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						478,878,231	XXX	501,428,589	478,878,231	478,878,231	0	0	0	0	XXX	XXX	XXX	1,093,971	24,614,342	XXX	XXX
B8A5AX-3L-7	JPM CORSAIR AMAZON ASSET BACKED			4	1FE	45,829,830	97.5300	45,989,214	47,154,882	46,091,828	0	261,998	0	0	0.000	3.910	MON	0	0	11/08/2018	09/01/2020
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						45,829,830	XXX	45,989,214	47,154,882	46,091,828	0	261,998	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						3,002,790,140	XXX	3,071,649,726	3,018,386,888	3,005,928,910	0	1,024,234	0	(30,590,205)	XXX	XXX	XXX	15,618,447	111,893,498	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
00120@-AB-9	AES US Wind Generation Holding Debt in a			4	3	4,925,858	100.0000	4,925,858	4,925,858	4,925,858	0	0	0	0	4.232	4.663	MJSD	623	190,398	05/01/2018	06/30/2021
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured			4	4Z	4,580,695	98.1300	4,495,147	4,580,695	4,580,695	0	0	0	0	1.448	6.863	FMAN	859	286,365	11/25/2015	11/25/2020
00452@-AB-7	AM LLC Senior Secured Term Loan			4	5Z	8,272,000	96.0500	7,945,231	8,272,000	8,272,000	0	0	0	0	1.557	7.923	JAJO	6,928	405,619	04/30/2018	04/30/2023
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure			4	3Z	8,592,840	98.5900	8,471,847	8,592,840	8,592,840	0	0	0	0	15.380	7.311	MJSD	109,517	572,477	12/28/2017	09/30/2024
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se			4	3Z	19,950,627	96.4400	19,241,480	19,950,627	19,950,627	0	0	0	0	1.719	6.466	FMAN	3,493	522,927	12/13/2018	12/02/2024
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter			4	5	16,519,310	99.1200	16,373,255	16,519,310	16,519,310	0	0	0	0	8.926	8.897	MJSD	52,516	1,416,228	12/18/2014	12/19/2020
04004@-AA-4	Arena Energy, LP Senior Secured Note			4	5Z	5,913,701	101.1800	5,983,643	5,913,701	5,913,701	0	0	0	0	2.192	15.823	JAJO	2,551	880,787	12/31/2018	01/24/2021
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit			4	4Z	43,923	0.0000	0	1,917,215	43,923	0	0	0	0	26.483	0.000	MJSD	0	0	01/05/2016	12/05/2017
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se			4	2FE	749,579	100.0000	749,579	749,579	749,579	0	0	0	0	0.485	5.545	JAJO	115	37,309	10/08/2015	10/08/2025
08516*-AC-4	Berlin Station LLC Term			4	4FE	7,570,000	96.0000	7,267,036	7,570,000	7,570,000	0	0	0	0	33.359	5.178	MJSD	65,533	345,010	10/31/2013	09/30/2022
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN			4	4FE	3,075,812	95.9300	2,947,280	3,072,356	3,072,592	0	(756)	0	0	23.059	5.998	MJSD	16,267	43,201	05/18/2015	01/27/2021
12682#-AB-2	CV Project Entity, LLC Debt in a Project			4	2Z	877,289	100.0000	877,289	877,289	877,289	0	0	0	0	0.541	4.470	JAJO	104	33,325	10/31/2016	01/15/2020
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec			4	2Z	10,331,001	100.0000	10,331,001	10,331,001	10,331,001	0	0	0	0	4.696	5.263	MJSD	1,450	514,298	08/14/2017	06/30/2023
14081*-AC-7	Carbon California Company, LLC Senior Se			4	5GI	25,110,556	94.9200	23,834,479	25,110,556	25,110,556	0	0	0	0	3.223	8.023	MON	5,443	1,353,820	05/01/2018	02/15/2022
000000-00-0	HCA-THE HEALTHCARE CO HCA			4	3FE	1,425,308	97.4700	1,385,023	1,420,989	1,422,756	0	(2,553)	0	0	1.906	4.230	MJSD	168	6,455	03/13/2018	03/17/2023
20047#-AA-7	Comm-Works Invt Hldg Co, LLC Senior Secu			4	5	311,103	100.0200	311,164	311,103	311,103	0	0	0	0	17.515	9.255	MJSD	3,441	25,613	06/15/2015	06/15/2020
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured			4	5	6,463,800	100.0200	6,465,057	6,463,800	6,463,800	0	0	0	0	7.349	9.817	MON	29,772	469,912	09/21/2018	06/15/2020
20047#-AC-3	Comm-Works Invt Hldg Co, LLC Senior Secu			4	5	1,714,286	100.0200	1,714,619	1,714,286	1,714,286	0	0	0	0	6.086	7.965	MJSD	4,393	98,395	04/18/2018	06/15/2020
20714@-AB-9	Conex International LLC Term A			4	6Z	3	0.0000	0	8,163,174	0	0	0	0	0	0.000	0.000	FMAN	0	0	08/08/2008	08/08/2013
20714@-AC-7	Conex International LLC Revolver			4	6Z	1	0.0000	0	269,130	0	0	0	0	0	0.000	0.000	MON	0	0	03/24/2009	08/08/2013
22804?-A*-7	Crowley Holdings, Inc. Sr. Secured			4	3Z	5,676,000	97.4000	5,528,135	5,676,000	5,676,000	0	0	0	0	4.881	4.715	JAJO	60,170	290,225	10/14/2015	10/14/2020
26950@-AB-9	Eagle Creek Hydro Hldngs, LLC Term Loan			4	2Z	716,416	100.0000	716,416	716,416	716,416	0	0	0	0	0.744	4.914	JAJO	96	17,394	09/28/2018	07/31/2025
26972@-AA-5	Eagle Op Corp/Stagnito Hldgs Term A			4	6Z	7,242,407	81.4000	5,895,040	7,242,407	5,895,040	(1,347,367)	0	0	0	1.874	10.255	FMAN	2,016	590,133	02/16/2016	02/16/2021
26972@-AB-3	Eagle Op Corp/Stagnito Hldgs Revolver			4	6Z	3,522,680	83.5800	2,944,356	3,522,680	2,944,356	(578,324)	0	0	0	4.194	13.357	MON	1,255	413,650	11/14/2017	02/16/2021
26972@-AC-1	Eagle Op Corp/Stagnito Hldgs Term B			4	6Z	1,793,315	81.3300	1,458,505	1,793,315	1,458,505	(334,810)	0	0	0	1.889	10.999	FMAN	513	153,263	04/08/2016	02/16/2021
27933@-AA-1	EducationDynamics, LLC Senior Secured Te			4	5Z	3,927,413	97.5900	3,832,618	3,927,413	3,927,413	0	0	0	0	2.263	8.652	FMAN	930	319,488	11/30/2015	11/30/2020
27933@-AB-9	EducationDynamics, LLC Senior Secured Re			4	5Z	528,133	97.5900	515,386	528,133	528,133	0	0	0	0	7.921	8.823	MON	2,098	31,817	10/11/2018	11/30/2020
44667#-AA-6	Huntington Foam, LLC Senior Secured Term			4	4	10,064,181	96.3800	9,699,878	10,064,181	10,064,181	0	0	0	0	7.139	7.885	MJSD	17,392	723,569	02/16/2018	09/22/2021
44667#-AB-4	Huntington Foam, LLC Senior Secured Revo			4	4	2,481,429	96.3800	2,391,606	2,481,429	2,481,429	0	0	0	0	5.775	10.810	MON	714	77,140	12/21/2018	09/22/2021
44860#-AE-3	Hybrid Design Associates LLC Senior Secu			4	5GI	2,719,331	101.2700	2,753,896	2,719,331	2,719,331	0	0	0	0	2.080	11.787	MON	857	217,351	11/20/2018	01/07/2022
44860#-AF-0	Hybrid Design Associates LLC Senior Secu			4	5GI	3,695,892	101.2700	4,957,012	4,894,796	4,055,305	0	213,298	0	0	0.536	17.781	JAJO	1,295	449,791	03/24/2017	01/07/2022
000000-00-0	HDC/HW Intermediate Holdings Senior Secu			4	4Z	7,994,978	101.3900	8,106,297	7,994,978	7,994,978	0	0	0	0	10.444	10.465	MJSD	2,290	22,852	12/21/2018	12/21/2023
000000-00-0	K2 Pure Solutions NoCal Hldg Senior Secu			4	4Z	42,333,333	96.7000	40,937,339	42,333,333	42,333,333	0	0	0	0	11.750	11.788	MJSD	163,534	0	12/20/2018	12/20/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50012@-AA-7	Kodiak Gas Services, LLC Senior Secured			4	4	51,584,093	98.0800	50,595,400	51,584,093	51,584,093	0	0	0	0	1.981	6.162	MON	231,367	1,675,920	12/20/2018	07/19/2022
50077#-AB-5	Krayn Wind LLC Term			4	5FE	1,110,468	68.2500	1,110,468	1,627,064	1,110,468	0	0	516,596	0	0.462	0.000	MJSD	0	38,545	12/22/2010	12/31/2019
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo			4	5	135,000	96.7000	130,548	135,000	135,000	0	0	0	0	9.750	9.924	MON	36	12,895	04/06/2018	03/31/2022
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term			4	5	2,970,324	96.7000	2,872,374	2,970,324	2,970,324	0	0	0	0	10.405	8.147	MJSD	2,661	220,053	04/06/2017	03/31/2022
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC			4	3FE	3,232,282	96.8800	3,124,337	3,225,122	3,228,715	0	(1,119)	0	0	1.209	4.386	JAJO	8,646	33,187	04/13/2017	10/04/2023
68271@-AA-5	One Energy Enterprises LLC Revolver			4	5GI	19,540,516	96.6400	18,883,510	19,540,516	19,540,516	0	0	0	0	5.858	6.464	MON	3,421	976,820	12/28/2018	12/30/2021
69889#-AA-5	PaR Systems Group, Inc. Senior Secured T			4	4	4,800,000	95.4000	4,579,058	4,800,000	4,800,000	0	0	0	0	0.906	7.213	JAJO	27,090	317,490	10/31/2017	10/31/2022
71360#-AA-9	PERC Holdings 2 LLC Senior Secured Term			4	4	7,490,089	99.2700	7,435,173	7,490,089	7,490,089	0	0	0	0	3.240	7.642	MJSD	1,571	529,334	12/16/2014	12/16/2021
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu			4	4	2,661,847	99.2600	2,642,032	2,661,847	2,661,847	0	0	0	0	7.517	7.483	JAJO	45,502	187,080	07/10/2014	07/10/2019
73935@-AA-3	The Power-Sonic Corporation Senior Secur			4	5GI	13,599,250	95.4000	12,973,281	13,599,250	13,599,250	0	0	0	0	7.499	7.463	FMAN	114,547	929,984	11/21/2017	11/21/2022
73935@-AB-1	The Power-Sonic Corporation Senior Secur			4	4Z	2,500,000	95.4000	2,384,926	2,500,000	2,500,000	0	0	0	0	3.773	7.317	MON	10,229	18,475	12/21/2018	11/21/2022
73938@-AA-0	Poydras Gaming, LLC Senior Secured Term			4	5	7,736,944	97.3600	7,532,306	7,736,944	7,736,944	0	0	0	0	6.391	8.101	MJSD	1,724	591,627	12/28/2017	12/28/2022
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure			4	3Z	20,757,544	97.8800	20,318,058	20,757,544	20,757,544	0	0	0	0	5.193	6.100	MJSD	3,490	1,149,544	05/29/2014	05/29/2026
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se			4	3FE	2,070,637	96.6400	2,001,139	2,070,637	2,070,637	0	0	0	0	1.408	5.430	FMAN	305	98,839	12/20/2013	06/30/2023
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver			4	5	314,400	97.2900	305,876	314,400	314,400	0	0	0	0	64.282	7.965	MON	6,720	3,709	09/25/2018	12/31/2020
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan			4	5	4,704,000	97.2900	4,576,462	4,704,000	4,704,000	0	0	0	0	10.254	7.971	MJSD	4,223	341,812	12/31/2015	12/31/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L			4	5Z	13,586,335	97.6000	13,261,001	13,586,335	13,586,335	0	0	0	0	0.936	7.390	JAJO	4,348	925,862	12/22/2017	04/16/2020
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv			4	5Z	13,770,000	97.6000	13,440,267	13,770,000	13,770,000	0	0	0	0	5.927	7.253	MON	39,665	240,598	12/26/2018	04/16/2020
79400@-A*-7	Salary.com, Inc. Senior Secured Note			4	4Z	3,500,000	97.2900	3,405,106	3,500,000	3,500,000	0	0	0	0	9.500	9.482	MJSD	911	144,075	07/20/2018	12/31/2020
87218@-AE-3	TA-High Desert, LLC Senior Secured Term			4	2	1,595,583	100.0000	1,595,583	1,595,583	1,595,583	0	0	0	0	5.377	5.363	MJSD	235	76,163	03/27/2013	03/31/2023
88031*-AA-6	Tenaska Pennsylvania Partners Floating B			4	3Z	53,271,429	97.3600	51,864,787	53,271,429	53,271,429	0	0	0	0	5.853	5.918	MJSD	8,542	2,838,213	08/24/2017	06/30/2024
89840*-AA-5	Tunnel Hill Partners, LP Revolver B			4	4Z	2,665,865	98.6500	2,629,838	2,665,865	2,665,865	0	0	0	0	2.691	5.223	MON	12,155	99,031	11/26/2018	06/03/2021
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A			4	4Z	10,828,125	98.2800	10,641,319	10,828,125	10,828,125	0	0	0	0	6.042	5.902	FMAN	106,251	572,484	06/03/2016	06/03/2021
00000-00-0	USA Compression Partners, LP Senior Secu			4	3Z	16,967,531	100.4700	17,047,165	16,967,531	16,967,531	0	0	0	0	4.636	4.992	MON	59,993	486,471	11/07/2018	04/02/2023
00000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED			4	1FE	43,369,052	100.0000	43,369,052	43,369,052	43,369,052	0	0	0	0	4.232	3.625	MJSD	13,008	1,023,339	12/20/2018	03/31/2026
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec			4	2	5,819,722	100.0000	5,819,722	5,819,722	5,819,722	0	0	0	0	4.464	4.967	MJSD	776	248,302	05/18/2015	09/30/2023
95248@-AA-8	West Deptford Enrgy Hldgs, LLC Senior Se			4	3Z	15,425,850	97.5700	15,051,467	15,425,850	15,425,850	0	0	0	0	0.709	5.711	JAJO	2,423	803,076	01/16/2015	01/14/2022
00000-00-0	Worldwide Machinery Senior Secured Revol			4	3Z	5,599,004	98.0800	5,491,690	5,599,004	5,599,004	0	0	0	0	3.260	5.923	MON	9,587	0	12/27/2018	12/21/2023
C0065#-AC-9	Acquisition Oil Corporation Senior Secur		A	4	4Z	10,000,000	96.0500	9,604,970	10,000,000	10,000,000	0	0	0	0	0.607	7.605	MON	170,940	0	10/10/2018	03/29/2022
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se		A	4	4	3,752,500	98.6600	3,702,232	3,752,500	3,752,500	0	0	0	0	7.120	7.157	MON	732	219,368	05/23/2018	10/31/2020
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se			4	4	21,975,000	99.0800	21,136,749	21,332,098	21,332,098	0	0	0	(699,411)	8.713	7.180	MON	42,677	126,845	11/21/2018	10/31/2020
D3761#-AA-3	Jahn Gmbh Senior Secured Note		B	4	4Z	3,225,263	96.0400	3,100,236	3,227,946	3,227,946	0	0	0	2,683	5.576	5.537	MJSD	6,411	0	12/19/2018	12/19/2025
00000-00-0	Aurora Group Holdings (UK) Ltd Senior Se		B	4	4Z	14,843,233	96.0400	14,369,935	14,961,884	14,961,884	0	0	0	118,652	5.906	5.867	MJSD	29,051	0	12/20/2018	12/20/2024
00000-00-0	Aurora Group Holdings (UK) Ltd Senior Se		B	4	4Z	2,283,200	96.0500	2,195,984	2,286,300	2,286,300	0	0	0	3,100	5.830	5.790	MJSD	4,382	0	12/20/2018	12/20/2024
00000-00-0	Aurora Group Holdings (UK) Ltd Senior Se		D	4	4Z	1,600,000	96.0500	1,536,795	1,600,000	1,600,000	0	0	0	0	7.900	7.866	MJSD	4,156	0	12/20/2018	12/20/2024
00000-00-0	Aurora Group Holdings (UK) Ltd Senior Se		D	4	4Z	1,946,667	96.0400	1,869,649	1,946,667	1,946,667	0	0	0	0	7.470	7.470	MON	4,847	0	12/20/2018	12/20/2024
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa		B	4	4Z	16,838,986	96.6800	16,090,048	16,643,294	16,643,294	0	0	0	(1,034,325)	6.485	5.468	FMAN	173,045	974,743	05/05/2017	05/05/2023
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note		B	4	4Z	12,447,238	99.4000	10,251,858	10,313,449	10,313,449	0	0	0	(640,946)	7.800	8.010	MJSD	65,554	703,796	09/01/2015	09/02/2020
G3718#-AA-4	The Gap Partnership Bidco Ltd Senior Sec		B	4	5GI	7,627,770	95.4000	6,484,544	6,797,427	6,797,427	0	0	0	(422,437)	5.750	5.774	MJSD	31,054	403,577	08/02/2017	06/03/2022
G4214*-AA-5	HH Global Group Limited Senior Secured T		B	4	4Z	7,630,306	95.4000	7,109,935	7,452,993	7,452,993	0	0	0	(463,179)	5.412	5.715	MJSD	25,830	446,354	09/07/2017	09/08/2023
G4214*-AB-3	HH Global Group Limited Senior Secured T		D	4	4Z	5,293,750	95.4000	5,050,080	5,293,750	5,293,750	0	0	0	0	6.949	7.592	MJSD	23,213	362,634	09/07/2017	09/08/2023
G4236*-AA-9	HWS 3 Limited Senior Secured Term Loan A		B	4	4Z	27,922,447	95.4000	24,082,572	25,244,572	25,244,572	0	0	0	(2,677,875)	3.949	5.717	JAJO	186,914	830,157	04/20/2018	04/20/2024
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4	6,848,355	96.4400	6,604,930	6,848,355	6,848,355	0	0	0	0	3.515	6.354	MJSD	1,199	402,852	12/22/2017	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	4	8,500,977	96.2700	8,264,875	8,585,050	8,492,291	0	(8,686)	0	0	3.445	6.714	MJSD	1,473	362,577	06/26/2018	12/22/2022
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	3Z	1,660,168	96.2700	1,600,342	1,660,168	1,660,168	0	0	0	0	3.195	5.689	MJSD	289	50,235	06/27/2018	12/20/2022
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu		D	4	3Z	1,660,168	96.2700	1,600,342	1,660,168	1,660,168	0	0	0	0	3.195	4.211	MJSD	289	50,235	06/27/2018	12/20/2022
G6135*-AB-0	Milson Bidco Limited Term Loan A		B	4	5GI	11,124,743	82.3800	9,466,703	11,491,056	11,491,056	0	0	0	(714,131)	7.204	7.316	FMAN	90,253	882,806	11/22/2016	11/22/2022
G6144#-AD-5	Minova Insurance Holdings Ltd Senior Sec		D	4	4Z	18,874,625	97.2600	18,356,839	18,874,625	18,874,625	0	0	0	0	6.673	6.635	FMAN	196,687	1,136,630	05/05/2017	05/05/2023
00000-00-0	Premier Oil UK Limited Senior Secured Te		D	4	4Z	2,286,925	82.2600	3,084,829	3,750,000	2,473,346	0	186,421	0	0	6.508	28.054	FMAN	20,282	160,889	04/30/2018	05/31/2021
G7256*-AA-7	Principle Global Ltd Senior Secured Term		B	4	4Z	21,206,234	95.4000	20,754,230	21,755,635	21,755,635	0	0	0	(1,352,040)	5.750	5.711	MJSD	41,127	1,303,108	06/21/2017	12/20/2022
G7547#-AA-2	Revolution Beauty Holdings Ltd Senior Se		B	4	4Z	13,617,042	100.6400	13,585,384	13,499,389	13,499,389	0	0	0	(117,653)	7.000	6.963	FMAN	106,146	0	11/21/2018	11/21/2023
G7547#-AB-0	Revolution Beauty Holdings Ltd Senior Se		D	4	4Z	6,800,000	100.6400	6,843,318	6,800,000	6,800,000	0	0	0	0	8.766	8.738	FMAN	66,957	0	11/21/2018	11/21/2023
G8286#-AA-5	Hamsard 3429 Limited Term Loan A		B	4	5GI	22,552,633	95.4000	21,915,140	22,972,560	22,972,560	0	0	0	(1,427,668)	13.417	5.730	MJSD	115,807	1,369,325	12/06/2017	03/24/2023
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter		D	4	5GI	3,322,362	98.0400	3,644,141	3,716,922	3,505,839	0	(2,772)	0	0	8.720	12.355	MJSD	14,385	325,614	06/15/2012	06/15/2021
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter		B	4	5GI	2,996,061	98.0400	3,352,964	3,419,930	3,044,083	0	1,538	0	(153,581)	7.510	13.851	MJSD	11,400	286,406	06/15/2012	06/15/2021
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter		B	4	5GI	2,786,113	98.0400	2,573,536	2,624,935	2,440,254	0	270	0	(151,689)	7.407	11.498	MJSD	8,630	219,614	06/15/2012	06/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G87598-AD-9	Tensator Holdings Ltd Senior Secured Rev		D	4	5GI	1,500,000	98.0400	1,470,628	1,500,000	1,500,000	0	0	0	0	17.772	9.419	MON	20,581	24,966	11/30/2018	06/15/2021
T7000*-AA-2	Italian Entment Network S.p.A. Senior Se		B	4	4Z	14,618,400	95.4000	13,086,374	13,717,800	13,717,800	0	0	0	(900,600)	5.183	5.284	JAJO	128,033	408,440	04/27/2018	04/27/2023
6499999. Subtotal - Bonds -Bank Loans - Acquired						828,470,256	XXX	800,927,579	836,464,720	820,407,108	(2,260,501)	385,641	516,596	(10,631,100)	XXX	XXX	XXX	2,868,103	36,142,911	XXX	XXX
6599999. Subtotal -Bank Loans						828,470,256	XXX	800,927,579	836,464,720	820,407,108	(2,260,501)	385,641	516,596	(10,631,100)	XXX	XXX	XXX	2,868,103	36,142,911	XXX	XXX
7799999. Total - Issuer Obligations						61,243,579,963	XXX	63,426,143,412	63,879,785,491	61,660,155,108	(4,161,152)	75,246,499	65,240,729	(383,850,379)	XXX	XXX	XXX	592,168,400	2,362,898,098	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,394,922,575	XXX	1,467,574,491	1,512,485,430	1,394,246,021	0	(3,916,876)	54,251	0	XXX	XXX	XXX	4,461,647	51,002,974	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						6,682,390,556	XXX	6,708,467,655	6,645,265,988	6,661,765,819	0	(6,223,961)	0	(16,366)	XXX	XXX	XXX	18,017,273	223,120,519	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						14,303,610,652	XXX	14,447,385,565	14,348,519,189	14,331,804,729	0	(3,730,670)	592,669	(25,864,492)	XXX	XXX	XXX	111,004,069	442,768,673	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						828,470,256	XXX	800,927,579	836,464,720	820,407,108	(2,260,501)	385,641	516,596	(10,631,100)	XXX	XXX	XXX	2,868,103	36,142,911	XXX	XXX
8399999 - Total Bonds						84,452,974,002	XXX	86,850,498,702	87,222,520,818	84,868,378,785	(6,421,653)	61,760,633	66,404,245	(420,362,337)	XXX	XXX	XXX	728,519,492	3,115,933,175	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol/ Market Indicator	Date Acquired
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	0.001	1	0.001	1	1	0	0	0	0	0	0	0	0	P5ZU	12/17/2013
000000-00-0	BridgeEdu, Inc Preferred Equity Series B			2,324,963.640	1.00	0.750	175,000	0.080	175,000	1,750,000	0	0	0	(1,575,000)	0	0	(1,575,000)	0	P6U	08/09/2018
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	1.00	314.970	2,483,862	291.570	2,483,862	2,683,229	0	0	0	(199,368)	0	0	(199,368)	0	P6SU	10/28/2011
18469#-14-4	ClearBridge Engy Mid Op Fd Inc Mandatory			23.000	100,000.00	0.000	2,300,000	98,677.410	2,269,580	2,300,000	0	98,900	0	0	0	0	0	0	RP1FEU	08/07/2015
184692-5#-4	Clearbridge Energy MLP Fnd Inc Mandatory			139.000	100,000.00	0.000	13,900,000	98,067.160	13,631,336	13,900,000	0	578,240	0	0	0	0	0	0	RP1FEU	06/11/2015
22743#-11-0	CrossAccess Corporation Preferred Stock			1,800.530	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6U	05/23/2001
000000-00-0	Dream Holdings, Inc (dba Aero) Preferred			247,475.000	1.00	2.020	499,998	2.520	623,437	499,998	0	0	0	0	0	0	0	0	P6U	06/30/2017
52605@-12-4	LendStreet, Inc Preferred Equity Series			2,605,580.000	1.00	0.920	600,000	0.230	600,000	2,400,000	0	0	0	(1,800,000)	0	0	(1,800,000)	0	P6U	10/27/2017
000000-00-0	Point Digital Finance, Inc. Preferred St			846,919.000	2.36	2.360	1,999,999	2.360	1,999,999	1,999,999	0	0	0	0	0	0	0	0	P6U	11/09/2018
88606*-12-9	Thunderbird Technologies, Inc. Preferred			4,428.000	1.00	0.001	1	0.001	1	16	0	0	0	0	0	0	0	0	P6U	11/19/2003
88606*-13-7	Thunderbird Technologies, Inc. Equity Fu			1,855,468.750	0.01	0.001	1	0.001	1	665	0	0	0	0	0	0	0	0	P6U	11/19/2003
89148B-5#-4	Tortoise MLP Fund, Inc. Mandatory Redeem			1,000,000.000	25.00	0.000	25,000,000	24.820	24,817,839	25,000,000	261,875	1,047,500	0	0	0	0	0	0	RP1FEU	12/08/2015
89148B-8#-1	Tortoise MLP Fund, Inc. Mandatory Redeem			880,000.000	25.00	0.000	22,000,000	24.970	21,976,396	22,000,000	0	0	0	0	0	0	0	0	RP1U	10/16/2018
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory			640,000.000	25.00	0.000	16,000,000	25.250	16,159,120	16,000,000	0	0	0	0	0	0	0	0	RP1U	12/13/2018
000000-00-0	Sokanu Interactive, Inc. Preferred Equit		A	775,639.000	1.00	0.810	625,010	0.810	625,010	625,010	0	0	0	0	0	0	0	0	P6U	05/22/2018
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E		B	3,685,827.360	1.00	0.860	3,127,182	1.290	4,765,195	3,151,753	69,892	378,455	0	0	254,413	0	254,413	(262,251)	P5U	10/24/2018
G3718@-AA-6	Gap Partnership Group Ltd Series A-2 Loa		B	4,223,782.660	1.00	0.000	3,797,810	3.130	13,218,353	3,047,101	226,230	250,289	0	0	130,868	0	130,868	(160,942)	P6U	02/28/2018
G6135#-10-4	Milson Bidco Limited Non-Redeemable Pref		B	466,987.420	1.00	0.000	0	0.000	0	10	0	0	0	631,707	0	575,785	55,922	(55,922)	P6U	11/22/2016
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred		B	5,473,366.420	1.00	1.390	6,971,337	1.270	6,974,327	7,599,889	1,743	626,580	0	0	18	0	18	(449,932)	P5U	12/30/2018
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							99,480,201	XXX	110,319,457	102,957,671	559,740	2,979,964	0	(2,942,661)	385,299	575,785	(3,133,147)	(929,047)	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		D	126.000	1.00	1.000	171,259	1.000	171,259	171,259	0	19,992	0	0	0	0	0	0	P2A	03/28/2002
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							171,259	XXX	171,259	171,259	0	19,992	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							99,651,460	XXX	110,490,716	103,128,930	559,740	2,999,956	0	(2,942,661)	385,299	575,785	(3,133,147)	(929,047)	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
146875-60-4	Carver Bankcorp, Inc. Common Stock			181,033.000	539,478	2.980	539,478	582,778	0	0	0	102,465	0	102,465	0	L	10/28/2011
178002-2#-7	City National Bancshares Corpo Common Un			381,328.290	23,795	0.060	23,795	23,795	0	0	0	474,755	1,165,951	(691,196)	0	U	08/07/2015
178002-3#-6	City National Bancshares Corpo Common Un			1,477,645.460	92,205	0.060	92,205	92,205	0	0	0	1,839,669	4,518,049	(2,678,380)	0	U	08/07/2015
22743#-10-2	CrossAccess Corporation Common Stock			108.790	0	0.000	0	0	0	0	0	0	0	0	0	U	05/23/2001
24688#-10-5	National Dry Clnrs Inc(Delias) Common St			794,376.320	0	0.000	0	0	0	0	0	0	0	0	0	U	10/02/2001
25213A-20-6	DEX Media Inc Dex Media			59,528.000	586,351	9.850	586,351	141,379	0	0	0	151,796	0	151,796	0	U	07/29/2016
31339#-11-1	Federal Home Loan Bank of NY Class B Com			298,647.000	29,864,700	100.000	29,864,700	29,864,700	0	2,291,847	0	0	0	0	0	A	04/06/2018
48238#-10-9	KAMC Holdings, Inc. Class A Common Share			10,000,000.000	12,600,000	1.260	12,600,000	10,037,215	0	0	0	(1,300,000)	0	(1,300,000)	0	U	12/21/2016
000000-00-0	My Strong Home PBC Common Stock			527.000	1	0.001	1	1	0	0	0	0	0	0	0	U	05/11/2017
66116*-11-0	North Milwaukee State Bank CL B COM STK			2,500.000	25,000	10.000	25,000	25,000	0	0	0	0	0	0	0	U	07/29/1988
000000-00-0	Seabrook International, LLC Common Equit			65,437,012.130	0	0.000	0	450	0	0	0	0	0	0	0	U	09/03/2014
83416*-10-4	SolarWinds Inc Class A Common Shares			7,993.840	7,388,479	924.270	7,388,479	7,993,851	0	0	0	(1,583,364)	0	(1,583,364)	0	U	05/25/2016
83416*-20-3	SolarWinds Inc Class B Common Shares			298,406.980	4,126,969	13.830	4,126,969	80,746	0	0	0	4,036,344	0	4,036,344	0	U	05/25/2016
88642R-10-9	Tidewater, Inc. New Common Units			203,972.930	3,902,002	19.130	3,902,002	5,080,886	0	0	0	(1,074,937)	0	(1,074,937)	0	L	02/08/2018
000000-00-0	Fosun Tourism Group COM		B	15,000,000.000	30,883,790	2.060	30,883,790	30,248,423	0	0	0	697,376	0	697,376	(62,009)	U	12/07/2018
000000-00-0	Gateway Delta Devlpmt Hold Ltd Common Eq		C	151,825.790	45,418	0.300	45,418	151,826	0	730	0	(106,408)	0	(106,408)	0	U	12/18/2017
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto		D	87,594,951.000	126,720,714	1.450	126,720,714	126,720,714	0	0	0	(1)	0	(1)	0	U	04/02/2018
G1802#-10-7	Camira Group Holdings Ltd Redeemable B O		B	2,121,442.910	10,001,471	4.710	10,001,471	3,191,923	0	0	0	3,798,663	0	3,798,663	(167,912)	U	04/23/2015
G1949*-10-5	Castlegate 740 Limited E Ordinary Shares		B	3,337.000	0	0.000	0	52	0	0	0	(346,516)	0	(346,516)	(3)	U	09/01/2015
G37188-10-8	Gap Partnership Group Ltd Class B Ordina		D	193,419.200	659,079	3.410	659,079	28	0	0	0	356,469	0	356,469	0	U	06/02/2016
G6135#-11-2	Milson Bidco Limited Mezzanine Common		B	23,031.210	0	0.000	0	10	0	0	0	31,145	28,387	2,758	(2,758)	U	11/22/2016
G7256*-10-9	Principle Global Ltd Redeemable Shares		B	600.000	186,073	310.120	186,073	526,998	0	0	0	(692,328)	0	(692,328)	(33,797)	U	12/20/2016
G88798-10-2	TimeC 1535 Ltd Class A Ordinary Shares		B	12,902.170	4,512,283	349.730	4,512,283	181	0	0	0	3,187,143	0	3,187,143	(10)	U	02/29/2016
J2616#-10-8	Japan Investor Solutions & Tec Common St		D	2,000.000	1	0.001	1	1	0	0	0	0	0	0	0	U	09/06/2000
Y2357S-11-4	Everbright Securities Co Ltd Common Shar		B	18,350,000.000	16,406,215	0.890	16,406,215	25,607,820	0	578,366	0	2,699,462	9,201,605	(6,502,143)	21,620	U	08/12/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					248,564,024	XXX	248,564,024	240,370,982	0	2,870,943	0	12,271,733	14,913,992	(2,642,259)	(244,869)	XXX	XXX
000000-00-0	Colico Inc			100.000	1,831,348,667	18,313,486.670	1,831,348,667	852,198,705	0	43,028,651	0	(57,973,525)	0	(57,973,525)	0	A	12/03/2003
000000-00-0	Colico II Inc			100.000	449,686,490	4,496,864.900	449,686,490	197,196,986	0	6,121,879	0	(8,078,230)	0	(8,078,230)	0	A	05/21/2003
000000-00-0	Orchard Street Acres Inc.			100.000	518,013,886	5,180,138.860	518,013,886	433,351,310	0	7,303,033	0	(28,622,722)	0	(28,622,722)	0	A	01/09/2014
000000-00-0	Pramerica (Hong Kong) Hldngs LTD		D	36,502.000	0	0.000	0	98,525,719	0	0	0	0	0	0	0	A	07/20/2011
74408#-10-9	PRUCO Life Insurance Company			250,000.000	1,460,896,158	5,843.584	1,460,896,158	246,100,293	0	0	0	90,507,016	0	90,507,016	0	A	12/23/1971
000000-00-0	Prudential Legacy Insurance Company of New Jersey			5,000,000.000	255,095,274	51.020	255,095,274	282,033,695	0	155,313,407	0	(3,007,500)	0	(3,007,500)	0	A	04/26/2010
744355-2#-4	Prudential Realty Securities, Inc.			92.000	578,902,788	6,292,421.610	578,902,788	597,795,889	966	60,656,898	0	(18,893,101)	0	(18,893,101)	0	A	10/08/1993
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	1,082,291,741	43,291.670	1,082,291,741	938,844,469	0	115,000,000	0	25,528,468	0	25,528,468	0	A	04/01/2004
000000-00-0	Prudential Arizona Reinsurance Universal			1,000,000.000	0	0.000	0	582,600,000	0	0	0	(395,000,000)	0	(395,000,000)	0	A	01/10/2010
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	138,000,000	0	0	0	0	0	0	0	A	01/01/2010
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	A	07/19/2004
000000-00-0	Prudential Term Reinsurance Co			1,000,000.000	0	0.000	0	50,000,000	0	0	0	0	0	0	0	A	01/22/2014
000000-00-0	Dryden Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	78,375,000	0	0	0	0	0	0	0	A	08/31/2006
000000-00-0	Prudential Universal Reinsurance Company			1,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	A	07/25/2013
000000-00-0	Gibraltar Universal Life Reinsurance Company			1,000,000.000	0	0.000	0	115,000,000	0	0	0	(45,000,000)	0	(45,000,000)	0	A	01/02/2017
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			46,083,814.000	0	0.000	0	57,039,191	0	0	0	0	0	0	0	A	10/02/2000
000000-00-0	The Prudential Assigned Settlement Services Corp.			10.000	0	0.000	0	0	0	0	0	0	0	0	0	A	04/02/1996
000000-00-0	Rock Kensington			1.000	28,912,372	28,912,372.000	28,912,372	39,434,324	0	479,356	0	(2,217,236)	0	(2,217,236)	0	A	02/15/2015
000000-00-0	Rock Rossmarkt SARL			12,500.000	28,121,257	2,249.700	28,121,257	39,618,280	0	3,309,912	0	(5,238,015)	0	(5,238,015)	0	A	01/13/2014
000000-00-0	ROCK UK II REAL ESTATE SARL (EALING)			12,500.000	20,519,131	1,641.530	20,519,131	33,787,899	0	930,765	0	(2,559,901)	0	(2,559,901)	0	A	01/13/2014
000000-00-0	Rock Harman House SARL			12,500.000	254,489	20.360	254,489	0	0	0	0	0	0	0	0	A	06/19/2014
000000-00-0	Rock Oxford SARL			12,500.000	40,391,558	3,231.320	40,391,558	51,047,453	0	2,954,407	0	(3,898,468)	0	(3,898,468)	0	A	01/13/2016
000000-00-0	Rock George V SARL			12,500.000	62,454,197	4,996.340	62,454,197	75,756,846	0	455,142	0	(3,069,459)	0	(3,069,459)	0	A	06/14/2014
000000-00-0	Rock Rhine SARL			12,000.000	15,058,028	1,204.640	15,058,028	21,482,882	0	2,639,854	0	(4,234,727)	0	(4,234,727)	0	A	04/10/2017
000000-00-0	Rock Hamburg SARL			12,500.000	20,451,921	1,636.150	20,451,921	25,296,817	0	3,108,467	0	(3,954,435)	0	(3,954,435)	0	A	11/15/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	Rock Marty S C SP			12,000.000	65,905,320	5,492.110	65,905,320	66,380,680	0	0	0	(475,360)	0	(475,360)	0	A	09/11/2018
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					6,458,303,276	XXX	6,458,303,276	5,019,866,437	966	401,301,771	0	(466,187,195)	0	(466,187,195)	0	XXX	XXX
00771J-63-4	AST BOND PORT			497.980	4,756	9.550	4,756	4,980	0	0	0	(224)	0	(224)	0	U	04/27/2018
00771J-66-7	AST BOND PORTFOLIO 2027			573.000	5,845	10.200	5,845	5,627	0	0	0	378	453	(75)	0	U	04/04/2016
00771J-67-5	AST WELLINGTON MGMT REAL TOTAL RET			114,772.730	996,227	8.680	996,227	1,042,136	0	0	0	(60,830)	0	(60,830)	0	U	07/13/2015
00771J-69-1	AST NEUBERGER BERMAN LONG-SHORT PO			131,381.520	1,370,309	10.430	1,370,309	1,299,363	0	0	0	(99,850)	0	(99,850)	0	U	07/13/2015
00771J-70-9	AST FQ ABSOLUTE RETURN CURR PORT			200,000.000	1,940,000	9.700	1,940,000	1,956,000	0	0	0	(112,000)	0	(112,000)	0	U	04/04/2016
00771J-71-7	AST MORGAN STANLEY MULTI-ASSET POR			200,000.000	1,828,000	9.140	1,828,000	1,840,000	0	0	0	(12,000)	0	(12,000)	0	U	07/13/2015
00771J-75-8	AST EMERGING MANAGERS DIVERSIFIED			200,000.000	2,154,000	10.770	2,154,000	2,000,000	0	0	0	(148,000)	0	(148,000)	0	U	07/13/2015
00771J-76-6	AST COLUMBIA ADAPTIVE RISK ALLOC P			200,000.000	2,286,000	11.430	2,286,000	2,000,000	0	0	0	(118,000)	0	(118,000)	0	U	07/13/2015
00771J-80-8	AST FT K2 GLOBAL ABSOLUTE RETURN P			92,039.020	897,380	9.750	897,380	844,918	0	0	0	(51,542)	0	(51,542)	0	U	04/04/2016
00771J-88-1	AST GS GLOBAL GROWTH ALLOC PORT			494.780	5,631	11.380	5,631	4,997	0	0	0	(589)	0	(589)	0	U	04/04/2016
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	50,928	5.120	50,928	45,118	0	3,202	0	(3,979)	0	(3,979)	0	U	06/27/2009
9299999. Subtotal - Mutual Funds					11,539,076	XXX	11,539,076	11,043,139	0	3,202	0	(606,636)	453	(607,089)	0	XXX	XXX
9799999 - Total Common Stocks					6,718,406,376	XXX	6,718,406,376	5,271,280,558	966	404,175,916	0	(454,522,098)	14,914,445	(469,436,543)	(244,869)	XXX	XXX
9899999 - Total Preferred and Common Stocks					6,818,057,836	XXX	6,828,897,092	5,374,409,488	560,706	407,175,872	0	(457,464,759)	15,490,230	(472,569,690)	(1,173,916)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 33 , the total $ value (included in Column 8) of all such issues $ 225,796,920

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47		12/01/2018	Interest Capitalization		66,492	66,498	0
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47		12/01/2018	Interest Capitalization		116,949	116,949	0
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO		12/01/2018	Interest Capitalization		69,342	69,342	0
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44		12/01/2018	Interest Capitalization		199,196	199,196	0
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		11/07/2018	Citigroup Capital Markets Inc		1,266,255	1,441,742	1,682
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44		12/01/2018	Interest Capitalization		4,205	4,205	0
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		09/11/2018	Morgan Stanley & Co, Inc		2,288,640	2,251,698	3,252
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45		12/01/2018	Interest Capitalization		22,592	22,592	0
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47		12/01/2018	Interest Capitalization		161,199	161,199	0
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		07/17/2018	WELLS FARGO SEC LLC		770,496	824,060	1,522
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48		12/01/2018	Interest Capitalization		12,088	12,088	0
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		10/22/2018	Citigroup Capital Markets Inc		1,101,461	1,149,694	3,066
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48		12/01/2018	Interest Capitalization		7,677	7,677	0
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48		12/11/2018	CREDIT SUISSE AG (NEW YORK BRA		6,108,002	7,112,666	7,705
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		08/02/2018	Morgan Stanley & Co, Inc		12,662,277	13,751,667	38,772
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48		12/01/2018	Interest Capitalization		161,139	161,139	0
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		10/22/2018	Citigroup Capital Markets Inc		1,607,042	1,806,934	4,216
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48		12/01/2018	Interest Capitalization		10,556	10,556	0
912810-RD-2	UNITED STATES TREASURY TREASURY		11/16/2018	Various		15,995,559	14,900,000	97,967
912810-RM-2	UNITED STATES TREASURY TREASURY		12/10/2018	Nomura Securities Intl		976,133	1,000,000	2,155
912810-RU-4	UNITED STATES TREASURY TREASURY		12/14/2018	Various		64,510,396	66,500,000	429,917
912810-RZ-3	UNITED STATES TREASURY TREASURY		04/27/2018	Various		105,619,375	113,000,000	1,371,809
912810-SA-7	UNITED STATES TREASURY TREASURY		03/23/2018	Citigroup Capital Markets Inc		63,959,375	65,000,000	150,414
912810-SC-3	UNITED STATES TREASURY TREASURY		11/08/2018	Various		51,095,625	50,280,000	89,246
912810-SD-1	UNITED STATES TREASURY TREASURY		11/29/2018	Various		541,251,094	553,050,000	1,387,410
912828-4K-3	UNITED STATES TREASURY TREASURY		07/31/2018	Various		35,888,801	35,890,000	131,329
912828-4X-5	UNITED STATES TREASURY TREASURY		10/11/2018	Barclays Capital Inc		7,907,188	8,000,000	25,525
912828-5A-4	UNITED STATES TREASURY TREASURY		12/03/2018	Various		141,938,959	142,270,000	836,719
912828-5B-2	UNITED STATES TREASURY TREASURY		10/31/2018	Various		5,723,385	5,735,000	14,243
912828-5H-9	UNITED STATES TREASURY TREASURY		11/19/2018	JP Morgan Securities, Inc		6,401,065	6,400,000	8,889
912828-5Q-9	UNITED STATES TREASURY TREASURY		12/11/2018	HSBC Securities (USA) Inc		2,999,766	3,000,000	2,720
912828-VZ-0	UNITED STATES TREASURY TREASURY		10/30/2018	Citigroup Capital Markets Inc		24,912,594	25,300,000	43,093
912828-Y5-3	UNITED STATES TREASURY TREASURY		10/12/2018	Various		199,935,716	199,920,000	121,859
0599999. Subtotal - Bonds - U.S. Governments						1,295,750,639	1,319,414,902	4,773,510
013051-DY-0	PROVINCE OF ALBERTA CORP FOREIGN		07/20/2018	National Bank Of Canada		69,330	68,556	298
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		12/19/2018	Various		1,214,203	1,121,109	7,738
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		03/06/2018	Various		897,667	698,120	7,341
13509P-GL-1	CANADIAN HOUSING TRUST DISCOUNT NOTE		10/19/2018	RBC Dominion Securities Inc		337,889	343,328	947
44810Z-AY-6	HYDRO ONE INC CORP FRGN		08/28/2018	Scotia Capital Inc		97,687	77,453	524
68323A-DZ-4	ONTARIO (PROVINCE OF) CORP FOREIGN		01/26/2018	RBC Dominion Securities Inc		2,058,131	2,153,983	9,749
803854-KA-5	SASKATCHEWAN PROV CDA GOVT FOREIGN		06/04/2018	National Bank Of Canada		151,997	162,438	49
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN		05/29/2018	Nesbitt Burns		125,005	115,287	979
89119Z-AJ-2	TORONTO HYDRO CORP Corp FOREIGN		05/29/2018	Wood Gundy Inc		59,274	61,486	403
00386S-AB-8	ABU DHABI NATIONAL ENERG GOVT FOREIGN	D	08/08/2018	Various		1,809,500	1,500,000	26,632
00386S-AM-4	ABU DHABI NATIONAL ENERG GOVT FOREIGN	D	08/01/2018	Various		5,934,000	6,000,000	41,549
00388W-AF-8	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	09/20/2018	HSBC Securities (USA) Inc		2,406,000	2,400,000	44,042
168863-CE-6	CHILE REPUBLIC OF NT GOVT FOREIGN	D	09/28/2018	Citigroup Capital Markets Inc		10,936,910	11,470,000	121,267
195325-BK-0	REPUBLIC OF COLOMBIA CORP FOREIGN	D	01/29/2018	JP Morgan Securities, Inc		3,352,500	2,500,000	67,604
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	06/05/2018	Various		11,124,500	10,500,000	160,547
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	08/06/2018	Various		35,129,575	34,950,000	454,062
195325-CU-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	01/22/2018	PGIM, Inc.		369,775	350,000	1,847
195325-CX-1	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	03/01/2018	Various		5,687,500	5,500,000	23,063
195325-DL-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	D	01/18/2018	Various		5,301,180	5,200,000	44,444
200447-AB-6	COMISION FED DE ELECTRIC CORP FOREIGN	D	10/02/2018	Various		9,218,400	9,000,000	152,344
21987B-AL-2	CODELCO INC GOVT FOREIGN	D	08/08/2018	Goldman Sachs & Co		3,518,700	3,000,000	54,069
21987B-AP-3	CODELCO INC GOVT FOREIGN	D	10/24/2018	Goldman Sachs & Co		5,100,855	5,076,000	93,236
21987B-AS-7	CODELCO INC GOVT FOREIGN	D	11/14/2018	Various		22,723,300	22,200,000	402,425
21987B-AV-0	CODELCO INC GOVT FOREIGN	D	09/07/2018	Various		4,295,594	4,200,000	84,875
21987B-AW-8	CODELCO INC GOVT FOREIGN	D	06/18/2018	Various		16,501,873	16,750,000	253,035
21987B-AX-6	CODELCO INC GOVT FOREIGN	D	10/18/2018	Various		12,393,951	12,605,000	52,508
279158-AK-5	ECOPETROL SA GOVT FOREIGN	D	01/18/2018	Various		12,123,500	12,000,000	5,615
29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	D	10/09/2018	Various		18,813,356	19,670,000	343,925
29446M-AB-8	EQUINOR ASA GOVT FOREIGN	D	12/19/2018	Various		14,762,605	14,780,000	99,464
445545-AE-6	REPUBLIC OF HUNGARY GOVT FOREIGN	D	09/26/2018	UNICREDIT BANK AG		10,687,500	10,000,000	316,979
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/29/2018	BPN Paribas Securities		3,608,998	2,550,000	2,992

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
455780-BK-1	REPUBLIC OF INDONESIA GOVT FOREIGN	D	09/26/2018	Various		4,972,350	5,000,000	79,688
455780-BT-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/12/2018	Deutsche Bank Securities Inc		5,220,000	5,000,000	1,146
455780-BU-9	REPUBLIC OF INDONESIA GOVT FOREIGN	D	08/29/2018	Various		16,575,010	15,800,000	180,685
455780-BV-7	REPUBLIC OF INDONESIA GOVT FOREIGN	D	02/27/2018	Various		4,285,250	4,000,000	13,788
455780-BW-5	REPUBLIC OF INDONESIA GOVT FOREIGN	D	08/06/2018	Various		6,702,100	6,000,000	121,479
455780-BY-1	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/04/2018	Barclays Capital Inc		6,103,750	6,000,000	104,271
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	12/10/2018	Various		5,225,200	5,275,000	90,125
455780-CB-0	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/22/2018	PGIM, Inc.		365,740	350,000	231
455780-CE-4	REPUBLIC OF INDONESIA GOVT FOREIGN	D	05/04/2018	JP Morgan Securities, Inc		1,832,500	2,000,000	35,525
465077-AL-9	ISRAEL ELECTRIC CORP LTD GOVT FOREIGN	D	02/07/2018	Citigroup Capital Markets Inc		1,724,149	1,740,000	0
465138-7N-9	AID-ISRAEL GOVT FOREIGN	D	10/02/2018	JP Morgan Securities, Inc		6,478,450	6,330,000	50,395
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN	D	06/13/2018	Various		2,616,082	2,700,000	33,403
46513Y-JJ-8	ISRAEL (STATE OF) GOVT FOREIGN	D	10/09/2018	JP Morgan Securities, Inc		5,958,550	6,220,000	53,577
486661-AH-4	KAZAKHSTAN (REPUBLIC OF) GOVT FOREIGN	D	10/02/2018	Various		12,629,194	10,195,000	131,380
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	04/05/2018	Various		963,280	1,058,000	25,307
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	04/04/2018	Various		2,617,160	2,876,000	28,129
698299-AK-0	Republic of Panama GOVT FOREIGN	D	04/03/2018	PGIM, Inc.		538,878	371,000	290
698299-BD-5	Republic of Panama GOVT FOREIGN	D	03/12/2018	HIRAKATA- IND- LLC		2,882,600	2,800,000	53,200
698299-BH-6	Republic of Panama GOVT FOREIGN	D	04/11/2018	Various		13,474,283	13,465,000	0
71568Q-AA-5	PERUSAHAAN LISTRIK NEGARA PT CORP FOREIG	D	10/03/2018	Jefferies & Co, Inc		3,918,750	3,750,000	76,198
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	09/27/2018	Various		10,137,000	10,000,000	89,917
71654Q-BV-3	PETROLEOS MEXICANOS PEMEX CORP For	D	03/08/2018	Various		11,057,870	11,150,000	112,206
71654Q-BW-1	PETROLEOS MEXICANOS PEMEX Corp For	D	02/21/2018	Various		9,173,750	9,500,000	31,688
71654Q-CB-6	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	10/24/2018	Various		2,072,440	2,000,000	27,023
71654Q-CC-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	11/27/2018	Various		17,746,250	19,540,000	289,815
71654Q-CC-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	03/28/2018	Tax Free Exchange		250,313	250,000	328
71654Q-CE-0	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	10/09/2018	BPN Paribas Securities		5,120,000	5,000,000	20,903
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	07/13/2018	BBVA		113,905	110,000	2,463
71654Q-CG-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	03/28/2018	Tax Free Exchange		6,625,000	6,250,000	16,927
71654Q-CK-6	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	12/21/2018	Tax Free Exchange		229,675	250,000	4,793
71654Q-CL-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	12/21/2018	Tax Free Exchange		12,036,000	13,000,000	295,804
71654Q-CP-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	12/21/2018	Tax Free Exchange		279,900	300,000	3,142
731011-AU-6	REPUBLIC OF POLAND CORP FOR	D	11/14/2018	Various		7,685,200	8,000,000	20,358
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	12/10/2018	Various		1,964,625	1,900,000	8,489
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM TBK GOVT FORE	D	12/10/2018	Citigroup Capital Markets Inc		752,813	750,000	3,801
74727P-AL-5	STATE OF QATAR GOVT FOREIGN	D	08/08/2018	JP Morgan Securities, Inc		615,000	500,000	1,778
74727P-AW-1	STATE OF QATAR GOVT FOREIGN	D	08/23/2018	Various		12,050,000	12,000,000	110,222
74727P-AX-9	STATE OF QATAR GOVT FOREIGN	D	06/13/2018	Various		6,036,000	6,000,000	35,750
74727P-AY-7	STATE OF QATAR GOVT FOREIGN	D	07/31/2018	Deutsche Bank Securities Inc		3,796,200	3,700,000	51,923
74733L-AE-2	QTEL INTERNATIONAL FIN GOVT FOREIGN	D	02/22/2018	JP Morgan Securities, Inc		5,240,000	5,000,000	88,194
74735K-2A-9	OOREDOO INTERNATIONAL FI GOVT FOREIGN	D	08/01/2018	Citigroup Capital Markets Inc		1,959,000	2,000,000	29,250
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	06/05/2018	Various		40,815,775	39,650,000	666,917
760942-BA-9	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	01/22/2018	PGIM, Inc.		383,600	350,000	1,735
760942-BD-3	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	D	07/05/2018	Various		18,007,490	18,380,000	58,373
77586R-AA-8	ROMANIA GOVT FOREIGN 6.750% 02/07/22	D	09/26/2018	UNICREDIT BANK AG		10,945,000	10,000,000	95,625
77586R-AC-4	ROMANIA GOVT FOREIGN 6.125% 01/22/44	D	05/16/2018	Various		4,357,500	3,500,000	94,852
77586R-AF-7	ROMANIA GOVT FOREIGN 5.125% 06/15/48	D	08/29/2018	Various		33,565,220	34,050,000	158,163
80413T-AD-1	Saudi Arabia GOVT FOREIGN	D	08/23/2018	Various		12,543,592	13,000,000	140,396
80413T-AE-9	Saudi Arabia GOVT FOREIGN	D	06/13/2018	Various		6,786,260	7,150,000	88,294
80413T-AG-4	Saudi Arabia GOVT FOREIGN	D	11/29/2018	Various		7,111,846	7,150,000	31,244
80413T-AH-2	Saudi Arabia GOVT FOREIGN	D	11/29/2018	Various		1,583,280	1,600,000	12,450
80413T-AJ-8	Saudi Arabia GOVT FOREIGN	D	07/31/2018	Jefferies & Co, Inc		3,653,750	3,700,000	53,958
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	08/21/2018	Various		20,838,926	20,495,000	176,387
857006-AC-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/14/2018	Various		5,023,050	5,500,000	75,069
857006-AE-0	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	10/19/2018	Various		7,723,580	8,000,000	103,278
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	12/10/2018	Various		9,641,338	9,800,000	50,594
857006-AL-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/01/2018	Various		10,562,551	10,580,000	115,000
857006-AM-2	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	07/17/2018	HSBC Securities (USA) Inc		5,232,023	5,220,000	33,875
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	D	10/29/2018	Various		6,079,650	6,000,000	64,000
85771P-AQ-5	EQUINOR ASA GOVT FOREIGN	D	09/07/2018	HSBC Securities (USA) Inc		3,273,360	3,000,000	49,200
87164K-AH-7	SYNGENTA FINANCE AG GOVT FOREIGN	D	04/24/2018	Various		16,987,491	16,969,000	999
91086Q-BB-3	UNITED MEXICAN STATES GOVT FOREIGN	D	08/06/2018	Morgan Stanley & Co, Inc		1,422,600	1,500,000	29,688
91086Q-BE-7	UNITED MEXICAN STATES GOVT FOREIGN	D	08/08/2018	Various		9,944,267	9,300,000	81,662
G8185T-AA-7	SINOCHEM OVERSEAS CAP CORP FOREIGN	D	10/30/2018	Various		4,913,655	4,850,000	101,231
G8450L-AN-4	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	11/14/2018	Haitong Securities USA LLC		994,990	1,000,000	1,458

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J2661G-2D-1	JAPAN GOVERNMENT GOVT FOREIGN	B	01/10/2018	Security Transfer		194,044,848	181,198,424	1,188,463
J2661G-5E-6	JAPAN GOVERNMENT GOVT FOREIGN	B	01/10/2018	Security Transfer		105,839,874	98,672,409	124,354
M6320U-AE-9	Saudi Arabia GOVT FOREIGN	D	08/03/2018	Deutsche Bank Securities Inc		4,818,750	5,000,000	61,094
M8489S-AF-4	QATAR (STATE OF) GOVT FOREIGN	D	08/03/2018	Deutsche Bank Securities Inc		3,013,500	3,000,000	33,583
P3143N-AW-4	CODELCO INC GOVT FOREIGN	D	03/01/2018	Various		5,100,314	4,850,000	90,019
P3143N-AY-0	CODELCO INC GOVT FOREIGN	D	02/21/2018	Various		4,002,560	4,150,000	8,891
000000-00-0	Republic of Seychelles Blue Government B	D	10/11/2018	Direct		5,000,000	5,000,000	0
Y1670Y-AC-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN	D	10/09/2018	Various		14,755,309	15,254,000	108,622
Y1670Y-AF-2	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN	D	10/02/2018	Merrill Lynch International		4,990,250	5,000,000	11,458
Y1670Y-AL-9	CNAC HK FINBRIDGE CO LTD GOVT FOREIGN	D	05/04/2018	JP Morgan Securities, Inc		197,820	200,000	1,538
Y20721-BM-0	REPUBLIC OF INDONESIA GOVT FOREIGN	D	08/27/2018	Various		5,121,000	5,000,000	59,222
Y20721-BQ-1	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/09/2018	Stifel, Nicolaus & Co		531,500	500,000	181
1099999. Subtotal - Bonds - All Other Governments						1,030,641,991	1,003,701,593	9,170,016
30291#-AA-9	State of Maine Credit Tenant Lease		12/17/2018	Direct		14,224,611	14,224,611	2,095
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						14,224,611	14,224,611	2,095
014393-YM-8	ALDINE TX CORPORATE MUNI		08/27/2018	Piper Jaffray Inc.		12,872,617	12,450,000	10,733
228130-FU-9	CROWLEY TEX INDPT SCH DIST CORPORATE MUN		09/06/2018	RBC Capital Markets		9,190,530	9,000,000	0
511074-TW-6	LAKE TRAVIS TEX INDPT SCH DIST CORPORATE		03/06/2018	BOK FINANCIAL SECURITIES		6,927,323	6,750,000	0
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		06/01/2018	PGIM, Inc.		5,274,799	5,271,000	19,766
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,265,269	33,471,000	30,499
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		08/23/2018	Merrill Lynch,Pierce,Fenner &		6,287,580	4,500,000	114,300
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		05/25/2018	PGIM, Inc.		5,920,050	5,000,000	54,721
13057E-BC-7	CALIFORNIA STATEWIDE CMNTYS DE CORPORATE		03/05/2018	Morgan Stanley & Co, Inc		1,472,195	1,445,000	11,078
167593-L7-5	CHICAGO ILL O HARE INTL ARPT CORPORATE M		12/06/2018	JP Morgan Securities, Inc		36,197,100	37,000,000	0
249182-LN-4	DENVER COLO CITY & CNTY ARPT CORPORATE M		08/16/2018	Merrill Lynch,Pierce,Fenner &		11,945,497	11,965,000	0
249182-LP-9	DENVER COLO CITY & CNTY ARPT CORPORATE M		08/27/2018	Merrill Lynch,Pierce,Fenner &		29,583,855	29,720,000	330
303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE MUNI		08/30/2018	Various		23,930,361	23,390,000	48,651
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		10/22/2018	Stifel, Nicolaus & Co		2,034,544	2,436,580	4,873
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45		12/01/2018	Interest Capitalization		12,198	12,198	0
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47		12/01/2018	Interest Capitalization		85,283	85,283	0
3136AV-TE-9	FANNIE MAE CMO 2.500% 03/25/47		12/01/2018	Interest Capitalization		272,100	272,100	0
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47		12/01/2018	Interest Capitalization		166,445	166,445	0
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47		12/01/2018	Interest Capitalization		280,301	280,301	0
3136B1-LF-9	FANNIE MAE 3.090% 02/25/30		03/13/2018	Pierpont Securities		28,657,098	29,600,000	73,521
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45		12/01/2018	Interest Capitalization		387,990	387,990	0
3137FD-ET-5	FREDDIE MAC FREDDIE MAC Agency CMBS		01/11/2018	JP Morgan Securities, Inc		5,149,895	5,000,000	10,089
3137FG-6T-7	FREDDIE MAC CMBS Agency		06/07/2018	Morgan Stanley & Co, Inc		35,125,405	35,000,000	61,979
3137FH-2A-0	FREDDIE MAC CMBS Agency		08/14/2018	Barclays Capital Inc		15,013,740	15,000,000	40,083
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		09/18/2018	Mizuho Securities USA, Inc.		7,104,297	6,995,000	20,985
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48		12/01/2018	Interest Capitalization		70,183	70,183	0
3137FK-SH-0	FREDDIE MAC CMBS 3.859% 11/25/28		12/19/2018	Goldman Sachs & Co		20,599,660	20,000,000	57,885
353187-EF-0	FRANKLIN CNTY OHIO CORPORATE MUNI		12/20/2018	Barclays Capital Inc		10,731,490	10,715,000	67,804
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1		10/16/2018	HUNT FINANCIAL SECURITIES		176,401,709	167,200,530	1,488,377
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		11/16/2018	BREAN MURRAY CARRET &		97,206,102	95,136,147	562,460
392274-X7-6	GREATER ORLANDO FL AVIATION AU CORPORATE		03/27/2018	RBC Capital Markets		6,591,881	6,525,000	127,600
392274-X9-2	GREATER ORLANDO FL AVIATION AU CORPORATE		03/23/2018	Merrill Lynch,Pierce,Fenner &		27,116,110	27,000,000	520,556
41423P-AX-5	HARRIS CNTY TX TOLL ROAD AUTH CORPORATE		03/23/2018	Various		16,934,795	16,500,000	13,556
438701-P6-5	HONOLULU CITY & CNTY HI CORPORATE MUNI		01/25/2018	Merrill Lynch,Pierce,Fenner &		6,361,980	6,000,000	0
438701-P8-1	HONOLULU CITY & CNTY HI CORPORATE MUNI		01/25/2018	Merrill Lynch,Pierce,Fenner &		9,488,430	9,000,000	0
44244C-TB-3	HOUSTON TEX UTIL SYS REV CORPORATE MUNI		08/08/2018	Piper Jaffray Inc.		10,193,300	10,000,000	0
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		07/16/2018	Various		9,251,694	9,020,000	65,276
46613S-PG-9	JEA FLA ELEC SYS REV CORPORATE MUNI		01/16/2018	Taxable Exchange		1,519,221	1,465,000	0
46613S-PJ-3	JEA FLA ELEC SYS REV CORPORATE MUNI		01/16/2018	Taxable Exchange		1,730,079	1,660,000	0
46613S-PU-8	JEA FLA ELEC SYS REV CORPORATE MUNI		01/16/2018	Taxable Exchange		839,979	810,000	0
46613S-PW-4	JEA FLA ELEC SYS REV CORPORATE MUNI		01/16/2018	Taxable Exchange		4,960,939	4,760,000	0
544445-ES-4	LOS ANGELES DEPARTMENT OF AIRP CORPORATE		04/26/2018	Various		19,139,435	18,915,000	47,894
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK		05/25/2018	PGIM, Inc.		2,280,700	2,000,000	32,778
64971X-AK-4	NEW YORK CITY TRANSITIONAL FIN CORPORATE		03/02/2018	Piper Jaffray Inc.		3,092,158	2,995,000	11,647
64971X-DU-9	NEW YORK CITY TRANSITIONAL FIN CORPORATE		05/31/2018	Morgan Stanley & Co, Inc		12,114,453	11,565,000	5,140
64971X-FV-5	NEW YORK CITY TRANSITIONAL FIN CORPORATE		07/30/2018	Various		2,957,499	2,850,000	0
64972G-PX-6	NEW YORK CITY MUNICIPAL WATER CORPORATE		04/04/2018	Jefferies & Co, Inc		13,325,988	12,900,000	17,600
64990F-GN-8	NY ST DORM AUTH CORPORATE MUNI		04/02/2018	BB & T Capital Markets		4,732,418	4,570,000	24,881
64990F-GP-3	NY ST DORM AUTH CORPORATE MUNI		02/21/2018	Merrill Lynch,Pierce,Fenner &		10,985,768	10,680,000	9,493
650035-7N-2	NEW YORK ST URBAN DEV CORP CORPORATE MUN		04/12/2018	Jefferies & Co, Inc		2,076,300	2,000,000	6,889

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65830T-AH-8	NORTH CAROLINA TPK AUTH CORPORATE MUNI		05/24/2018	Tax Free Exchange		266,510	260,000	6,920
65830T-AJ-4	NORTH CAROLINA TPK AUTH CORPORATE MUNI		05/24/2018	Tax Free Exchange		194,057	190,000	5,057
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		05/16/2018	Raymond James & Associates Inc		5,055,465	3,630,000	92,804
66285W-WC-6	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		04/10/2018	Merrill Lynch,Pierce,Fenner &		19,638,080	19,250,000	216,028
677561-KS-0	OHIO ST HOSP FAC REV CLEVELAND CORPORATE		03/05/2018	Morgan Stanley & Co, Inc		2,144,415	2,100,000	15,400
70917S-S6-1	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE		07/13/2018	Barclays Capital Inc		1,970,970	1,905,000	32,173
709224-XN-4	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		01/22/2018	PGIM, Inc.		3,607,415	3,500,000	20,222
71883M-NW-0	PHOENIX ARIZ CIVIC IMPT CORP A CORPORATE		11/16/2018	Barclays Capital Inc		9,718,280	10,000,000	0
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI		01/22/2018	PGIM, Inc.		3,955,688	3,305,000	78,321
73358W-X9-0	PORT AUTH N Y & N J CORPORATE MUNI TAXAB		08/23/2018	Citigroup Capital Markets Inc		2,022,980	2,000,000	0
771902-HF-3	ROCHESTER MN MAYO MED CTR CORPORATE MUNI		09/19/2018	Merrill Lynch,Pierce,Fenner &		10,007,600	10,000,000	0
803301-DK-3	SARASOTA CO PUBLIC HOSP DIST CORPORATE M		09/13/2018	JP Morgan Securities, Inc		29,089,253	29,750,000	0
837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORPORATE		05/31/2018	Merrill Lynch,Pierce,Fenner &		12,009,810	12,000,000	0
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD CORPORATE M		01/22/2018	PGIM, Inc.		11,147,800	10,000,000	156,427
882854-J7-8	TEXAS ST WTR DEV BRD CORPORATE MUNI		04/25/2018	JP Morgan Securities, Inc		12,226,560	12,000,000	0
882854-Q5-4	TEXAS ST WTR DEV BRD CORPORATE MUNI		09/19/2018	Citigroup Capital Markets Inc		5,061,750	5,000,000	0
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI		03/06/2018	Citigroup Capital Markets Inc		9,330,748	9,043,000	137,894
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE		08/23/2018	RBC Capital Markets		3,246,740	3,465,000	18,197
91514A-GY-5	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		07/27/2018	Various		11,402,240	11,000,000	62,444
915217-WY-5	UNIVERSITY VA CORPORATE MUNI		04/26/2018	JP Morgan Securities, Inc		15,470,400	15,000,000	0
956510-AY-7	WEST VIRGINIA ST PARKWAYS AUTH CORPORATE		08/27/2018	Various		10,605,320	10,400,000	3,333
97712D-E7-7	WISCONSIN ST HEALTH & EDL FACS CORPORATE		08/29/2018	Citigroup Capital Markets Inc		23,978,727	23,655,000	89,387
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS CORPORATE		04/12/2018	Various		6,874,771	6,795,000	3,975
3199999. Subtotal - Bonds - U.S. Special Revenues						889,353,784	866,840,757	4,439,028
00037B-AB-8	ABB FINANCE USA INC CORPORATE		12/20/2018	Merrill Lynch,Pierce,Fenner &		4,222,475	4,309,000	15,830
00115A-AJ-8	AEP TRANSMISSION CO LLC CORPORATE		09/05/2018	Goldman Sachs & Co		11,662,900	11,665,000	0
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsec		09/24/2018	Direct		70,800,000	70,800,000	0
00122@-AA-9	AES Southland Energy, LLC Senior Secure		11/30/2018	Direct		52,908,218	52,908,218	0
00184@-AA-4	Amzn (Euclid OH) CTL Pass-Thru CTL		09/17/2018	Direct		6,486,203	6,486,203	4,390
00191#-AA-3	Amzn (Tucson AZ) CTL Pass-Thru CTL		10/16/2018	Direct		7,184,099	7,184,099	0
00206R-GG-1	AT&T INC CORPORATE 7.000% 10/01/25		11/26/2018	Tax Free Exchange		3,449,013	2,850,000	30,479
00206R-GT-3	AT&T INC CORPORATE 7.125% 12/15/31		11/26/2018	Tax Free Exchange		9,435,150	7,500,000	238,984
00206R-GV-8	AT&T INC CORPORATE 8.750% 03/01/31		11/26/2018	Tax Free Exchange		13,715,340	9,554,000	197,383
00217E-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		02/13/2018	Merrill Lynch,Pierce,Fenner &		3,999,395	4,000,000	0
00225#-AA-3	Amzn (Grnd Rpds) CTL Pass-Thru CTL		11/16/2018	Direct		6,711,265	6,711,265	6,107
002824-AY-6	ABBOTT LABORATORIES CORPORATE		01/16/2018	Credit Suisse First Boston Cor		6,786,815	5,750,000	43,173
002824-BH-2	ABBOTT LABORATORIES CORPORATE		08/30/2018	Various		44,351,621	40,751,000	575,504
00440E-AU-1	CHUBB INA HOLDINGS INC CORPORATE		10/18/2018	Various		12,169,716	12,465,000	168,234
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		11/26/2018	Various		9,400,451	9,451,000	48,205
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		05/25/2018	Interest Capitalization		349	349	0
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORPORATE		08/07/2018	JP Morgan Securities, Inc		750,000	750,000	0
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPORATE		08/31/2018	Various		8,601,001	8,439,000	11,605
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure		04/18/2018	Direct		666,667	666,667	0
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure		04/18/2018	Direct		2,300,000	2,300,000	0
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure		04/18/2018	Direct		1,200,000	1,200,000	0
02005A-GP-7	ALLY MASTER OWNER TRUST ASSET BACKED		02/06/2018	JP Morgan Securities, Inc		33,495,568	33,500,000	0
02005A-GU-6	ALLY MASTER OWNER TRUST ASSET BACKED		05/22/2018	Citigroup Capital Markets Inc		18,099,832	18,100,000	0
02005A-HE-1	ALLY MASTER OWNER TRUST ASSET BACKED		08/07/2018	Barclays Capital Inc		15,397,795	15,400,000	0
02007J-AC-1	ALLY AUTO ASSET BACKED		06/19/2018	Barclays Capital Inc		41,797,141	41,800,000	0
02361D-AR-1	AMEREN ILLINOIS CO CORPORATE		08/31/2018	Deutsche Bank Securities Inc		2,836,453	2,980,000	28,790
025816-BR-9	AMERICAN EXPRESS CO CORPORATE		08/27/2018	Goldman Sachs & Co		10,581,340	11,000,000	109,083
025816-BS-7	AMERICAN EXPRESS CO CORPORATE		06/27/2018	RBC Capital Markets		14,864,250	15,000,000	172,833
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC		07/16/2018	Barclays Capital Inc		25,296,165	25,300,000	0
02582J-JH-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC		09/17/2018	Citigroup Capital Markets Inc		24,796,647	24,800,000	0
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATE		01/12/2018	Mizuho Securities USA, Inc.		5,778,118	5,750,000	39,004
02665W-CG-4	AMERICAN HONDA FINANCE CORPORA CORP FLOA		07/11/2018	PGIM, Inc.		45,000,000	45,000,000	0
02665W-CN-9	AMERICAN HONDA FINANCE CORPORA CORP FLOA		10/03/2018	JP Morgan Securities, Inc		44,250,000	44,250,000	0
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE		09/05/2018	Various		14,625,818	14,929,000	150,244
026874-DE-4	AMERICAN INTL GROUP INC CORPORATE		01/16/2018	Barclays Capital Inc		6,232,270	5,750,000	6,006
026874-DF-1	AMERICAN INTL GROUP INC CORPORATE		08/28/2018	WELLS FARGO SEC LLC		4,620,865	4,626,000	30,840
026874-DL-8	AMERICAN INTL GROUP INC CORPORATE		09/24/2018	Various		34,438,662	34,725,000	267,319
03083#-AF-7	AmeriMark Direct, LLC PIK Note for Senio		12/14/2018	Direct		1	866,930	0
03083#-AF-7	AmeriMark Direct, LLC Senior Subordinate		01/15/2018	Interest Capitalization		(460,486)	(460,486)	0
03522A-AF-7	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE		11/13/2018	Taxable Exchange		1,914,642	1,921,000	26,670
036752-AD-5	ANTHEM INC CORPORATE 4.375% 12/01/47		01/12/2018	Goldman Sachs & Co		3,182,970	3,000,000	20,417

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036752-AH-6	ANTHEM INC CORPORATE 4.550% 03/01/48		02/27/2018	Barclays Capital Inc		11,400,990	11,440,000	0
037833-DK-3	APPLE COMPUTER INC CORPORATE		01/16/2018	RBC Capital Markets		5,661,680	5,750,000	31,146
03938J-AA-7	ARCH CAPITAL GRP LTD. CORPORATE		09/06/2018	Various		15,421,066	13,759,000	231,642
03939C-AA-1	ARCH CAPITAL GRP LTD. CORPORATE		10/17/2018	WELLS FARGO SEC LLC		489,790	500,000	6,908
03939C-AB-9	ARCH CAPITAL GRP LTD. CORPORATE		05/09/2018	Morgan Stanley & Co, Inc		4,539,378	4,310,000	87,939
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE		01/12/2018	Credit Suisse First Boston Cor		5,445,423	5,750,000	62,292
04004@-AB-2	Arena Energy, LP Senior Secured Note		12/31/2018	Interest Capitalization		382,797	382,797	0
04033B-AB-4	ARI FLEET LEASE TRUST ASSET BACKED		09/18/2018	JP Morgan Securities, Inc		6,599,826	6,600,000	0
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE		08/30/2018	Raymond James & Associates Inc		1,011,182	890,000	13,061
04472*-AN-1	Ashley Furniture Industries, I Senior Un		03/30/2018	Direct		65,950,000	65,950,000	0
048303-CH-2	ATLANTIC CITY ELECTRIC COMPANY CORPORATE		10/09/2018	Goldman Sachs & Co		6,983,150	6,990,000	0
05332*-BG-2	Automotive Rentals, Inc. Senior Secured		07/20/2018	Direct		56,150,000	56,150,000	0
05491U-AZ-1	BARCLAYS COMMERCIAL MORTGAGE S CMBS		12/04/2018	Barclays Capital Inc		8,999,748	9,000,000	16,635
05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS		12/04/2018	Barclays Capital Inc		2,019,934	2,000,000	4,277
05522R-DA-3	BANK OF AMERICA CREDIT CARD TR ASSET BAC		08/09/2018	Merrill Lynch,Pierce,Fenner &		16,197,713	16,200,000	0
05531F-BB-8	BB&T CORP CORPORATE 2.850% 10/26/24		10/18/2018	Key Capital Markets		9,519,250	10,000,000	137,750
05531F-BE-2	BB&T CORP CORPORATE 3.700% 06/05/25		10/15/2018	Deutsche Bank Securities Inc		29,696,286	29,955,000	405,665
05531F-BF-9	BB&T CORP CORPORATE 3.750% 12/06/23		11/29/2018	Morgan Stanley & Co, Inc		4,992,300	5,000,000	0
05564U-AM-2	BMW FLOORPLAN MASTER OWNER TRU ASSET BAC		06/06/2018	Mitsubishi UFJ SEC (USA) Inc		9,997,723	10,000,000	0
05565E-AV-7	BMW US CAP CORP LLC CORP FLOATER		04/05/2018	Citigroup Capital Markets Inc		22,500,000	22,500,000	0
05565E-BB-0	BMW US CAP CORP LLC CORP FLOATER		08/07/2018	Goldman Sachs & Co		57,500,000	57,500,000	0
05825#-AM-0	Baldwin Richardson Foods Senior Secured		06/26/2018	Direct		4,250,000	4,250,000	0
05825#-AN-8	Baldwin Richardson Foods Senior Secured		11/09/2018	Direct		6,500,000	6,500,000	0
060352-AE-1	BANK_17-BNK6 CMBS 3.254% 07/15/60		02/15/2018	Goldman Sachs & Co		1,217,969	1,250,000	2,147
06036F-BB-6	BANK BANK_18-BNK15 CMBS		11/16/2018	Merrill Lynch,Pierce,Fenner &		2,019,958	2,000,000	6,437
060505-FJ-8	BANK OF AMERICA CORP DISCOUNT NOTE		04/17/2018	Merrill Lynch, Pierce Fenner &		190,946	190,946	0
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER		10/02/2018	Various		29,523,301	29,740,000	230,295
06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER		07/25/2018	Various		9,240,350	9,000,000	93,957
06051G-HA-0	BANK OF AMERICA CORP CORP FLOATER		01/18/2018	Merrill Lynch,Pierce,Fenner &		5,000,000	5,000,000	0
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		11/20/2018	RBC Capital Markets		927,520	1,000,000	1,478
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		11/05/2018	Various		12,633,399	13,769,000	102,357
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE		06/27/2018	Pierpont Securities		2,010,720	2,000,000	29,403
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE		11/09/2018	PNC Capital Markets		1,897,760	2,000,000	13,333
06406R-AG-2	BANK OF NEW YORK MELLON CORP/T CORPORATE		06/27/2018	Mizuho Securities USA, Inc.		7,813,201	7,799,000	44,736
06406R-AH-0	BANK OF NEW YORK MELLON CORP/T CORPORATE		08/06/2018	Merrill Lynch,Pierce,Fenner &		2,158,201	2,130,000	23,463
06406R-AJ-6	BANK OF NEW YORK MELLON CORP/T CORPORATE		10/16/2018	Deutsche Bank Securities Inc		9,910,000	10,000,000	62,292
065404-BA-2	BANK_18-BN10 CMBS 3.428% 02/15/61		01/26/2018	WELLS FARGO SEC LLC		3,282,399	3,250,000	3,714
065603-AB-8	BOTW_AUTO ASSET BACKED		10/31/2018	BPN Paribas Securities		12,999,425	13,000,000	0
065603-AC-6	BOTW_AUTO ASSET BACKED		10/31/2018	BPN Paribas Securities		9,999,018	10,000,000	0
06650A-AD-9	BANK BANK_17-BNK8 CMBS		01/26/2018	Deutsche Bank Securities Inc		4,467,305	4,500,000	11,705
07274N-AY-9	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		16,188,488	16,765,000	0
07274N-AZ-6	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		139,409	132,000	0
07274N-BA-0	BAYER US FINANCE II LLC CORPORATE		07/13/2018	Taxable Exchange		13,789,233	13,700,000	0
07274N-BC-6	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		6,004,231	5,000,000	0
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		8,510,207	10,000,000	0
07274N-BE-2	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		44,490,473	44,660,000	0
07274N-BF-9	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		1,492,584	1,410,000	0
07274N-BH-5	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange		947,748	890,000	0
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		11/20/2018	Key Capital Markets		97,697	100,000	675
08161C-AD-3	BENCHMARK MORTGAGE BMARK_18-B2 CMBS		02/09/2018	JP Morgan Securities, Inc		3,282,490	3,250,000	8,485
08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS		01/19/2018	Deutsche Bank Securities Inc		19,289,463	19,100,000	54,149
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		11/09/2018	Deutsche Bank Securities Inc		656,473	650,000	2,067
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE		04/27/2018	Various		9,274,369	9,070,000	63,552
08621@-AA-8	Berwind Consolidated Holdings Senior Uns		12/12/2018	Direct		2,480,000	2,480,000	0
09068#-AA-4	Biotrial, USA, Inc. Debt		06/01/2018	PGIM, Inc.		9,114,653	9,107,354	13,282
09247X-AL-5	BLACKROCK INC CORPORATE		03/12/2018	HIRAKATA- IND- LLC		4,066,320	4,000,000	68,056
09659D-AB-2	STANFORD UNIVERSITY CORPORATE MUNI TAXAB		01/17/2018	Raymond James & Associates Inc		16,078,720	16,000,000	126,098
100743-AK-9	BOSTON GAS COMPANY INC CORPORATE		01/02/2018	Deutsche Bank Securities Inc		422,190	424,000	5,602
10373Q-AB-6	BP CAPITAL MARKETS PLC CORPORATE		09/18/2018	Merrill Lynch,Pierce,Fenner &		1,670,000	1,670,000	0
10373Q-AC-4	BP CAPITAL MARKETS PLC CORPORATE		09/18/2018	Citigroup Capital Markets Inc		400,000	400,000	0
10373Q-AE-0	BP CAPITAL MARKETS PLC CORPORATE		11/01/2018	Morgan Stanley & Co, Inc		1,575,000	1,575,000	0
10373Q-AL-4	BP CAPITAL MARKETS PLC CORPORATE		12/14/2018	Taxable Exchange		293,628	301,000	782
10373Q-AY-6	BP CAPITAL MARKETS PLC CORPORATE		12/14/2018	Taxable Exchange		19,483,557	20,000,000	107,467
10373Q-AZ-3	BP CAPITAL MARKETS PLC CORPORATE		12/14/2018	Taxable Exchange		8,794,159	8,570,000	51,249
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES		04/03/2018	PGIM, Inc.		22,157,640	18,000,000	381,500

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES		04/03/2018	PGIM, Inc.		3,886,160	3,100,000	72,818
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES		04/03/2018	PGIM, Inc.		2,188,688	1,600,000	17,313
12477@-AA-5	CAPC Asst Stabilization Fnd #1 Senior Se		06/01/2018	PGIM, Inc.		7,250,981	7,315,789	1,270
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CORPORATE		02/05/2018	Credit Suisse First Boston Cor		6,105,000	6,000,000	76,875
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		02/14/2018	Cantor Fitzgerald & Co. Inc.		2,938,594	3,000,000	4,060
12522#-AA-8	CDC Small Business Fin Corp. Promissory		07/09/2018	Direct		4,905,953	5,000,000	5,625
12522#-AA-8	CDC Small Business Fin Corp. Promissory		09/30/2018	Interest Capitalization		52,549	52,549	0
12522#-AA-8	CDC Small Business Fin Corp. Promissory		06/01/2018	PGIM, Inc.		4,881,795	4,947,451	38,343
12542R-F#-2	CHS Inc. Senior Unsecured		07/15/2018	Direct		24,133,031	24,380,000	122,442
12543D-BA-7	CHS COMMUNITY HEALTH SYS CORPORATE		06/22/2018	Taxable Exchange		2,173,500	2,700,000	0
12591T-AC-0	COMM MORTGAGE TRUST COMM_14-LC CMBS		11/08/2018	Citigroup Capital Markets Inc		26,096,563	26,065,000	30,652
12591U-AD-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		10/25/2018	Citigroup Capital Markets Inc		25,048,828	25,000,000	67,511
12592M-BG-4	COMM 2014-LC17 CMBS 3.620% 10/10/47		10/26/2018	Citigroup Capital Markets Inc		50,390,625	50,000,000	145,806
12592X-BA-3	COMM MORTGAGE TRUST COMM_15-CR CMBS		11/20/2018	Goldman Sachs & Co		32,310,921	32,430,000	63,557
126117-AU-4	CNA FINANCIAL CORP CORPORATE		11/30/2018	Key Capital Markets		183,184	200,000	2,089
12626G-BH-5	COMM MORTGAGE TRUST CMBS		11/08/2018	Deutsche Bank Securities Inc		37,034,479	36,747,390	46,228
126307-AV-9	CSC HOLDINGS LLC CORPORATE		11/27/2018	Tax Free Exchange		725,522	725,000	16,720
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/02/2018	Morgan Stanley & Co, Inc		259,158	260,952	110
12630B-AY-4	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/29/2018	Barclays Capital Inc		10,526,351	10,428,000	2,147
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec		12/07/2018	Direct		22,216,792	22,216,792	23,008
14313F-AD-1	CARMX_AUTO ASSET BACKED		07/18/2018	Barclays Capital Inc		29,196,020	29,200,000	0
14314A-AC-3	CARMX_AUTO ASSET BACKED		01/17/2018	RBC Capital Markets		7,099,434	7,100,000	0
14314X-AC-3	CARMX_AUTO ASSET BACKED		04/18/2018	WELLS FARGO SEC LLC		13,197,549	13,200,000	0
14913Q-2R-9	CATERPILLAR FINANCIAL SERVICES CORP FLOA		12/03/2018	Mitsubishi UFJ SEC (USA) Inc		49,300,000	49,300,000	0
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORPORATE		12/03/2018	Merrill Lynch,Pierce,Fenner &		17,991,000	18,000,000	0
151020-AZ-7	Celgene Corporation CORPORATE		02/08/2018	JP Morgan Securities, Inc		16,202,200	16,300,000	0
15189X-AM-0	CENTERPOINT ENERGY CORPORATE		08/29/2018	WELLS FARGO SEC LLC		1,884,303	2,025,000	5,991
15189X-AN-8	CENTERPOINT ENERGY CORPORATE		12/20/2018	Deutsche Bank Securities Inc		2,556,840	2,400,000	24,900
15189X-AS-7	CENTERPOINT ENERGY CORPORATE		12/20/2018	Various		7,513,678	7,568,000	27,314
165183-AL-8	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		04/12/2018	Deutsche Bank Securities Inc		1,093,880	1,106,282	61
165183-BT-0	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/04/2018	RBC Capital Markets		19,696,255	19,700,000	0
16876B-AA-0	THE CHILDRENS HOSP CORP CORPORATE MUNI T		08/30/2018	Raymond James & Associates Inc		935,907	920,000	6,625
17029R-AA-9	Choctaw 2002 Series 2 Tranche 2 PIK Note		12/15/2018	Direct		2	1,325,111	0
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/26/2018	Morgan Stanley & Co, Inc		2,399,551	2,405,000	6,237
172967-LJ-8	CITIGROUP INC CORP FLOATER		04/19/2018	Various		38,326,308	37,200,000	530,071
172967-LU-3	CITIGROUP INC CORP FLOATER		01/17/2018	Various		5,752,100	5,750,000	0
172967-MD-0	CITIGROUP INC CORPORATE		09/07/2018	Goldman Sachs & Co		5,058,800	5,000,000	31,000
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		10/05/2018	Citigroup Capital Markets Inc		2,897,633	2,900,000	0
17321R-AE-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/30/2018	Citigroup Capital Markets Inc		42,636,412	42,312,457	12,958
17325F-AP-3	CITIBANK NA CORP FLOATER		04/23/2018	Citigroup Capital Markets Inc		95,000,000	95,000,000	0
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		01/18/2018	Merrill Lynch,Pierce,Fenner &		4,976,758	5,000,000	9,325
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/31/2018	Credit Suisse First Boston Cor		237,852	250,000	22
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		03/08/2018	Citigroup Capital Markets Inc		1,060,415	1,050,000	2,075
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/19/2018	Citigroup Capital Markets Inc		2,019,934	2,000,000	2,303
19104@-AA-1	Coborn's, Inc. Senior Unsecured		12/13/2018	Direct		2,480,000	2,480,000	0
195869-AQ-5	Colonial Pipeline Co. CORPORATE		03/29/2018	Various		5,103,876	5,100,000	2,408
19612*-AH-3	Colonial Williamsburg Found. Senior Unse		12/06/2018	Direct		9,903,394	9,903,394	0
19770#-AB-0	Columbia Holdings Inc. Senior Secured No		08/28/2018	Direct		8,692,500	8,692,500	0
202795-JH-4	COMMONWEALTH EDISON CORPORATE		01/12/2018	WELLS FARGO SEC LLC		5,512,813	5,750,000	13,033
20373#-AE-3	Community Loan Fund of NJ Secured Note		06/01/2018	PGIM, Inc.		798,742	800,000	7,705
20373#-AH-6	Community Loan Fund of NJ Senior Note		07/03/2018	Direct		4,833,994	5,000,000	0
205887-BZ-4	CONAGRA FOODS INC CORPORATE		10/15/2018	Goldman Sachs & Co		39,954	40,000	0
20605P-AH-4	CONCHO RESOURCES INC CORPORATE		01/03/2018	Goldman Sachs & Co		2,025,020	2,000,000	20,625
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE		05/30/2018	Various		26,286,346	24,300,000	307,992
20605P-AK-7	CONCHO RESOURCES INC CORPORATE		06/18/2018	HSBC Securities (USA) Inc		1,096,799	1,100,000	0
20605P-AL-5	CONCHO RESOURCES INC CORPORATE		07/02/2018	Barclays Capital Inc		5,046,750	5,000,000	2,021
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE		08/30/2018	ROBERT BAIRD		15,766,950	15,000,000	249,042
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES		12/04/2018	Barclays Capital Inc		6,101,600	5,000,000	49,229
20826F-AR-7	CONOCOPHILLIPS CO CORPORATE		09/18/2018	Various		21,671,541	17,100,000	217,142
217020-D#-0	Coorstek, Inc Senior Unsecured Note		06/05/2018	Direct		6,300,000	6,300,000	0
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE		12/06/2018	RBC Capital Markets		11,363,013	11,957,000	17,130
22802P-AA-6	Crowley Alaska Tankers, LLC Senior Secur		04/11/2018	Direct		31,887,240	31,887,240	0
22802P-AB-4	Crowley Alaska Tankers, LLC Senior Secur		04/11/2018	Direct		39,140,000	39,140,000	0
22802P-AC-2	Crowley Alaska Tankers, LLC Senior Secur		04/11/2018	Direct		1,240,000	1,240,000	0
22802P-AD-0	Crowley Alaska Tankers, LLC Subordinated		04/11/2018	Direct		2,713,200	2,713,200	0

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22802P-AE-8	Crowley Alaska Tankers, LLC Subordinated		04/11/2018	Direct		3,800,000	3,800,000	0
22802P-AF-5	Crowley Alaska Tankers, LLC Subordinated		04/11/2018	Direct		912,000	912,000	0
23338V-AG-1	DTE ELECTRIC CO CORPORATE		08/23/2018	Jefferies & Co, Inc		394,006	410,000	513
23355L-AF-3	DXC Technology Company CORPORATE		02/07/2018	Taxable Exchange		5,627,677	5,510,000	0
233851-DH-4	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		04/30/2018	Goldman Sachs & Co		34,850,000	34,850,000	0
24422E-TV-1	JOHN DEERE CAPITAL CORP CORPORATE		12/21/2018	WELLS FARGO SEC LLC		14,335,800	15,000,000	96,750
24422E-UB-3	JOHN DEERE CAPITAL CORP CORPORATE		01/16/2018	Mizuho Securities USA, Inc.		5,716,190	5,750,000	4,872
24422E-UJ-6	JOHN DEERE CAPITAL CORP CORP FLOATER		09/05/2018	Goldman Sachs & Co		34,000,000	34,000,000	0
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT		04/03/2018	PGIM, Inc.		12,892,188	9,250,000	390,813
254683-CG-8	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		07/24/2018	RBC Capital Markets		22,693,835	22,700,000	0
254683-CH-6	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC		10/04/2018	Merrill Lynch,Pierce,Fenner &		32,599,130	32,600,000	0
25470X-AQ-8	DISH DBS CORP CORPORATE		06/07/2018	Oppenheimer & Co. Inc.		2,981,250	3,000,000	17,083
254768-RW-6	District Columbia Hsg Fin Agy Tax-Exempt		05/31/2018	PGIM, Inc.		50,445	51,000	128
26078J-AG-5	DOWDUPONT INC CORP FLOATER		11/14/2018	Credit Suisse First Boston Cor		36,000,000	36,000,000	0
26439X-AC-7	DCP MIDSTREAM LP NOTES		07/26/2018	PGIM, Inc.		11,160,000	9,300,000	337,932
26443C-AA-1	DUKE UNIVERSITY HLTH SYS CORPORATE MUNI		05/21/2018	Citigroup Capital Markets Inc		5,493,814	5,765,000	107,972
26443T-AA-4	DUKE ENERGY INDIANA LLC CORPORATE		01/22/2018	PGIM, Inc.		199,818	200,000	1,417
26884T-AS-1	ERAC USA FINANCE LLC CORPORATE		04/04/2018	Seaport Group		2,342,950	2,500,000	45,208
277432-AW-0	EASTMAN CHEMICAL CO CORPORATE		10/30/2018	JP Morgan Securities, Inc		1,090,386	1,100,000	0
278865-BA-7	Ecolab Inc CORPORATE 3.950% 12/01/47		04/18/2018	Tax Free Exchange		35,059,793	34,849,000	539,143
29137*-AK-1	Emkay, Inc. Senior Secured Note		02/09/2018	Direct		5,000,000	5,000,000	0
29137*-AM-7	Emkay, Inc. Senior Secured Note		06/20/2018	Direct		5,000,000	5,000,000	0
29137*-AN-5	Emkay, Inc. Senior Secured Note		10/03/2018	Direct		7,500,000	7,500,000	0
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecure		03/22/2018	Direct		40,000,000	40,000,000	0
29250R-AX-4	ENBRIDGE ENERGY PARTNERS CORPORATE		01/22/2018	PGIM, Inc.		2,150,624	1,600,000	32,122
29364D-AS-9	ENTERGY ARKANSAS INC CORPORATE		06/27/2018	RBC Capital Markets		6,302,642	6,230,000	17,929
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE		01/12/2018	Morgan Stanley & Co, Inc		5,417,880	5,750,000	40,633
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE		09/04/2018	Various		20,460,409	20,183,000	39,145
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		06/18/2018	Various		5,474,752	5,506,209	279
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BAC		05/17/2018	Toronto Dominion Securities		1,816,834	1,832,005	100
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		04/13/2018	Toronto Dominion Securities		4,597,944	4,645,854	7,422
29373F-AB-0	ENTERPRISE FLEET FINANCING ASSET BACKED		07/25/2018	JP Morgan Securities, Inc		8,198,760	8,200,000	0
29373G-AB-8	ENTERPRISE FLEET FINANCING ASSET BACKED		10/23/2018	Mizuho Securities USA, Inc.		8,698,882	8,700,000	0
29373L-AB-7	ENTERPRISE FLEET FINANCING ASSET BACKED		05/17/2018	Various		35,391,396	35,405,000	248
29379V-BQ-5	ENTERPRISE PROD OPER L.P. CORPORATE		09/13/2018	Barclays Capital Inc		17,601,938	18,640,000	70,418
29379V-BU-6	ENTERPRISE PROD OPER L.P. CORPORATE		10/03/2018	Citigroup Capital Markets Inc		5,849,102	5,885,000	0
29481#-AE-3	Ergon Inc Senior Unsecured Note		08/29/2018	Direct		19,185,000	19,185,000	0
29736R-AK-6	ESTEE LAUDER COMPANIES INC. CORPORATE		08/24/2018	Jefferies & Co, Inc		22,272,377	21,564,000	405,194
302788-AR-1	FMT Heavy Oil Transportation Senior Secu		12/28/2018	Direct		40,610,000	40,610,000	0
31428X-BQ-8	FedEx Corporation CORPORATE		01/29/2018	Morgan Stanley & Co, Inc		2,290,432	2,300,000	0
31428X-BS-4	FedEx Corporation CORPORATE		10/15/2018	Merrill Lynch,Pierce,Fenner &		15,451,842	15,565,000	0
31677Q-BM-0	FIFTH THIRD BK CINCINNATI BANK NOTE		08/28/2018	Goldman Sachs & Co		5,042,600	5,000,000	18,653
000000-00-0	540 Commercial NMTC Investment Leveraged		06/01/2018	PGIM, Inc.		9,376,234	9,752,141	1,354
341081-FP-7	FLORIDA POWER & LIGHT CORPORATE		08/22/2018	Various		6,497,832	6,758,000	57,650
341081-FQ-5	FLORIDA POWER & LIGHT CORPORATE		08/23/2018	WELLS FARGO SEC LLC		14,665,293	14,598,000	223,860
34528Q-FD-1	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		07/06/2018	Barclays Capital Inc		3,314,775	3,357,000	4,546
34530N-AA-5	FORD AUTO ASSET BACKED		10/18/2018	Toronto Dominion Securities		16,575,402	16,700,000	7,501
34530W-AA-5	FORD AUTO ASSET BACKED		08/15/2018	Toronto Dominion Securities		11,327,073	11,470,000	1,555
34531J-AB-1	FORD AUTO ASSET BACKED		04/17/2018	Barclays Capital Inc		23,075,887	23,077,595	0
34532R-AA-4	FORD AUTO ASSET BACKED		01/23/2018	Merrill Lynch,Pierce,Fenner &		44,284,446	44,300,000	0
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		06/01/2018	PGIM, Inc.		8,952,919	8,874,221	105,258
361886-BK-9	GMF FLOORPLAN OWNER REVOLVING ASSET BACK		03/21/2018	JP Morgan Securities, Inc		22,799,690	22,800,000	0
361886-BU-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACK		10/16/2018	Deutsche Bank Securities Inc		7,799,505	7,800,000	0
36248G-AE-0	GS MORTGAGE SECURITIES TRUST G CMBS		12/07/2018	Citigroup Capital Markets Inc		1,889,128	1,872,234	1,983
36250S-AC-3	GS MORTGAGE SECURITIES TRUST G CMBS		07/18/2018	Goldman Sachs & Co		2,059,963	2,000,000	6,865
36252W-AY-4	GS MORTGAGE SECURITIES TRUST CMBS		12/07/2018	Citigroup Capital Markets Inc		2,653,509	2,640,000	2,680
36255J-AD-6	G&M FINANCE LTD ASSET BACKED		07/11/2018	JP Morgan Securities, Inc		12,297,132	12,300,000	0
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		06/19/2018	Barclays Capital Inc		30,774,384	30,775,080	0
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		11/20/2018	Goldman Sachs & Co		79,069,669	80,190,850	217,184
000000-00-0	GS Hahnes NMTC Investment Fund Leverage		02/22/2018	Direct		635,620	635,620	0
36389*-AP-0	E J Gallo Winery SRNT 7.960% 05/11/20		05/01/2018	PGIM, Inc.		29,700,263	28,500,000	1,058,680
364725-BB-6	TEGNA INC CORPORATE 4.875% 09/15/21		06/20/2018	Goldman Sachs & Co		4,030,000	4,000,000	20,042
369550-BB-3	GENERAL DYNAMICS CORP CORP FLOATER		05/08/2018	Merrill Lynch,Pierce,Fenner &		25,650,000	25,650,000	0
369550-BC-1	GENERAL DYNAMICS CORP CORPORATE		11/29/2018	RBC Capital Markets		6,163,296	6,200,000	11,625
369550-BF-4	GENERAL DYNAMICS CORP CORP FLOATER		05/08/2018	WELLS FARGO SEC LLC		25,000,000	25,000,000	0

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369550-BG-2	GENERAL DYNAMICS CORP CORPORATE		12/14/2018	RBC Capital Markets		11,445,166	11,465,000	36,784
370334-CJ-1	GENERAL MILLS INC CORPORATE		04/25/2018	RBC Capital Markets		4,857,450	5,000,000	6,528
38013F-AD-3	G&M FINANCE LTD ASSET BACKED		10/02/2018	WELLS FARGO SEC LLC		18,497,071	18,500,000	0
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		03/05/2018	Goldman Sachs & Co		7,396,900	7,000,000	125,611
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE CORP FLOATER		01/17/2018	Goldman Sachs & Co		5,448,864	5,380,000	47,425
38479*-AT-9	Grain Processing Corporation Senior Unse		02/27/2018	Direct		1,000,000	1,000,000	0
39143@-AA-2	Great Western Leasing and Sale Senior Se		07/24/2018	Direct		14,685,185	14,685,185	0
402568-AJ-4	Gulf States Toyota Inc/Friedki Senior Un		04/24/2018	Direct		6,700,000	6,700,000	0
40412C-AC-5	HCA HOLDINGS INC CORPORATE		05/31/2018	Deutsche Bank Securities Inc		10,031,294	9,565,000	181,004
40449@-BL-6	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.		101,256	98,729	699
40449@-BM-4	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.		210,191	207,844	1,251
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		06/01/2018	PGIM, Inc.		275,643	272,501	1,641
40449@-BQ-5	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.		774,242	765,365	4,608
40449@-BR-3	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.		425,150	420,312	2,531
40449@-BV-4	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.		1,076,499	1,086,775	7,826
000000-00-0	Habitat Humanity Intl Senior Note		06/26/2018	Direct		882,730	901,981	0
000000-00-0	Habitat Humanity Intl Secured Note		12/21/2018	Direct		2,205,081	2,286,587	0
40521*-AA-4	Hahnes Investment Fund 2, LLC Leveraged		06/01/2018	PGIM, Inc.		3,311,093	3,440,000	27,233
40573L-AW-6	HALFMOON PARENT INC CORPORATE		09/07/2018	Various		20,878,596	20,935,000	0
41284V-AA-0	HARLEY-DAVIDSON FINANCIAL CORP FLOATER		05/16/2018	Citigroup Capital Markets Inc		54,900,000	54,900,000	0
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		10/26/2018	Various		38,691,551	29,251,000	579,909
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		09/06/2018	Various		27,381,931	28,596,000	446,306
416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORATE		06/27/2018	Various		4,620,918	4,750,000	50,844
416518-AC-2	HARTFORD FINANCIAL SERVICES GR CORPORATE		02/28/2018	Morgan Stanley & Co, Inc		1,121,595	860,000	21,682
42241@-AJ-8	Hearst Communications, Inc. Senior Unsec		05/31/2018	Direct		1,000,000	1,000,000	0
42307#-AA-6	Heitman America Real Est Hd LP Senior No		02/15/2018	Direct		23,844,500	23,844,500	0
42307#-AB-4	Heitman America Real Est Hd LP Senior No		03/27/2018	Direct		23,844,500	23,844,500	0
42331#-AC-2	Helix North America I, LLC Senior Secure		10/23/2018	Direct		4,300,000	4,300,000	0
42670*-AA-9	Henry Ford Htlh Sys Royal Oak CTL		12/17/2018	Direct		3,726,402	3,726,402	27
00889Y-AB-7	AIMCO REALTY INVESTORS LP		02/01/2018	PGIM, Inc.		70,516	0	0
42778*-AL-6	Herschend Entertainment Co LLC Senior Un		06/21/2018	Direct		3,000,000	3,000,000	0
437076-BS-0	Home Depot Inc CORPORATE		08/27/2018	RBC Capital Markets		24,565,250	25,000,000	200,417
437076-BW-1	Home Depot Inc CORPORATE		11/27/2018	JP Morgan Securities, Inc		2,269,302	2,285,000	0
43814U-AG-4	HONDA_AUTO ASSET BACKED		05/22/2018	Barclays Capital Inc		10,299,775	10,300,000	0
438516-BS-4	HONEYWELL INTERNATIONAL CORPORATE		01/31/2018	Tax Free Exchange		13,370,307	13,190,000	97,767
444859-BD-3	HUMANA INC CORPORATE 3.850% 10/01/24		01/19/2018	Goldman Sachs & Co		18,328,126	17,800,000	213,204
44644A-AE-7	HUNTINGTON NATL BK BANK NOTE		10/18/2018	Various		22,041,465	22,315,000	27,453
44932H-AJ-2	INTERNATIONAL BUSINESS MACHINE CORP FLOA		11/27/2018	RBC Capital Markets		50,000,000	50,000,000	0
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		05/01/2018	PGIM, Inc.		3,792,648	3,881,833	14,641
44959#-AC-9	IGS ORIX Solar I, LLC Debt in a Project		11/02/2018	Direct		4,897,500	4,897,500	0
454889-AM-8	INDIANA MICH PWR CO CORPORATE		07/23/2018	Various		2,833,281	2,315,000	50,324
454889-AT-3	INDIANA MICH PWR CO CORPORATE		08/31/2018	Deutsche Bank Securities Inc		4,067,480	4,000,000	12,750
455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE MUNI		08/30/2018	Various		16,037,709	16,030,000	77,127
455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE		04/26/2018	ROBERT BAIRD		415,296	400,000	3,081
455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE		08/30/2018	WELLS FARGO SEC LLC		1,086,019	1,120,000	15,498
65340@-AA-8	nextSource. Inc. Senior Secured Revolver		04/01/2018	PGIM, Inc.		2,990,000	0	0
45866F-AA-2	INTERCONTINENTALEXCHANGE GROUP CORPORATE		10/18/2018	Barclays Capital Inc		10,615,630	10,435,000	8,116
45866F-AG-9	INTERCONTINENTALEXCHANGE GROUP CORPORATE		10/17/2018	Various		7,049,094	7,095,000	44,876
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2018	Direct		490,446	490,446	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2018	Interest Capitalization		138,098	138,098	0
46301*-AA-7	Ironbound Studios, LLC Secured Promissor		01/15/2018	Direct		1,392,780	1,927,724	0
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		03/08/2018	Goldman Sachs & Co		932,383	1,000,000	782
46642C-AA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/20/2018	Morgan Stanley & Co, Inc		47,141,050	47,237,000	91,110
46643A-BC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/20/2018	JP Morgan Securities, Inc		21,044,472	21,103,000	45,409
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		03/12/2018	HIRAKATA- IND- LLC		2,993,876	3,000,000	3,373
46647P-AJ-5	JPMORGAN CHASE & CO CORP FLOATER		01/17/2018	WELLS FARGO SEC LLC		5,058,200	5,000,000	94,354
46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER		03/05/2018	RBC Capital Markets		9,392,600	10,000,000	47,630
46647P-AX-4	JPMORGAN CHASE & CO CORP FLOATER		11/28/2018	JP Morgan Securities, Inc		1,000,000	1,000,000	0
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU		08/30/2018	Raymond James & Associates Inc		541,966	535,000	3,823
478160-CK-8	JOHNSON & JOHNSON CORPORATE		01/26/2018	Deutsche Bank Securities Inc		3,668,924	3,720,000	23,973
48104*-AB-0	Joshua Green Corp and 4th Ave Senior Sec		03/13/2018	Direct		1,000,000	1,000,000	0
48282T-A*-5	Kadant Inc Senior Unsecured Note		12/14/2018	Direct		5,000,000	5,000,000	0
485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE		09/20/2018	ROBERT BAIRD		5,098,981	5,310,000	61,331
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE		03/20/2018	Various		2,998,100	3,000,000	1,041
485170-AQ-7	KANSAS CITY SOUTHN INDS CORPORATE		04/26/2018	Various		5,714,240	6,000,000	116,458

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
485170-BB-9	KANSAS CITY SOUTHN INDS CORPORATE		09/18/2018	Various		38,058,902	38,235,000	406,584
487836-BW-7	KELLOGG COMPANY CORPORATE		10/04/2018	US Bank NA		492,520	500,000	8,660
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE		08/28/2018	US Bank NA		1,571,543	1,536,000	27,813
49327M-2U-7	KEYBANK NA BANK NOTE 3.375% 03/07/23		06/27/2018	Various		9,800,904	9,865,000	103,583
50077L-AB-2	KRAFT HEINZ FOODS CO CORPORATE		07/02/2018	Various		10,752,770	12,000,000	126,997
50077L-AT-3	KRAFT HEINZ FOODS CO CORPORATE		09/12/2018	Jefferies & Co, Inc		199,498	200,000	2,287
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		04/24/2018	Direct		17,036,078	17,036,078	0
50246*-AC-3	LVNV Funding LLC Senior Secured		03/15/2018	Direct		63,300,000	63,300,000	0
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		04/26/2018	Credit Suisse First Boston Cor		15,570,990	15,571,952	0
526057-CK-8	LENNAR CORP CORPORATE 8.375% 01/15/21		06/13/2018	Tax Free Exchange		2,523,672	2,290,000	78,846
53079E-AG-9	Liberty Mutual Group Inc. CORPORATE		08/17/2018	WELLS FARGO SEC LLC		11,929,296	9,662,000	254,747
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE		11/02/2018	Various		52,269,232	50,489,000	519,446
532457-BJ-6	Eli Lilly & Co CORPORATE		08/29/2018	Various		8,214,059	8,527,000	157,750
532457-BR-8	Eli Lilly & Co CORPORATE		09/24/2018	Various		12,024,286	11,950,000	141,394
53621@-AL-0	Lion Industrial Properties, LP Senior Un		01/16/2018	Direct		24,350,000	24,350,000	0
53839#-AA-0	Living Cities Blended Catalyst Senior No		09/06/2018	Direct		346,718	387,000	2,612
53839#-AA-0	Living Cities Blended Catalyst Senior No		06/01/2018	PGIM, Inc.		338,794	377,315	5,220
53961*-BC-9	Local Initiatives Support Corp Senior No		06/01/2018	PGIM, Inc.		1,358,051	1,342,243	9,508
53961*-BG-0	Local Initiatives Support Corp Senior No		06/01/2018	PGIM, Inc.		6,939,973	7,000,000	46,667
53961*-BP-0	Local Initiatives Support Corp Unsecured		06/01/2018	PGIM, Inc.		1,351,457	1,415,440	1,362
53961*-BR-6	Local Initiatives Support Corp Unsecured		06/01/2018	PGIM, Inc.		5,726,825	6,027,346	5,801
53961*-BS-4	Local Initiatives Support Corp Unsecured		06/01/2018	PGIM, Inc.		1,846,812	1,963,853	2,100
53961*-BT-2	Local Initiatives Support Corp Senior No		06/01/2018	PGIM, Inc.		7,529,584	7,975,530	7,676
53961*-BU-9	Local Initiatives Support Corp Unsecured		06/21/2018	Direct		6,572,497	6,937,350	0
539830-BE-8	LOCKHEED MARTIN CORP CORPORATE		12/12/2018	RBC Capital Markets		3,819,160	4,000,000	33,189
540424-AP-3	LOEWS CORP CORP 6.000% 02/01/35		12/11/2018	Pierpont Securities		4,073,652	3,600,000	79,200
540424-AR-9	LOEWS CORP CORPORATE 4.125% 05/15/43		06/13/2018	Various		2,188,067	2,329,000	28,159
540424-AS-7	LOEWS CORP CORPORATE 3.750% 04/01/26		10/10/2018	WELLS FARGO SEC LLC		5,806,115	5,917,000	6,780
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		02/12/2018	Direct		26,235,000	26,235,000	0
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE		08/28/2018	US Bank NA		731,545	715,000	12,947
000000-00-0	Mcb Y56 Leverage Lender LLC Promissory N		12/31/2018	Direct		3,532,370	3,532,370	0
55261F-AJ-3	M & T BK CORP CORPORATE		10/16/2018	Various		18,416,082	18,503,000	84,928
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS BANK NOTE		07/06/2018	Daiwa Securities Co. Ltd Tokyo		922,745	950,000	12,830
552953-CA-7	MGM RESORTS INTL CORPORATE		06/04/2018	JP Morgan Securities, Inc		15,930,000	15,000,000	467,615
55336V-AN-0	MPLX LP CORPORATE 4.700% 04/15/48		02/05/2018	Merrill Lynch,Pierce,Fenner &		18,294,934	18,415,000	0
55336V-AR-1	MPLX LP CORPORATE 4.000% 03/15/28		02/05/2018	Mizuho Securities USA, Inc.		10,532,496	10,580,000	0
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE		01/23/2018	MILLENIUM ADVISORS, LLC		137,482	110,000	1,643
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE		01/29/2018	Barclays Capital Inc		2,292,220	2,000,000	30,328
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS CORPORATE		03/06/2018	Pierpont Securities		207,926	221,000	4,461
559080-AM-8	MAGELLAN MIDSTREAM PRTNS CORPORATE		04/26/2018	Various		15,378,229	16,070,000	28,903
570535-AR-5	MARKEL CORP CORPORATE 3.500% 11/01/27		12/11/2018	Various		6,806,419	7,300,000	32,433
570535-AS-3	MARKEL CORP CORPORATE 4.300% 11/01/47		11/13/2018	Pierpont Securities		4,667,710	5,300,000	8,863
571903-AZ-6	MARRIOTT INTL INC NEW CORP FLOATER		11/13/2018	JP Morgan Securities, Inc		39,200,000	39,200,000	0
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		09/28/2018	Interest Capitalization		74,509	74,508	0
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TA		08/24/2018	Raymond James & Associates Inc		4,109,590	3,690,000	27,331
578454-AC-4	MAYO CLINIC CORP 4.000% 11/15/47		08/30/2018	Raymond James & Associates Inc		187,316	188,000	2,277
25485#-AA-5	District Stormwater, LLC Secured Note		07/01/2018	PGIM, Inc.		460,947	0	0
58013M-FH-2	MCDONALDS CORP CORPORATE		09/18/2018	RBC Capital Markets		9,734,163	9,900,000	42,213
585055-BD-7	MEDTRONIC INC CORPORATE		08/30/2018	Jefferies & Co, Inc		3,500,320	3,272,000	71,041
585055-BU-9	MEDTRONIC INC CORPORATE		09/07/2018	Merrill Lynch,Pierce,Fenner &		13,930,470	13,000,000	284,951
58646#-AY-0	Menasha Corporation Senior Unsecured Not		06/07/2018	Direct		4,500,000	4,500,000	0
58646#-AZ-7	Menasha Corporation Senior Unsecured Not		06/01/2018	Direct		6,750,000	6,750,000	0
58772R-AD-6	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		07/17/2018	BPN Paribas Securities		14,399,447	14,400,000	0
592189-AA-2	METROPOLITAN MUSEUM OF ART CORPORATE		01/22/2018	PGIM, Inc.		1,417,320	1,500,000	3,117
594918-BY-9	MICROSOFT CORP CORPORATE		01/16/2018	UBS International		5,887,080	5,750,000	85,388
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM CORPORATE		05/07/2018	Citigroup Capital Markets Inc		749,813	750,000	0
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		05/22/2018	Merrill Lynch,Pierce,Fenner &		14,878,815	14,880,715	0
60700D-AC-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		05/22/2018	Merrill Lynch,Pierce,Fenner &		9,499,107	9,500,000	0
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		05/22/2018	Merrill Lynch,Pierce,Fenner &		6,698,781	6,700,000	0
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE		02/28/2018	Various		6,797,805	5,680,000	60,984
61690F-AL-7	MORGAN STANLEY BAML TRUST CMBS		11/30/2018	Merrill Lynch,Pierce,Fenner &		9,626,953	10,000,000	2,538
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		11/29/2018	Merrill Lynch,Pierce,Fenner &		14,621,379	14,888,322	2,042
61744Y-AL-2	MORGAN STANLEY CORP FLOATER		07/25/2018	Morgan Stanley & Co, Inc		8,833,560	9,000,000	98,723
61746B-EF-9	MORGAN STANLEY CORPORATE		11/09/2018	Goldman Sachs & Co		851,688	900,000	10,331
61746B-EG-7	MORGAN STANLEY CORPORATE		09/11/2018	Various		14,561,700	15,000,000	92,969

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61747Y-DY-8	MORGAN STANLEY CORPORATE		09/11/2018	Various		5,665,632	5,727,000	27,883
61760R-BB-7	MORGAN STANLEY CAPITAL I TRUST CMBS		11/14/2018	Various		68,499,980	67,366,000	205,386
61763U-AX-0	MORGAN STANLEY BAML TRUST CMBS		12/20/2018	Morgan Stanley & Co, Inc		47,694,672	47,650,000	107,464
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS		01/19/2018	Merrill Lynch,Pierce,Fenner &		1,994,922	2,000,000	4,004
617734-A#-5	Morongo Band of Mission Indian Senior Se		10/31/2018	Direct		9,000,000	9,000,000	0
617864-AA-1	Morris & Gwendolyn Cafritz Fnd Senior De		05/31/2018	PGIM, Inc.		24,165,377	24,128,125	100,876
62880#-AA-9	NC 102 Project, LLC Debt in a Project		05/07/2018	Direct		22,618,556	22,618,556	0
62886E-AH-1	NCR CORP CORPORATE 4.625% 02/15/21		06/20/2018	Various		9,225,375	9,300,000	134,395
62927#-AM-8	NFL Ventures, L.P. Senior Unsecured Note		10/15/2018	Direct		8,620,000	8,620,000	0
629628-AE-4	NRG Energy Ctr Minneapolis LLC Senior Se		06/19/2018	Direct		25,895,000	25,895,000	0
629628-AG-9	NRG Energy Ctr Minneapolis LLC Senior Se		06/19/2018	Direct		25,310,513	25,310,513	0
629628-AH-7	NRG Energy Ctr Minneapolis LLC Senior Se		06/19/2018	Direct		1,000,000	1,000,000	0
63890B-AA-4	Navient Student Loan Trust ASSET BACKED		11/06/2018	Merrill Lynch,Pierce,Fenner &		47,294,641	47,300,000	0
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		07/06/2018	Various		27,459,379	27,559,005	23,274
63940T-AA-5	NAVIENT FFELP ABS FLOATER		06/20/2018	RBC Capital Markets		5,708,127	5,708,127	0
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		07/18/2018	Barclays Capital Inc		12,662,879	12,664,039	0
63941N-AA-7	NAVIENT FFELP ABS FLOATER		09/10/2018	RBC Capital Markets		13,007,900	13,007,900	0
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOAT		03/26/2018	Bank Of Montreal-Montreal		18,571,423	18,571,423	0
641062-AE-4	NESTLE HLDGS INC. CORPORATE		11/28/2018	Various		46,763,464	47,200,000	182,068
641062-AN-4	NESTLE HLDGS INC. CORPORATE		09/25/2018	Various		49,989,920	50,840,000	5,197
000000-00-0	New Hampshire Comnty Loan Fund Promissor		12/20/2018	Direct		5,760,375	6,000,000	0
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		09/13/2018	Direct		418,474	418,474	0
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme		06/01/2018	PGIM, Inc.		1,432,290	1,500,000	6,250
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		06/01/2018	PGIM, Inc.		2,372,851	2,430,000	9,518
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		06/01/2018	PGIM, Inc.		3,868,487	3,960,000	15,510
646025-C8-3	New Jersey Resources Corp Senior Unsecur		06/08/2018	Direct		5,110,000	5,110,000	0
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE		01/12/2018	WELLS FARGO SEC LLC		5,657,713	5,750,000	3,354
64952W-CZ-4	NEW YORK LIFE GLOBAL FDG CORP FLOATER		08/01/2018	Goldman Sachs & Co		10,500,000	10,500,000	0
651229-AQ-9	NEWELL BRANDS INC CORPORATE		03/12/2018	HIRAKATA- IND- LLC		1,964,700	2,000,000	22,667
651639-AM-8	NEWMONT MINING CORP CORPORATE		01/16/2018	Barclays Capital Inc		7,325,323	5,750,000	106,814
65474V-AN-1	NISSAN MASTER OWNER TRUST REC ABS FLOATE		06/13/2018	Merrill Lynch,Pierce,Fenner &		7,871,465	7,850,000	0
65479G-AD-1	NISSAN AUTO ASSET BACKED		07/17/2018	SG Americas securities LLC		14,399,533	14,400,000	0
65537*-AB-1	Nonprofit Finance Fnd Term Note		06/01/2018	PGIM, Inc.		1,177,190	1,200,000	11,125
65537*-AB-1	Nonprofit Finance Fnd Term Note		06/01/2018	PGIM, Inc.		1,188,238	1,200,000	15,550
65537*-AB-1	Nonprofit Finance Fnd Term Note		06/01/2018	PGIM, Inc.		597,927	600,000	9,300
65537*-AC-9	Nonprofit Finance Fnd Promissory Note		09/05/2018	Direct		4,587,889	5,000,000	19,771
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES		04/03/2018	PGIM, Inc.		806,772	600,000	5,921
655844-BN-7	NORFOLK SOUTHERN CORP CORPORATE		05/07/2018	Susquehanna Intl Group		1,878,451	1,817,000	20,350
655844-BR-8	NORFOLK SOUTHERN CORP CORPORATE		05/01/2018	Citigroup Capital Markets Inc		3,755,888	3,630,000	50,639
655844-BV-9	NORFOLK SOUTHERN CORP CORPORATE		08/30/2018	RBC Capital Markets		9,488,900	10,000,000	21,375
655844-BZ-0	NORFOLK SOUTHERN CORP CORPORATE		07/30/2018	Merrill Lynch,Pierce,Fenner &		399,112	400,000	0
655844-CA-4	NORFOLK SOUTHERN CORP CORPORATE		12/12/2018	RBC Capital Markets		3,978,920	4,000,000	53,533
65675*-AE-7	North American Breweries Hold Senior Uns		06/22/2018	Direct		5,625,000	5,625,000	0
65675*-AF-4	North American Breweries Hold Senior Uns		09/27/2018	Direct		49,583,333	49,583,333	0
665501-AL-6	NORTHERN NAT GAS CO CORPORATE		08/01/2018	Stifel, Nicolaus & Co		3,925,920	4,000,000	7,644
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE		02/01/2018	Various		2,076,581	1,563,000	9,152
665789-BA-0	NORTHERN STATES PWR - WISC CORPORATE		09/05/2018	Various		16,940,310	17,000,000	0
666807-BK-7	NORTHROP GRUMMAN SYSTEMS CORPORATE		12/12/2018	US Bank NA		981,656	1,050,000	12,413
666807-BM-3	NORTHROP GRUMMAN SYSTEMS CORPORATE		12/12/2018	Mesirow Financial Inc		3,478,489	3,690,000	44,748
666807-BP-6	NORTHROP GRUMMAN SYSTEMS CORPORATE		09/05/2018	Various		9,306,971	10,005,000	159,041
67021C-AM-9	NSTAR ELECTRIC COMPANY CORPORATE		06/28/2018	Various		22,174,385	22,805,000	102,941
670346-AH-8	NUCOR CORP CORPORATE 6.400% 12/01/37		02/01/2018	Various		2,370,912	1,800,000	17,813
67080L-AA-3	TIAA GLOBAL ASSET MANAGEMENT L CORPORATE		12/06/2018	Various		21,486,597	21,355,000	74,081
67105@-AF-8	OSI Group LLC Senior Secured Note		03/22/2018	Direct		16,110,000	16,110,000	0
674599-CH-6	Occidental Pete Corp CORPORATE		10/18/2018	Various		11,206,280	11,250,000	53,597
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE		08/28/2018	US Bank NA		578,306	625,000	8,057
678858-BT-7	Oklahoma Gas & Elec Co CORPORATE		08/14/2018	Mizuho Securities USA, Inc.		1,117,883	1,120,000	0
682680-AT-0	ONEOK INC CORPORATE 4.950% 07/13/47		01/22/2018	PGIM, Inc.		1,544,587	1,480,000	2,035
68271@-AB-3	One Energy Enterprises LLC Subordinated		12/31/2018	Interest Capitalization		582,532	582,532	0
68389X-BN-4	ORACLE CORP CORPORATE 3.250% 11/15/27		01/16/2018	Jefferies & Co, Inc		5,779,613	5,750,000	35,818
000000-00-0	Overseas Shipholding Group Senior Secure		12/21/2018	Direct		14,475,000	14,475,000	0
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE		07/30/2018	Scotia Capital Markets USA		4,923,080	4,000,000	79,333
693304-AW-7	PECO ENERGYCO 1ST MTG CORPORATE		09/04/2018	Various		21,606,378	22,410,000	24,278
69349L-AM-0	PNC BANK NA CORPORATE 3.800% 07/25/23		10/17/2018	Key Capital Markets		8,899,192	8,930,000	79,179
69349L-AR-9	PNC BANK NA BANK NOTE 4.050% 07/26/28		12/03/2018	Various		13,250,579	13,333,000	119,129

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69351U-AU-7	PPL Electric Utilities Corp CORPORATE		08/22/2018	WELLS FARGO SEC LLC		5,939,421	6,007,000	54,705
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION CORPORATE		11/16/2018	PNC Capital Markets		1,262,383	1,330,000	9,482
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE		10/17/2018	Key Capital Markets		1,254,109	1,330,000	17,696
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION BANK NOTE		01/17/2018	JP Morgan Securities, Inc		4,979,700	5,000,000	0
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION BANK NOTE		10/16/2018	Key Capital Markets		5,163,548	5,200,000	65,722
69888*-AF-9	Pappas Restaurants, Inc. Senior Unsecure		10/31/2018	Direct		5,000,000	5,000,000	0
713448-DY-1	PEPSICO INC CORPORATE 3.000% 10/15/27		01/12/2018	RBC Capital Markets		5,676,975	5,750,000	46,479
713448-EA-2	PEPSICO INC Corp Public		11/09/2018	Taxable Exchange		8,977,500	9,000,000	98,415
713448-EC-8	PEPSICO INC Corp Public		11/09/2018	Taxable Exchange		8,070,037	7,900,000	380,956
717081-EK-5	PFIZER INC CORPORATE 4.200% 09/15/48		09/18/2018	Various		70,411,503	70,530,000	15,167
717081-EP-4	PFIZER INC CORPORATE 3.600% 09/15/28		12/07/2018	Credit Suisse First Boston Cor		8,689,800	8,750,000	82,250
718546-AL-8	PHILLIPS 66 CORPORATE 4.875% 11/15/44		08/27/2018	Goldman Sachs & Co		8,965,844	8,600,000	121,117
740638-AA-5	Pref Apt Com Op Partnership LP Revolver		12/21/2018	Direct		11,400,000	11,400,000	0
740816-AM-5	PRESIDENT & FELLOWS OF HARVARD CORPORATE		08/30/2018	Raymond James & Associates Inc		403,128	448,000	1,921
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp Muni		08/31/2018	Merrill Lynch,Pierce,Fenner &		5,263,237	5,825,000	26,698
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns		05/01/2018	PGIM, Inc.		2,612,045	2,666,667	279
74170*-AV-1	Prime Property Fund, LLC Senior Unsecure		11/08/2018	Direct		6,500,000	6,500,000	0
74256L-BC-2	PRINCIPAL LFE GLB FND II CORP FLOATER		06/27/2018	Deutsche Bank Securities Inc		75,000,000	75,000,000	0
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE		09/06/2018	WELLS FARGO SEC LLC		8,252,641	8,965,000	40,542
743315-AR-4	PROGRESSIVE CORP OHIO CORPORATE		06/27/2018	WELLS FARGO SEC LLC		7,969,544	8,800,000	98,218
743315-AS-2	PROGRESSIVE CORP OHIO CORPORATE		09/25/2018	Various		16,398,087	16,515,000	266,637
743315-AT-0	PROGRESSIVE CORP OHIO CORPORATE		09/28/2018	Various		16,355,721	16,293,000	227,307
743315-AV-5	PROGRESSIVE CORP OHIO CORPORATE		10/18/2018	Goldman Sachs & Co		4,991,400	5,000,000	0
74448-CP-4	PUBLIC SERVICE CO COLO CORPORATE		06/14/2018	Barclays Capital Inc		4,535,228	4,545,000	0
74456Q-BC-9	PUBLIC SVC ELEC & GAS CO CORPORATE		03/12/2018	HIRAKATA- IND- LLC		963,660	1,000,000	7,785
74456Q-BQ-8	PUBLIC SVC ELEC & GAS CO CORPORATE		08/28/2018	Various		6,065,734	6,275,000	118,563
74456Q-BX-3	PUBLIC SVC ELEC & GAS CO CORPORATE		09/05/2018	Mitsubishi UFJ SEC (USA) Inc		299,952	300,000	0
745332-CB-0	PUGET SOUND ENERGY CORPORATE		02/14/2018	US Bank NA		494,027	395,000	9,601
74875@-AJ-4	Quinn Group, Inc. Senior Unsecured Note		04/12/2018	Direct		12,500,000	12,500,000	0
000000-00-0	Qumpus(dba Better World Books) Mezzanine		12/31/2018	Interest Capitalization		276,906	276,906	0
000000-00-0	Qumpus(dba Better World Books) Mezzanine		06/01/2018	PGIM, Inc.		7,645,916	7,645,916	2,810
74930@-AA-6	RBH Investor III, LLC Leveraged Loan		06/01/2018	PGIM, Inc.		6,765,054	6,783,092	67,171
74941@-AD-7	RDO Equipment Co Senior Secured Note		11/28/2018	Direct		6,100,000	6,100,000	0
74986@-AX-9	RREEF America REIT II, Inc Senior Unsecu		08/31/2018	Direct		9,500,000	9,500,000	0
75936@-AA-7	The Reinvestment Fund Note		06/01/2018	PGIM, Inc.		1,009,451	1,000,000	8,472
75946@-AA-9	RELIANCE HOLDINGS USA INC CORPORATE		09/28/2018	Various		2,270,305	2,250,000	45,044
75ESCA-AJ-9	NRG REMA LLC RELIANT ENERGY MIDATLANTIC		12/17/2018	Taxable Exchange		784,258	1,650,000	0
76110*-AA-5	Resident Ownership Capital LLC Secured N		06/01/2018	PGIM, Inc.		4,657,474	5,000,000	35,247
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note		12/13/2018	Direct		40,000,000	40,000,000	0
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note		12/13/2018	Direct		53,270,000	53,270,000	0
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		06/22/2018	Various		23,301,131	23,158,155	174,618
78488@-AH-8	SVF Holding Real Estate Invest Senior Un		08/15/2018	Direct		5,000,000	5,000,000	0
78488@-AJ-4	SVF Holding Real Estate Invest Senior Un		11/01/2018	Direct		2,500,000	2,500,000	0
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		08/07/2018	Deutsche Bank Securities Inc		17,226,666	17,227,242	0
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		03/14/2018	Citigroup Capital Markets Inc		20,567,583	20,568,237	0
808513-AQ-8	CHARLES SCHWAB CORP CORPORATE		07/02/2018	ROBERT BAIRD		863,469	900,000	9,840
808513-AU-9	CHARLES SCHWAB CORP CORPORATE		01/12/2018	Citigroup Capital Markets Inc		5,719,870	5,750,000	20,444
808513-AV-7	CHARLES SCHWAB CORP CORP FLOATER		05/17/2018	Credit Suisse First Boston Cor		59,150,000	59,150,000	0
808513-AY-1	CHARLES SCHWAB CORP CORPORATE		10/29/2018	Citigroup Capital Markets Inc		19,972,200	20,000,000	0
808513-AZ-8	CHARLES SCHWAB CORP CORPORATE		12/03/2018	RBC Capital Markets		8,053,809	8,071,000	30,490
81725T-G#-1	Sensient Tech Corp. Senior Unsecured Not		11/01/2018	Direct		1,060,064	1,060,064	0
81725T-H*-4	Sensient Tech Corp. Senior Unsecured Not		11/01/2018	Direct		7,491,985	7,491,985	0
83082@-AA-3	Sky Global Power One, LLC Senior Subordi		12/31/2018	Interest Capitalization		326,743	326,743	0
832696-AM-0	Smucker Company J M CORPORATE		01/23/2018	US Bank NA		1,983,492	1,904,000	29,221
832696-AP-3	Smucker Company J M CORP		01/16/2018	Goldman Sachs & Co		2,129,640	2,000,000	29,896
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		09/18/2018	Morgan Stanley & Co, Inc		18,035,782	18,036,866	0
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/13/2018	Merrill Lynch,Pierce,Fenner &		19,006,379	19,046,348	0
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		11/15/2018	Various		14,254,438	14,298,969	6,415
84055*-AE-8	South Texas Electric Coop Senior Secured		08/15/2018	Direct		7,020,000	7,020,000	0
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE		01/22/2018	PGIM, Inc.		278,580	250,000	2,734
84265V-AJ-4	SOUTHERN COPPER CORP CORPORATE		01/09/2018	Stifel, Nicolaus & Co		3,617,910	3,000,000	38,188
845331-B#-3	SouthWest Water Company Senior Unsecured		04/27/2018	Direct		7,800,738	7,800,738	0
845331-B*-7	SouthWest Water Company Senior Unsecured		04/27/2018	Direct		55,663,693	55,663,693	0
845331-B@-5	SouthWest Water Company Senior Unsecured		04/27/2018	Direct		20,000,000	20,000,000	0
845437-BN-1	SOUTHWESTERN ELEC POWER CORPORATE		03/16/2018	US Bank NA		2,019,314	2,114,000	38,704

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845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE		01/18/2018	Various		21,124,505	21,160,000	0
85434V-AA-6	STANFORD HEALTH CARE CORPORATE		01/10/2018	Morgan Stanley & Co, Inc		3,096,033	3,100,000	0
857477-AR-4	STATE STREET CORP CORP FLOATER		12/11/2018	Merrill Lynch,Pierce,Fenner &		18,143,280	18,000,000	42,480
857477-AT-0	STATE STREET CORP CORPORATE		11/16/2018	Various		2,684,227	2,743,000	24,885
857477-AW-3	STATE STREET CORP CORPORATE		01/12/2018	Barclays Capital Inc		5,549,900	5,750,000	24,549
857477-BC-6	STATE STREET CORP CORP FLOATER		11/29/2018	Various		20,183,100	20,160,000	0
864486-AH-8	Suburban Propane Partners, LP CORPORATE		01/24/2018	JP Morgan Securities, Inc		2,520,000	2,520,000	21,175
86787E-AY-3	SUNTRUST BKS INC CORP FLOATER		10/16/2018	Various		15,109,260	15,262,000	128,242
86787E-BB-2	SUNTRUST BKS INC BANK NOTE		10/25/2018	Various		2,970,302	2,970,000	473
871829-AY-3	SYSCO CORP CORPORATE 4.850% 10/01/45		11/27/2018	RBC Capital Markets		4,910,550	5,000,000	39,069
871829-BH-9	SYSCO CORP CORPORATE 4.450% 03/15/48		08/27/2018	RBC Capital Markets		12,054,480	12,000,000	237,333
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory		01/01/2018	Direct		0	0	0
87295#-AA-5	TMI Merger Sub Holdings, Inc Promissory		01/01/2018	Interest Capitalization		130,667	130,667	0
875127-BE-1	Tampa Electric CORPORATE		11/27/2018	Scotia Capital Markets USA		6,585,950	7,000,000	143,811
877249-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE		06/07/2018	Various		21,166,919	21,047,000	160,517
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE		06/18/2018	Goldman Sachs & Co		3,652,031	3,675,000	75,478
882384-AD-2	TEXAS EASTERN TRNSMSN LP CORPORATE		01/04/2018	Deutsche Bank Securities Inc		1,218,642	1,225,000	0
882384-AE-0	TEXAS EASTERN TRNSMSN LP CORPORATE		01/04/2018	Deutsche Bank Securities Inc		1,491,711	1,505,000	0
88283#-AA-7	Texas Transmission Finco LLC Senior Secu		11/20/2018	Direct		8,445,000	8,445,000	0
883556-BG-6	THERMO FISHER SCIENTIFIC CORPORATE		01/12/2018	JP Morgan Securities, Inc		5,980,800	5,000,000	122,194
88579Y-AH-4	3M CO CORPORATE 3.875% 06/15/44		08/29/2018	WELLS FARGO SEC LLC		4,936,250	5,000,000	40,903
88579Y-AW-1	3M CO CORPORATE 3.125% 09/19/46		09/05/2018	Various		11,725,841	13,705,000	199,865
88579Y-BD-2	3M CO CORPORATE 4.000% 09/14/48		09/28/2018	Various		49,034,007	49,430,000	22,000
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES		04/03/2018	PGIM, Inc.		4,743,432	3,600,000	66,163
89148B-F*-7	Tortoise MLP Fund, Inc. Senior Unsecured		10/16/2018	Direct		10,500,000	10,500,000	0
89148B-F@-5	Tortoise MLP Fund, Inc. Senior Unsecured		10/16/2018	Direct		7,500,000	7,500,000	0
89231A-AD-3	TOYOTA AUTO ASSET BACKED		08/14/2018	Citigroup Capital Markets Inc		8,698,452	8,700,000	0
89236T-EV-3	TOYOTA MOTOR CREDIT CORP CORP FLOATER		04/10/2018	JP Morgan Securities, Inc		70,000,000	70,000,000	0
89236T-FB-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		05/10/2018	Toyota Motor Credit Corp		50,000,000	50,000,000	0
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE CORPORATE		09/21/2018	Tax Free Exchange		3,807,235	3,835,000	2,940
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE		07/26/2018	Pierpont Securities		5,034,640	4,000,000	31,250
89417E-AM-1	TRAVELERS COS INC/THE CORPORATE		11/27/2018	Barclays Capital Inc		3,041,318	3,295,000	65,534
89417E-AN-9	TRAVELERS COS INC/THE CORPORATE		11/27/2018	Various		14,878,192	15,150,000	205,695
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		04/12/2018	Interest Capitalization		6	6	0
89837#-AB-4	Estate Bernice P Bishop Senior Note		05/01/2018	PGIM, Inc.		966,178	857,143	9,714
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE		01/18/2018	Raymond James & Associates Inc		1,069,120	1,000,000	2,453
89838Q-AA-1	BOSTON UNIVERSITY CORPORATE		08/30/2018	Various		45,706,470	44,895,000	52,714
899745-AD-5	TUNICA-BILOXI GAMING AUTHORITY CORP FLOA		01/01/2018	Taxable Exchange		2,304,118	6,621,028	0
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		12/07/2018	Direct		5,914,415	6,097,846	300,983
90185#-AA-2	Two Center St Urban Renewal Bridge Loan		06/01/2018	PGIM, Inc.		17,772,703	18,321,402	746,215
90270Y-BG-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/11/2018	Merrill Lynch,Pierce,Fenner &		4,130,012	4,184,277	3,748
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS		02/12/2018	UBS International		3,282,407	3,250,000	8,732
90276X-AT-2	UBS COMMERCIAL MORTGAGE TRUST CMBS		06/28/2018	UBS International		1,029,995	1,000,000	1,078
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST CMBS		11/28/2018	UBS International		2,019,984	2,000,000	2,555
90278L-AX-7	UBS COMMERCIAL MORTGAGE TRUST CMBS		12/18/2018	UBS International		2,019,998	2,000,000	6,112
90331H-NQ-2	US BANK NA CORP FLOATER		04/24/2018	US Bank NA		60,000,000	60,000,000	0
90331H-NW-9	US BANK NA CORP FLOATER		07/19/2018	US Bank NA		88,000,000	88,000,000	0
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS		08/03/2018	UBS International		1,186,744	1,175,000	3,551
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST CMBS		09/21/2018	UBS International		3,030,000	3,000,000	3,391
000000-00-0	Uncommon CP Lender III, LLC Tax Credit S		06/01/2018	PGIM, Inc.		4,059,187	0	78,147
90430#-AA-5	Uncommon NSA Lender IV, LLC Tax Credit S		06/01/2018	PGIM, Inc.		2,830,879	0	63,805
90430@-AA-7	Uncommon NSA Lender II, LLC Subordinated		06/01/2018	PGIM, Inc.		8,687,255	8,761,825	81,777
000000-00-0	Uncommon NSA Lender V, LLC Tax Credit St		06/01/2018	PGIM, Inc.		3,265,059	0	71,045
90432#-AA-3	Uncommon CP Lender II, LLC Promissory No		06/01/2018	PGIM, Inc.		28,061,874	27,800,000	152,900
90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured		06/01/2018	PGIM, Inc.		2,809,893	2,800,000	23,450
90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured		06/01/2018	PGIM, Inc.		2,428,872	2,420,816	23,452
90432@-AA-5	Uncommon NSA Lender VI, LLC Senior Note		06/01/2018	PGIM, Inc.		8,265,955	8,270,000	69,261
000000-00-0	Uncommon NSA Lender VI, LLC Sub Note		06/01/2018	PGIM, Inc.		17,978,507	18,030,000	162,270
000000-00-0	Uncommon NSA Lender III, LLC Tax Credit		06/01/2018	PGIM, Inc.		2,947,623	0	79,347
904764-BC-0	UNILEVER CAPITAL CORP CORPORATE		09/04/2018	Goldman Sachs & Co		1,980,440	2,000,000	32,083
907818-EW-4	UNION PACIFIC CORP CORPORATE		09/13/2018	Various		32,413,997	32,330,000	41,209
907818-EX-2	UNION PACIFIC CORP CORPORATE		08/31/2018	RBC Capital Markets		15,753,050	15,000,000	167,333
907818-EY-0	UNION PACIFIC CORP CORPORATE		10/12/2018	Merrill Lynch,Pierce,Fenner &		347,921	350,000	4,916
909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		01/31/2018	Credit Suisse First Boston Cor		5,000,000	5,000,000	0
911312-AY-2	UNITED PARCEL SERVICE CORPORATE		12/07/2018	Susquehanna Intl Group		822,042	900,000	1,560

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911312-BM-7	UNITED PARCEL SERVICE CORPORATE		01/16/2018	JP Morgan Securities, Inc		5,718,893	5,750,000	31,178
91159H-HN-3	US BANCORP SR NT CORPORATE		01/12/2018	Citigroup Capital Markets Inc		5,386,198	5,750,000	66,385
91159H-HU-7	US BANCORP SR NT CORPORATE		11/13/2018	US Bank NA		13,907,333	13,920,000	0
91182#-AD-7	The US Fund for UNICEF Tranche C		06/01/2018	PGIM, Inc.		5,950,347	6,000,000	69,208
91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE		08/28/2018	RBC Capital Markets		18,089,782	18,058,000	94,805
91324P-CZ-3	UNITEDHEALTH GROUP INC CORPORATE		08/22/2018	Morgan Stanley & Co, Inc		15,237,000	15,000,000	228,438
91412N-BC-3	UNIVERSITY OF CHICAGO CORPORATE		09/07/2018	WELLS FARGO SEC LLC		65,148,000	65,200,000	0
914906-AR-3	UNIVISION COMMUNICATIONS CORPORATE		01/24/2018	JP Morgan Securities, Inc		1,007,500	1,000,000	10,108
91529Y-AJ-5	UNUM GROUP CORPORATE 5.750% 08/15/42		03/26/2018	Various		6,540,597	5,569,000	79,361
91529Y-AK-2	UNUM GROUP CORPORATE 4.000% 03/15/24		01/22/2018	ROBERT BAIRD		9,725,730	9,435,000	134,737
91529Y-AL-0	UNUM GROUP CORPORATE 3.875% 11/05/25		01/18/2018	WELLS FARGO SEC LLC		4,028,165	3,976,000	32,954
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL		12/21/2018	Direct		4,079,188	4,079,188	0
91838*-AB-3	Carnegie Mgmnt & Devlpmnt Corp CTL		06/14/2018	Direct		10,869,094	10,869,094	0
91913Y-AB-6	VALERO ENERGY NOTES 8.750% 06/15/30		04/03/2018	PGIM, Inc.		4,072,530	3,000,000	79,479
91913Y-AL-4	VALERO ENERGY CORPORATE		01/31/2018	Various		4,693,262	3,550,000	28,718
92343V-EK-6	Verizon Communications CORPORATE		05/10/2018	Tax Free Exchange		35,175,140	28,028,000	47,648
927804-GA-6	Virginia Electric Power CORPORATE		11/26/2018	WELLS FARGO SEC LLC		522,034	525,000	0
92826C-AF-9	Visa Inc CORPORATE 4.300% 12/14/45		08/29/2018	Various		17,200,625	16,250,000	149,455
928668-AV-4	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOA		11/07/2018	Citigroup Capital Markets Inc		100,000,000	100,000,000	0
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/17/2018	Morgan Stanley & Co, Inc		19,814,844	20,000,000	34,880
92890N-AV-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/21/2018	Morgan Stanley & Co, Inc		18,322,803	18,652,871	31,775
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/13/2018	Credit Suisse First Boston Cor		18,685,378	18,927,892	20,568
92937E-AE-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/29/2018	Goldman Sachs & Co		45,763,669	46,407,207	6,781
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2018	WELLS FARGO SEC LLC		4,579,862	4,713,914	4,320
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/18/2018	JP Morgan Securities, Inc		9,336,097	9,446,428	13,232
92938V-AR-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/08/2018	Citigroup Capital Markets Inc		23,064,688	23,000,000	27,738
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		03/12/2018	HIRAKATA- IND- LLC		5,050,259	5,000,000	6,083
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE		02/02/2018	Various		7,549,240	5,500,000	20,258
931142-EC-3	WAL MART STORES INC CORPORATE		08/30/2018	Various		37,520,959	36,658,000	252,702
931142-EE-9	WAL MART STORES INC CORPORATE		06/20/2018	JP Morgan Securities, Inc		4,984,700	5,000,000	0
94689@-AD-1	WBI Energy Transmission Senior Unsecured		06/15/2018	Direct		1,910,000	1,910,000	0
94949R-AS-6	WELLFLEET CLO LTD CLO 3.379% 04/20/28		04/27/2018	Morgan Stanley & Co, Inc		126,050,000	126,050,000	0
94978#-EF-0	Wells Fargo BK Northwest, N.A. Debt in a		05/01/2018	PGIM, Inc.		714,427	673,131	12,510
94978#-EG-8	Wells Fargo BK Northwest, N.A. Debt in a		05/01/2018	PGIM, Inc.		1,742,830	1,643,602	30,546
94978#-EH-6	Wells Fargo BK Northwest, N.A. Debt in a		05/01/2018	PGIM, Inc.		498,564	468,589	8,709
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a		05/01/2018	PGIM, Inc.		461,802	436,523	8,113
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a		05/01/2018	PGIM, Inc.		310,468	290,382	5,397
94978#-GQ-4	Wells Fargo BK Northwest, N.A. Debt in a		05/01/2018	PGIM, Inc.		201,365	186,867	3,473
94988J-5R-4	WELLS FARGO BANK NA BANK NOTE		08/07/2018	WELLS FARGO SEC LLC		10,697,535	10,715,000	0
94988J-5T-0	WELLS FARGO BANK NA BANK NOTE		10/16/2018	WELLS FARGO SEC LLC		14,998,350	15,000,000	0
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		01/17/2018	Credit Suisse First Boston Cor		2,087,356	2,070,533	3,303
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		01/22/2018	Morgan Stanley & Co, Inc		6,214,359	6,300,000	12,707
95000Y-AX-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		03/22/2018	WELLS FARGO SEC LLC		2,784,539	2,850,000	6,565
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		03/12/2018	WELLS FARGO SEC LLC		302,985	300,000	812
95709T-AK-6	Westar Energy Inc CORPORATE		08/28/2018	Various		1,645,882	1,550,000	35,645
95709T-AP-5	Westar Energy Inc CORPORATE		01/12/2018	Key Capital Markets		5,713,833	5,750,000	52,485
96301#-AD-2	Wheeler Machinery Co. Senior Unsecured N		01/10/2018	Direct		1,080,000	1,080,000	0
96949L-AE-5	WILLIAMS PRTNRS CORPORATE		02/26/2018	Citigroup Capital Markets Inc		1,582,289	1,590,000	0
96950F-AF-1	WILLIAMS PRTNRS CORPORATE		02/14/2018	JP Morgan Securities, Inc		2,731,846	2,320,000	49,126
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE		07/30/2018	Jefferies & Co, Inc		4,332,969	3,385,000	99,505
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		08/29/2018	US Bank NA		5,132,417	4,658,000	73,783
980745-G#-4	Woodward, Inc. Senior Unsecured Note		05/31/2018	Direct		1,000,000	1,000,000	0
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		05/10/2018	Various		18,372,066	18,377,810	4,088
98162W-AD-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		10/10/2018	Barclays Capital Inc		26,994,395	27,000,000	0
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		07/24/2018	Mitsubishi UFJ SEC (USA) Inc		25,597,609	25,600,000	0
98180#-AC-6	Worthington Armstrong Venture Senior Uns		10/19/2018	Direct		26,450,000	26,450,000	0
98978V-AH-6	ZOETIS INC CORP 4.700% 02/01/43		08/30/2018	RBC Capital Markets		6,738,420	6,500,000	28,004
98978V-AP-8	ZOETIS INC CORPORATE 4.450% 08/20/48		08/30/2018	RBC Capital Markets		4,290,644	4,290,000	7,424
G0235#-AA-4	Alsco Linen Services Limited Senior Unse		05/25/2018	Direct		54,895,000	54,895,000	0
00889Y-AC-5	AIMCO REALTY INVESTORS LP Corp Foreign		12/04/2018	TD SECURITIES INC		113,580	113,580	0
06367T-4X-5	BANK OF MONTREAL CORP FRGN FLOATER	A	04/10/2018	Bank Of Montreal-Montreal		42,850,000	42,850,000	0
06367T-7J-3	BANK OF MONTREAL CORP FRGN FLOATER	A	07/10/2018	Bank Of Montreal-Montreal		100,000,000	100,000,000	0
06368B-TX-6	BANK OF MONTREAL CORP FOREIGN		02/27/2018	Nesbitt Burns		94,017	94,081	0
064151-4V-2	BANK OF NOVA SCOTIA DISCOUNT NOTE		04/12/2018	Scotia Capital Inc		111,018	111,049	0
064151-S9-5	BANK OF NOVA SCOTIA DISCOUNT NOTE		01/31/2018	Scotia Capital Markets USA		203,705	203,774	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06417G-V8-8	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	A	06/19/2018	JP Morgan Securities, Inc		150,000,000	150,000,000	0
06417G-W5-3	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	A	07/03/2018	BONY Capital Markets		24,975,000	25,000,000	10,643
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA CORP FORE	A	09/11/2018	Various		29,126,800	29,250,000	204,600
07813Z-BZ-6	BELL CANADA LTD DISCOUNT NOTE		03/07/2018	Scotia Capital Markets USA		107,793	107,954	0
07813Z-CA-0	BELL CANADA LTD Corp Foreign		08/16/2018	TD SECURITIES INC		83,586	83,682	0
13596Z-3Y-9	CANADIAN IMPERIAL BANK OF COMM DISCOUNT		05/23/2018	CIBC World Martkets Corp		69,870	69,870	0
13596Z-4B-8	CANADIAN IMPERIAL BANK OF COMM DISCOUNT		07/09/2018	Wood Gundy Inc		129,792	129,816	0
136069-YW-5	CANADIAN IMPERIAL BANK CORP FRGN		06/25/2018	Wood Gundy Inc		247,928	248,027	1,969
13606B-XZ-4	CANADIAN IMPERIAL BANK OF COMM CERTIFICA	A	06/25/2018	Goldman Sachs & Co		149,796,000	150,000,000	0
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/28/2018	RBC Capital Markets		9,146,390	11,000,000	115,378
136375-CP-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/27/2018	RBC Capital Markets		15,112,730	16,000,000	52,824
136375-CV-2	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/28/2018	RBC Capital Markets		2,722,786	2,670,000	7,591
13668Z-AX-6	CANADIAN TIRE CORPORATION LTD CORP Forei		06/11/2018	RBC Dominion Securities Inc		30,759	30,759	0
18914L-AA-8	CLOVER LP DISCOUNT NOTE		10/17/2018	RBC Dominion Securities Inc		30,761	30,761	0
18914L-AB-6	CLOVER LP DISCOUNT NOTE		10/17/2018	RBC Dominion Securities Inc		30,761	30,761	0
22576C-H#-1	Crescent Point Energy Corp Senior Unsecu	A	04/11/2018	Direct		42,700,000	42,700,000	0
22576C-H*-5	Crescent Point Energy Corp Senior Unsecu	A	04/11/2018	Direct		40,000,000	40,000,000	0
23384N-BF-3	DAIMLER CANADA FINANCE DISCOUNT NOTE		05/08/2018	RBC Dominion Securities Inc		77,101	77,113	0
29251Z-BK-2	ENBRIDGE INC CORP FOREIGN		11/14/2018	Various		59,814	62,698	622
34527A-CA-6	FORD CR CANADA CO GTD CORP Foreign		05/01/2018	Nesbitt Burns		124,021	124,021	0
34957Z-AX-2	FORTISALBERTA INC DISCOUNT NOTE		09/13/2018	RBC Dominion Securities Inc		76,852	76,852	0
380956-AE-2	GOLDCORP INC. CORP FOREIGN	A	04/05/2018	Various		10,618,829	9,688,000	175,999
39138C-AH-9	GREAT-WEST LIFECO INC GREAT-WEST LIFECO		02/26/2018	RBC Dominion Securities Inc		47,216	47,216	0
40427H-TD-5	HSBC BANK CANADA CORP Foreign		05/30/2018	Hong Kong Banking Inc		131,998	131,998	0
438121-AS-4	HONDA CANADA FINANCE CORP FOREIGN		05/15/2018	RBC Dominion Securities Inc		77,607	77,607	0
45868C-A#-6	Interfor Corporation Senior Secured Note	A	08/14/2018	Direct		3,050,000	3,050,000	0
539481-AL-5	Loblaw Companies Limited DISCOUNT NOTE		11/29/2018	TD SECURITIES INC		82,819	82,819	0
56501R-AG-1	MANULIFE FINANCIAL CORP CORP Foreign		05/07/2018	Wood Gundy Inc		77,754	77,754	0
663307-AG-1	NORTHWEST REDWATER DISCOUNT NOTE		05/31/2018	RBC Dominion Securities Inc		104,308	92,507	36
66980C-AA-6	Nouvelle Autoroute 30 Fin Inc. Senior Se		06/14/2018	Direct		23,000,843	23,000,843	0
66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore		06/05/2018	RBC Dominion Securities Inc		15,376	15,376	0
66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei		06/05/2018	RBC Dominion Securities Inc		15,376	15,376	0
67077M-AD-0	NUTRIEN LTD CORP FOREIGN	A	04/10/2018	Taxable Exchange		664,274	700,000	0
67077M-AF-5	NUTRIEN LTD CORP FOREIGN	A	04/10/2018	Taxable Exchange		8,218,156	7,744,000	0
67077M-AP-3	NUTRIEN LTD CORP FOREIGN	A	04/10/2018	Taxable Exchange		9,960,634	10,000,000	0
67077M-AQ-1	NUTRIEN LTD CORP FOREIGN	A	04/10/2018	Taxable Exchange		6,931,584	5,875,000	0
67077M-AR-9	NUTRIEN LTD CORP FOREIGN	A	04/10/2018	Taxable Exchange		12,521,192	12,940,000	0
68214W-AQ-1	OMERS REALTY CORP DISCOUNT NOTE		05/29/2018	Wood Gundy Inc		61,255	61,486	311
68214W-AR-9	OMERS REALTY CORP Public Foreign		05/29/2018	National Bank Of Canada		248,442	245,946	0
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE		05/23/2018	RBC Dominion Securities Inc		77,634	77,634	0
70632Z-AK-7	PEMBINA PIPELINE CORP Corp Foreign		06/25/2018	Nesbitt Burns		169,345	165,351	1,694
717046-C*-5	Peyto Exploration & Dev Corp Senior Unse		01/02/2018	Direct		7,873,729	7,873,729	0
766910-BD-4	RIOCAN REAL ESTATE INVST CORP FOREIGN		01/29/2018	Nesbitt Burns		40,543	40,545	0
775109-BG-5	ROGERS COMMUN INC. CORP FOREIGN	A	02/05/2018	RBC Capital Markets		2,296,094	2,310,000	0
780086-QL-1	ROYAL BANK OF CANADA CORP FOREGIN		09/24/2018	RBC Dominion Securities Inc		162,407	162,407	0
78013X-KH-0	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	04/24/2018	RBC Capital Markets		100,000,000	100,000,000	0
867224-AB-3	SUNCOR ENERGY INC CORP FOREIGN	A	09/07/2018	Various		11,410,003	12,150,000	154,378
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	A	01/23/2018	Citigroup Capital Markets Inc		2,674,220	2,000,000	14,444
87971M-BG-7	TELUS CORP TELUS CORPORATION		02/26/2018	Scotia Capital Markets USA		54,507	55,086	0
89114Q-C2-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA	A	06/05/2018	Toronto Dominion Securities		54,500,000	54,500,000	0
891160-RP-0	TORONTO DOMINION BK DISCOUNT NOTE		09/05/2018	TD SECURITIES INC		166,837	166,837	0
892329-BG-7	TOYOTA CREDIT CANADA INC DISCOUNT NOTE		07/09/2018	Scotia Capital Inc		68,716	68,726	0
89353Z-CA-4	TRANS CANADA PIPELINES DISCOUNT NOTE		06/27/2018	Wood Gundy Inc		52,591	52,679	538
918423-AQ-7	VW CREDIT CANADA INC DISCOUNT NOTE		03/23/2018	TD SECURITIES INC		54,332	54,396	0
918423-AS-3	VW CREDIT CANADA INC DISCOUNT NOTE		11/08/2018	TD SECURITIES INC		83,811	83,950	0
C4861*-AN-7	Irving Oil Limited Senior Unsecured Note	A	10/31/2018	Direct		13,850,000	13,850,000	0
00084D-AR-1	ABN AMRO BANK NV CORP FRGN FLOATER	D	11/08/2018	UBS International		12,221,477	12,210,000	24,247
00084D-AS-9	ABN AMRO BANK NV CORP FRGN FLOATER	D	08/21/2018	Morgan Stanley & Co, Inc		40,000,000	40,000,000	0
00164M-DU-4	ALM LOAN FUNDING CLO 3.326% 04/16/27	D	05/15/2018	Goldman Sachs & Co		33,000,000	33,000,000	0
00191Y-AL-8	ARES CLO FUNDS CLO 4.101% 12/05/25	D	12/19/2018	Merrill Lynch,Pierce,Fenner &		9,500,950	9,500,000	17,316
00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN	D	01/18/2018	Deutsche Bank Securities Inc		5,036,850	5,000,000	67,028
00507U-AS-0	ALLERGAN FUNDING SCS CORP FOREIGN	D	03/12/2018	HIRAKATA- IND- LLC		974,010	1,000,000	18,789
00507U-AT-8	ALLERGAN FUNDING SCS CORP FOREIGN	D	01/16/2018	RBC Capital Markets		6,089,788	5,750,000	89,389
009279-AA-8	AIRBUS SE CORP FOREIGN	D	10/17/2018	Various		12,688,956	13,083,000	55,081
01609W-AP-7	ALIBABA GROUP HOLDING LTD CORP FOREIGN	D	10/30/2018	Various		4,349,612	4,400,000	58,194

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01750L-AA-1	ADAGIO CLO CLO 3.536% 07/15/31	D	12/06/2018	Morgan Stanley & Co, Inc		492,600	500,000	5,987
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	08/01/2018	Various		1,882,720	1,600,000	33,347
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	07/10/2018	HSBC Securities (USA) Inc		4,914,400	5,000,000	76,389
03329K-AQ-6	ANCHORAGE CAPITAL CLO LTD CLO	D	07/05/2018	Deutsche Bank Securities Inc		53,409,050	53,500,000	0
03765Y-AL-8	APIDOS CLO 3.256% 01/15/27	D	01/19/2018	Citigroup Capital Markets Inc		39,250,000	39,250,000	0
03937L-AA-3	Arch Capital Grp Ltd. ARCH CAP GRP	D	08/21/2018	Pierpont Securities		3,262,425	2,500,000	57,167
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	D	01/16/2018	JP Morgan Securities, Inc		471,343	465,000	6,200
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD CLO	D	11/21/2018	JP Morgan Securities, Inc		1,000,000	1,000,000	0
04965D-A*-7	Atresmedia Corporacin de Medio Senior Un	D	07/11/2018	Direct		5,200,000	5,200,000	0
05252A-DD-0	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN	D	06/28/2018	Citigroup Capital Markets Inc		100,000,000	100,000,000	0
05256L-AB-9	Australia Pacific LNG Senior Secured Not	D	09/25/2018	Direct		61,050,000	61,050,000	0
053633-AG-8	AVERY PT III CLO LTD CLO	D	12/12/2018	Merrill Lynch,Pierce,Fenner &		2,356,761	2,357,940	13,308
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN	D	04/02/2018	WELLS FARGO SEC LLC		4,946,447	4,905,000	2,105
055450-AH-3	BHP FIN USA LTD CORP FOREIGN	D	12/19/2018	Barclays Capital Inc		2,948,790	2,545,000	49,924
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	D	09/12/2018	Various		29,919,801	26,899,000	602,217
05565Q-BU-1	BP CAPITAL MARKETS PLC CORP FOREIGN	D	12/20/2018	Barclays Capital Inc		5,029,800	5,000,000	26,213
056752-AH-1	BAIDU INC CORP FOREIGN	D	10/30/2018	Various		7,180,743	7,455,000	67,461
05683L-AA-4	BAIN CAPITAL CREDIT LP CLO	D	03/12/2018	Citigroup Capital Markets Inc		30,000,000	30,000,000	0
06760P-AC-5	BABSON CLO 3.419% 07/20/29	D	05/18/2018	Morgan Stanley & Co, Inc		167,500,000	167,500,000	0
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	D	01/16/2018	Credit Suisse First Boston Cor		7,170,808	5,750,000	88,382
07131X-AV-6	BATTALION CLO LTD CLO 3.489% 07/17/28	D	12/06/2018	Various		31,962,375	32,000,000	3,925
07133R-AA-3	BATTALION CLO LTD CLO 3.710% 05/17/31	D	04/06/2018	Morgan Stanley & Co, Inc		2,000,000	2,000,000	0
09627X-AU-5	BLUEMOUNTAIN CLO LTD BLUEM_15- CLO	D	12/19/2018	Merrill Lynch,Pierce,Fenner &		15,001,500	15,000,000	105,143
10302V-BA-2	BOWPK_14-1A CLO 3.857% 11/23/25	D	12/17/2018	Merrill Lynch,Pierce,Fenner &		24,185,480	24,200,000	67,411
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV CORP FORE	D	02/05/2018	Various		12,229,750	12,300,000	36,900
114521-AL-1	BROOKSIDE MILL CLO LTD CLO	D	03/02/2018	Various		70,535,857	70,545,000	19,945
12481X-AC-4	CONSTANTINOU BROS PROPERTIES P CLO	D	05/17/2018	Goldman Sachs & Co		25,000,000	25,000,000	0
12550A-AT-3	CIFC CLO 3.627% 10/17/31	D	09/17/2018	Citigroup Capital Markets Inc		30,000,000	30,000,000	0
12552M-AC-2	CIFC CLO 3.467% 04/24/31	D	03/26/2018	Goldman Sachs & Co		24,750,000	24,750,000	0
14315L-AA-2	CARLYLE CLO 3.559% 07/27/31	D	05/23/2018	Citigroup Capital Markets Inc		2,500,000	2,500,000	0
14889E-AL-0	CATAMARAN CLO CLO 3.359% 01/27/28	D	05/15/2018	Deutsche Bank Securities Inc		17,038,613	17,062,500	36,578
2027A0-KA-6	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN	D	06/20/2018	Citigroup Capital Markets Inc		62,000,000	62,000,000	0
22546Q-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	07/02/2018	Various		11,842,910	12,000,000	137,146
22549L-LS-2	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	09/27/2018	Credit Suisse First Boston Cor		125,000,000	125,000,000	0
22549L-QG-3	CREDIT SUISSE AG (NEW YORK BRA CERTIFICA	D	04/05/2018	ICAP Corporates LLC		4,650,000	4,650,000	0
25820N-AA-2	DORCHESTER PK CLO LTD CLO	D	06/07/2018	Credit Suisse First Boston Cor		102,000,000	102,000,000	0
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	08/08/2018	Citigroup Capital Markets Inc		29,000,000	29,000,000	0
29082A-AA-5	EMBRAER SA CORP FOREIGN	D	09/28/2018	Various		4,142,500	4,000,000	60,083
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV CORP FORE	D	09/12/2018	Various		5,852,653	5,830,000	63,937
338422-AQ-1	FLAGSHIP CLO 3.286% 01/16/26	D	06/06/2018	Deutsche Bank Securities Inc		15,000,000	15,000,000	106,432
33883E-AL-6	FLATIRON CLO LTD CLO 3.326% 04/15/27	D	12/26/2018	JP Morgan Securities, Inc		4,317,375	4,350,000	29,743
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE	D	08/06/2018	Various		3,836,460	4,000,000	27,313
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE	D	09/25/2018	Goldman Sachs & Co		3,690,940	3,800,000	63,267
36321H-AA-6	GALAXY XXIX CLO LTD CLO	D	05/11/2018	Citigroup Capital Markets Inc		80,000,000	80,000,000	0
39729R-AB-4	GSO CLO 3.446% 04/15/31	D	01/29/2018	Goldman Sachs & Co		1,800,000	1,800,000	0
39809G-AA-3	GREYWOLF CLO III LTD CLO	D	03/27/2018	JP Morgan Securities, Inc		1,500,000	1,500,000	0
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	D	09/05/2018	Goldman Sachs & Co		1,666,800	1,800,000	28,500
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	D	01/22/2018	PGIM, Inc.		249,793	250,000	2,431
42086Q-AA-9	HAYFIN CLO 3.659% 04/28/31	D	04/24/2018	Citigroup Capital Markets Inc		17,100,000	17,100,000	0
44929F-BA-9	ICG US CLO LTD CLO 3.520% 04/25/31	D	03/26/2018	Morgan Stanley & Co, Inc		34,000,000	34,000,000	0
44931A-AJ-8	ICG US CLO LTD CLO 3.590% 10/19/28	D	10/03/2018	Credit Suisse First Boston Cor		80,500,000	80,500,000	0
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	07/20/2018	Direct		71,235,000	71,235,000	0
45605P-AM-0	Industrial DPR Funding LTD. Senior Secur	D	05/01/2018	PGIM, Inc.		6,815,861	6,630,000	15,426
45605P-AR-9	Industrial DPR Funding LTD. Senior Secur	D	12/12/2018	Direct		18,430,000	18,430,000	0
456837-AH-6	ING GROEP NV CORP FOREIGN	D	06/28/2018	HSBC Securities (USA) Inc		2,692,305	2,750,000	28,061
468367-AJ-6	JACKSON MILL CLO LTD CLO	D	05/23/2018	Credit Suisse First Boston Cor		25,000,000	25,000,000	0
478375-AS-7	JOHNSON CTLS INTL PLC CORP FOREIGN	D	02/27/2018	Various		16,490,586	14,585,000	328,117
478375-AU-2	JOHNSON CTLS INTL PLC CORP FOREIGN	D	01/16/2018	Goldman Sachs & Co		3,289,740	3,000,000	57,375
479142-D@-7	Johnson Matthey Senior Unsecured Note	B	12/19/2018	Direct		34,026,948	34,026,948	0
479142-E*-8	Johnson Matthey Senior Unsecured Note	B	12/19/2018	Direct		31,509,942	31,509,942	0
48273L-AB-8	KVK CLO LTD CLO 3.575% 05/20/29	D	11/13/2018	Various		141,786,000	142,000,000	862,691
50189C-AN-1	LCM LIMITED PARTNERSHIP CLO	D	04/12/2018	Deutsche Bank Securities Inc		150,000,000	150,000,000	0
532619-AL-7	LIMEROCK CLO CLO 3.669% 10/20/26	D	12/20/2018	Merrill Lynch,Pierce,Fenner &		10,085,860	10,100,000	64,850
55818P-AL-4	MADISON PK FDG XII LTD CLO	D	12/17/2018	Merrill Lynch,Pierce,Fenner &		14,679,964	14,681,433	88,204
55953R-AL-5	BLACKROCK CLO CLO 3.245% 01/18/28	D	01/18/2018	Credit Suisse First Boston Cor		75,500,000	75,500,000	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
56165E-AA-0	SILVERMINE CLO 3.676% 10/15/28	D	10/17/2018	Citigroup Capital Markets Inc		50,000,000	50,000,000	0
56844Y-AA-5	MARINER LDC CLO 3.600% 04/25/31	D	02/06/2018	JP Morgan Securities, Inc		2,000,000	2,000,000	0
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREI	D	01/16/2018	Goldman Sachs & Co		5,867,473	5,750,000	57,252
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	D	09/27/2018	Various		11,248,000	11,000,000	15,844
59284B-AF-5	MEXICHEM SAB DE CV CORP FOREIGN	D	12/10/2018	Merrill Lynch,Pierce,Fenner &		1,588,500	1,800,000	13,600
59801M-AA-6	MIDOCEAN CREDIT CLO I MID CLO	D	01/16/2018	Goldman Sachs & Co		4,000,000	4,000,000	0
59801Q-AJ-8	MIDOCEAN CREDIT CLO I MID CLO	D	03/27/2018	Barclays Capital Inc		118,000,000	118,000,000	0
59802Q-AS-7	MIDOCEAN CR CLO I CLO 3.256% 01/15/24	D	04/05/2018	Various		157,013,065	157,025,000	343,499
62432B-AN-3	MOUNTAIN VIEW CLO LTD CLO	D	05/31/2018	BPN Paribas Securities		4,500,000	4,500,000	0
62856R-AC-9	MYRIAD INTERNATIONAL HOLDING B CORP FORE	D	02/28/2018	JP Morgan Securities, Inc		4,304,000	4,000,000	25,056
65590A-XJ-0	NORDEA BANK AB CERTIFICATE OF DEPOSIT	D	06/12/2018	UBS International		105,000,000	105,000,000	0
67091H-AH-4	OAK HILL CAPITAL PARTNERS IV L CLO	D	12/19/2018	Merrill Lynch,Pierce,Fenner &		50,005,000	50,000,000	313,617
67108L-AW-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	04/11/2018	Merrill Lynch,Pierce,Fenner &		1,750,000	1,750,000	0
67109W-AJ-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	09/05/2018	Barclays Capital Inc		164,950,000	164,950,000	0
67110A-AQ-6	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	11/13/2018	Various		104,932,500	105,000,000	72,008
67112M-AA-3	OCH ZIFF LOAN MGMT FUNDING LTD CLO	D	04/05/2018	BPN Paribas Securities		11,000,000	11,000,000	0
67514R-AL-2	OCEAN TRAILS CLO CLO 3.518% 08/13/25	D	12/12/2018	Merrill Lynch,Pierce,Fenner &		2,214,726	2,220,277	6,726
69700A-AA-3	PALLMER SQUARE CLO 3.176% 10/15/25	D	11/20/2018	JP Morgan Securities, Inc		7,119,631	7,136,760	24,558
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI CLO	D	08/15/2018	JP Morgan Securities, Inc		2,500,000	2,500,000	0
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVI CLO	D	10/05/2018	Citigroup Capital Markets Inc		20,000,000	20,000,000	0
75102X-AA-4	RAIZEN FUELS FINANCE SA CORP FOREIGN	D	01/18/2018	Various		2,883,688	2,750,000	33,199
759470-AQ-0	RELIANCE INDS LTD CORP FOREIGN	D	01/12/2018	Various		7,263,491	7,035,000	134,167
77587E-AA-6	Romark CLO Ltd CLO 3.431% 07/25/31	D	07/20/2018	Citigroup Capital Markets Inc		1,995,000	2,000,000	0
780641-AH-9	KONINKLIJKE KPN SR UNSUB	D	04/03/2018	PGIM, Inc.		6,460,618	4,750,000	3,315
78410B-AJ-4	SYMPHONY CLO 3.616% 07/15/28	D	07/30/2018	BPN Paribas Securities		76,000,000	76,000,000	252,649
80349B-AX-5	SARATOGA INVT CORP CLO 13-1A CLO	D	12/03/2018	Goldman Sachs & Co		155,000,000	155,000,000	0
81881J-AC-6	SHACKLETON I CLO LTD CLO	D	05/02/2018	Credit Suisse First Boston Cor		3,000,000	3,000,000	0
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	11/07/2018	Barclays Capital Inc		4,979,100	5,000,000	0
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/15/2018	Goldman Sachs & Co		3,320,004	3,450,000	53,571
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/02/2018	RBC Capital Markets		19,975,050	22,500,000	30,844
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	08/27/2018	Various		10,994,867	12,580,000	189,119
82620K-AN-3	SIEMENS FINANCIERINGSMAATSCHAP CORP FRGN	D	10/25/2018	Citigroup Capital Markets Inc		18,036,540	18,000,000	56,157
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	11/28/2018	Various		5,537,814	5,750,000	40,186
83608G-AN-6	SOUND POINT CLO I LTD CLO	D	01/22/2018	Goldman Sachs & Co		9,000,000	9,000,000	0
83609G-AL-9	SOUND POINT CLO I LTD CLO	D	04/27/2018	Goldman Sachs & Co		10,300,000	10,300,000	10,193
83609J-AL-3	SOUND POINT CLO I LTD CLO	D	11/20/2018	Credit Suisse First Boston Cor		43,000,000	43,000,000	0
83610H-AA-8	SOUND POINT CLO I LTD CLO	D	10/03/2018	Citigroup Capital Markets Inc		35,000,000	35,000,000	0
86268H-AA-6	Strata CLO, Ltd CLO 4.026% 01/15/31	D	11/27/2018	Citigroup Capital Markets Inc		1,000,000	1,000,000	0
86958J-C9-8	SVENSKA HANDELSBANKEN AB CERTIFICATE OF	D	04/18/2018	WELLS FARGO SEC LLC		100,000,000	100,000,000	0
86960B-AX-0	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	11/13/2018	JP Morgan Securities, Inc		1,098,570	1,100,000	0
87020P-AH-0	SWEDBANK AB CORP FOREIGN	D	02/06/2018	Barclays Capital Inc		3,426,126	3,450,000	38,640
87240U-AA-8	TCW CLO 3.540% 04/25/31	D	04/12/2018	NATIXIS S.A.		16,550,000	16,550,000	0
87248B-AQ-7	TICP CLO Ltd CLO 3.269% 07/20/27	D	04/11/2018	Various		172,226,000	172,250,000	583,880
87249F-AC-8	TPG CLO 3.309% 04/20/28	D	04/05/2018	Goldman Sachs & Co		30,000,000	30,000,000	0
87271L-AJ-1	TEACHERS INSURANCE AND ANNUITY CLO	D	07/18/2018	WELLS FARGO SEC LLC		1,000,000	1,000,000	0
87969N-AD-7	TELSTRA CORP LTD CORP FOREIGN	D	03/12/2018	HIRAKATA- IND- LLC		774,432	800,000	10,833
902133-AV-9	Tyco Electro CORP FRGN FLOATER	D	11/28/2018	JP Morgan Securities, Inc		28,600,000	28,600,000	0
902674-XK-1	UBS AG (LONDON BRANCH) CORP FOREIGN	D	10/23/2018	UBS International		5,872,800	6,000,000	58,800
902674-XN-5	UBS AG (LONDON BRANCH) CORP FOREIGN	D	06/22/2018	Various		16,587,431	16,600,000	0
90352J-AA-1	UBS GROUP FUNDING SWITZERLAND CORP FOREI	D	10/18/2018	Various		23,752,354	24,268,000	251,571
92325Q-AA-5	VENTURE CDO LTD CLO 3.545% 07/18/31	D	12/06/2018	JP Morgan Securities, Inc		738,375	750,000	10,369
92330M-AL-3	VENTURE CDO LTD CLO 3.316% 07/15/27	D	04/27/2018	Goldman Sachs & Co		5,802,030	5,800,000	7,800
92915C-AQ-7	ING INVESTMENT MANAGEMENT CLO CLO	D	01/23/2018	JP Morgan Securities, Inc		5,000,000	5,000,000	0
92916W-AA-7	VOYA CLO 3.460% 04/25/31	D	03/15/2018	Credit Suisse First Boston Cor		33,000,000	33,000,000	0
94949J-AA-3	WELLFLEET CLO LTD CLO 3.669% 10/20/31	D	08/29/2018	Citigroup Capital Markets Inc		9,987,000	10,000,000	0
94949L-AL-4	WELLFLEET CLO 2016-2 LTD CLO	D	10/26/2018	Citigroup Capital Markets Inc		53,400,000	53,400,000	0
94950J-AA-9	WELLFLEET CLO LTD CLO 3.549% 07/17/31	D	05/21/2018	Morgan Stanley & Co, Inc		7,000,000	7,000,000	0
951680-AJ-6	WEST CLO CLO 3.365% 07/18/26	D	04/09/2018	Nomura Securities Intl		826,939	826,939	5,060
961214-DZ-3	WESTPAC BANKING CORP CORP FOREIGN	D	06/27/2018	Goldman Sachs & Co		10,012,100	10,000,000	44,611
9612E0-DG-9	WESTPAC BANKING CORP CORP FRGN FLOATER	D	12/13/2018	WELLS FARGO SEC LLC		84,724,600	85,000,000	102,410
98875N-AA-3	ZAIS CDO CLO 3.720% 07/20/31	D	08/24/2018	JP Morgan Securities, Inc		7,471,875	7,500,000	27,127
98885G-AA-6	ZAIS CDO CLO 3.386% 04/15/29	D	02/06/2018	Goldman Sachs & Co		10,000,000	10,000,000	0
D04488-AA-2	Ardex Anlagen GmbH Senior Unsecured Note	B	03/22/2018	Direct		22,950,000	22,950,000	0
D2773#-AA-1	Gelsenkirchen Senior Note	D	07/01/2018	Interest Capitalization		412,950	412,950	0
D2773#-AB-9	Gelsenkirchen Senior Note	D	07/01/2018	Interest Capitalization		606,782	606,782	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
D2773#-AC-7	Gelsenkirchen Senior Note	D	07/01/2018	Interest Capitalization		770,629	770,629	0
D2773#-AD-5	Gelsenkirchen Senior Note	D	07/01/2018	Interest Capitalization		572,548	572,548	0
D2773#-AE-3	Gelsenkirchen Senior Note	D	07/01/2018	Interest Capitalization		336,322	336,322	0
E0534#-AA-4	Applus Services, S.A. Senior Unsecured N	B	07/11/2018	Direct		58,352,417	58,352,417	0
E0534#-AC-0	Applus Services, S.A. Senior Unsecured N	B	07/11/2018	Direct		33,318,289	33,318,289	0
E5444#-AA-2	Futbol Club Barcelona Senior Unsecured N	B	08/28/2018	Direct		39,221,731	39,221,731	0
000000-00-0	Jorge Pork Meat, S.L.U. Senior Unsecured	B	02/21/2018	Direct		24,530,000	24,530,000	0
000000-00-0	Jorge Pork Meat, S.L.U. Senior Unsecured	B	02/21/2018	Direct		14,718,000	14,718,000	0
F1369#-AC-7	Bureau Veritas S.A. Series C Guaranteed	D	05/01/2018	PGIM, Inc.		3,865,838	3,660,000	71,309
F2000#-AE-6	Compagnie des Levures Lesaffre Senior Un	B	09/27/2018	Direct		49,120,000	49,120,000	0
F8158#-AD-5	Savencia S.A. Senior Unsecured Note	B	11/19/2018	Direct		9,812,458	9,812,458	0
F8493@-AG-4	Sodexo Senior Unsecured Note	D	06/27/2018	Direct		24,960,000	24,960,000	0
G0756*-AA-7	BGL Holdings Ltd. Senior Unsecured Note	B	04/04/2018	Direct		9,170,528	9,170,528	0
G1108#-AK-4	The British Land Company plc Senior Unse	B	10/25/2018	Direct		17,355,607	17,355,607	0
G1108#-AL-2	The British Land Company plc Senior Unse	B	10/25/2018	Direct		40,031,581	40,031,581	0
G17508-AA-9	Cairn Homes plc Senior Secured Note	B	07/31/2018	Direct		47,113,600	47,113,600	0
G1895#-AB-1	Carco PRP Limited Senior Secured Note	B	08/28/2018	Direct		2,009,070	2,009,070	0
G1949*-AB-1	Castlegate 740 Limited Sr. Subordinated	B	12/02/2018	Interest Capitalization		280,877	280,877	0
G2270#-AA-6	College or Hall Valence Mary Senior Unse	B	03/09/2018	Direct		14,285,000	14,285,000	0
G3718#-AB-2	The Gap Partnership Bidco Ltd Subordinat	D	12/03/2018	Interest Capitalization		401,934	401,934	0
G3718#-AC-0	The Gap Partnership Bidco Ltd Loan Note	B	12/03/2018	Interest Capitalization		511,662	511,662	0
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	05/01/2018	PGIM, Inc.		6,802,627	6,964,785	11,538
G4003#-AA-6	Governing Body of Charterhouse Senior Un	B	05/15/2018	Direct		49,122,500	49,122,500	0
G4162#-AB-1	Greensands FING PLC Senior Secured Note	B	11/29/2018	Direct		2,117,535	2,117,535	0
G4162#-AC-9	Greensands FING PLC Senior Secured Note	B	11/29/2018	Direct		7,499,974	7,499,974	0
G5207*-AB-9	JPMorgan Japanese Inv Tru plc Senior Sec	B	08/02/2018	Direct		13,630,168	13,630,168	0
G5207*-AD-5	JPMorgan Japanese Inv Tru plc Senior Sec	B	08/02/2018	Direct		4,543,389	4,543,389	0
G5207*-AE-3	JPMorgan Japanese Inv Tru plc Senior Sec	B	08/02/2018	Direct		4,543,389	4,543,389	0
000000-00-0	LEAF II SPC (Lendable Inc.) Promissory N	C	12/28/2018	Direct		1,122,857	1,122,857	5,000
G5561#-AA-7	London Square Developments Ltd Senior Se	B	10/11/2018	Direct		20,700,183	20,700,183	0
G5879*-AA-8	Master Fellows Darwin College Senior Uns	B	03/09/2018	Direct		14,285,000	14,285,000	0
G6135#-AC-8	Milson Bidco Limited Subordinated Note	B	11/22/2018	Interest Capitalization		444,252	444,252	0
G6135#-AD-6	Milson Bidco Limited Loan Note	B	11/22/2018	Interest Capitalization		65,827	65,827	0
G6378#-AB-6	Musgrave Group plc Senior Unsecured Note	B	09/26/2018	Direct		12,031,178	12,031,178	0
G6853@-AE-6	Oxford Brookes University Senior Unsecur	B	08/02/2018	Direct		37,297,955	37,297,955	0
G7996#-AD-2	SEGRO plc Senior Unsecured Note	B	10/12/2018	Direct		3,609,500	3,609,500	0
G8056*-AJ-8	Severn Trent Water Limited Senior Unsecu	B	11/07/2018	Direct		15,192,000	15,192,000	0
G8401*-AJ-0	SSP Financing Ltd Senior Unsecured Note	B	10/15/2018	Direct		3,743,604	3,743,604	0
G8513#-AC-6	Stonewater Funding PLC Senior Secured No	B	11/01/2018	Direct		3,050,000	3,050,000	0
G8679#-AA-0	Tarsus Senior Secured Note	B	12/19/2018	Direct		16,059,984	16,059,984	0
G8879#-AB-6	TimeC 1534 Limited Subordinated Note	B	12/30/2018	Interest Capitalization		366,695	366,695	0
G9305@-AC-8	University of Sussex Senior Unsecured No	B	03/20/2018	Direct		27,238,104	27,238,104	0
G9308@-AB-7	University of Exeter Senior Unsecured No	B	01/29/2018	Direct		74,910,000	74,910,000	0
G9308@-AC-5	University of Exeter Senior Unsecured No	B	01/29/2018	Direct		31,963,700	31,963,700	0
G9385#-AA-3	Vivid Housing Limited Senior Secured Not	B	04/19/2018	Direct		74,792,656	74,792,656	0
G9385#-AB-1	Vivid Housing Limited Senior Secured Not	B	04/19/2018	Direct		31,177,464	31,177,464	0
G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec	D	03/01/2018	Direct		16,365,000	16,365,000	0
G9851#-AA-8	Yorkshire Water Services Ltd Senior Secu	B	09/28/2018	Direct		53,855,476	53,855,476	0
G9851#-AB-6	Yorkshire Water Services Ltd Senior Secu	B	09/28/2018	Direct		17,834,941	17,834,941	0
000000-00-0	Franke Holding AG Senior Unsecured Note	B	12/19/2018	Direct		50,479,556	50,479,556	0
L4670#-AB-0	H.I.G Luxembourg Hldgs 75 Sarl Secured S	B	01/01/2018	Interest Capitalization		(117,012)	(117,012)	0
L7272@-AJ-0	Oriflame Cosmetics Global S.A. Senior Un	B	05/03/2018	Direct		52,150,968	52,150,968	0
N5946*-AA-9	NSI N.V. Senior Unsecured Note	B	01/30/2018	Direct		28,089,152	28,089,152	0
P3596@-AA-3	EVM Energia del Valle de Mex Debt in a P	D	09/24/2018	Direct		28,909,806	28,909,806	0
P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un	D	05/31/2018	Direct		45,000,000	45,000,000	0
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured	D	03/15/2018	Direct		51,500,000	51,500,000	0
P9798*-AB-6	Virutex Ilko S.A. Senior Unsecured Note	D	09/06/2018	Direct		7,000,000	7,000,000	91,146
Q00058-AB-1	AHACS Pty Ltd Senior Unsecured Note	B	06/27/2018	Direct		9,918,421	9,918,421	0
Q0182#-AD-0	Alinta Energy Finance Pty Ltd Senior Uns	B	09/26/2018	Direct		9,420,000	9,420,000	0
000000-00-0	Alinta Energy Finance Pty Ltd Senior Uns	B	09/26/2018	Direct		3,165,000	3,165,000	0
Q3384#-AA-6	Eclipx Group Limited Senior Secured Note	B	07/31/2018	Direct		23,822,623	23,822,623	0
Q7702#-AA-2	Ports of Auckland Limited Senior Unsecur	B	06/21/2018	Direct		20,387,000	20,387,000	0
Q7702#-AB-0	Ports of Auckland Limited Senior Unsecur	B	06/21/2018	Direct		19,684,000	19,684,000	0
Q7702#-AC-8	Ports of Auckland Limited Senior Unsecur	B	06/21/2018	Direct		11,448,004	11,448,004	0
T0296#-AC-2	AMA SpA Senior Secured Note	B	09/19/2018	Direct		22,309,850	22,309,850	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
T0440#-AB-9	Aquafil SpA Senior Unsecured Note	B	09/20/2018	Direct		29,444,483	29,444,483	0
000000-00-0	Fabbrica Italian Sintetici SpA Senior Un	B	01/24/2018	Direct		57,990,000	57,990,000	0
000000-00-0	L'Isolante K-Flex SpA Senior Unsecured N	B	07/27/2018	Direct		18,870,000	18,870,000	0
T6000*-AA-4	Gnutti Carlo SpA Senior Secured Note	B	12/12/2018	Direct		56,965,000	56,965,000	0
000000-00-0	Orsero SpA Senior Unscured Note	B	10/04/2018	Direct		21,736,000	21,736,000	0
Y72570-AN-7	RELIANCE INDS LTD INDIA CORP FOREIGN	D	01/18/2018	Various		3,586,418	3,650,000	18,386
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,914,049,819	13,852,231,008	34,523,889
B8A5AX-3L-7	JPM CORSAIR AMAZON ASSET BACKED		11/08/2018	JP Morgan Securities, Inc		45,829,830	47,154,882	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						45,829,830	47,154,882	0
00120@-AB-9	AES US Wind Generation Holding Debt in a		05/01/2018	PGIM, Inc.		821,161	821,161	3,050
00452@-AB-7	AM LLC Senior Secured Term Loan		04/30/2018	Direct		8,272,000	8,272,000	0
00860*-AA-7	Agilon Energy Holdings II, LLC Senior Se		12/13/2018	Direct		19,950,627	19,950,627	0
04004@-AA-4	Arena Energy, LP Senior Secured Note		12/31/2018	Interest Capitalization		235,124	235,124	0
14081*-AC-7	Carbon California Company, LLC Senior Se		05/01/2018	Direct		20,996,556	20,996,556	0
000000-00-0	HCA-THE HEALTHCARE CO HCA		03/13/2018	Direct		1,425,308	1,420,989	0
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured		09/21/2018	Direct		2,332,800	2,332,800	0
20047#-AC-3	Comm-Works Invt Hldg Co, LLC Senior Secu		04/18/2018	Direct		1,714,286	1,714,286	0
26950@-AB-9	Eagle Creek Hydro Hldngs, LLC Term Loan		09/28/2018	Direct		716,416	716,416	0
27933@-AB-9	EducationDynamics, LLC Senior Secured Re		10/11/2018	Direct		403,867	403,867	0
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		02/16/2018	Direct		1,480,000	1,480,000	0
44667#-AB-4	Huntington Foam, LLC Senior Secured Revo		12/21/2018	Direct		2,481,429	2,481,429	0
44860#-AE-3	Hybrid Design Associates LLC Senior Secu		11/20/2018	Direct		1,903,532	1,903,532	0
000000-00-0	HDC/HW Intermediate Holdings Senior Secu		12/21/2018	Direct		7,994,978	7,994,978	0
000000-00-0	K2 Pure Solutions NoCal Hldg Senior Secu		12/20/2018	Direct		42,333,333	42,333,333	0
50012@-AA-7	Kodiak Gas Services, LLC Senior Secured		12/20/2018	Direct		36,630,212	36,630,212	0
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		04/06/2018	Direct		135,000	135,000	0
68271@-AA-5	One Energy Enterprises LLC Revolver		12/28/2018	Direct		9,507,442	9,507,442	0
73935@-AB-1	The Power-Sonic Corporation Senior Secur		12/21/2018	Direct		2,500,000	2,500,000	0
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		09/25/2018	Direct		314,400	314,400	0
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		12/26/2018	Direct		13,366,518	13,366,518	0
79400@-A*-7	Salary.com, Inc. Senior Secured Note		07/20/2018	Direct		3,500,000	3,500,000	0
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		11/26/2018	Direct		948,750	948,750	0
000000-00-0	USA Compression Partners, LP Senior Secu		11/07/2018	Direct		16,967,531	16,967,531	0
000000-00-0	US GOVT LOCKHEED US GOVT LOCKHEED		12/20/2018	Direct		15,436,593	15,436,593	0
000000-00-0	Worldwide Machinery Senior Secured Revol		12/27/2018	Direct		5,599,004	5,599,004	0
C0065#-AC-9	Acquisition Oil Corporation Senior Secur	A	10/10/2018	Direct		10,000,000	10,000,000	0
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	05/23/2018	Direct		1,382,500	1,382,500	0
C7467#-AD-6	Prairie Providt Res Canada Ltd Senior Se		11/21/2018	Direct		20,000,000	20,000,000	0
D3761#-AA-3	Jahn Gmbh Senior Secured Note	B	12/19/2018	Direct		3,225,263	3,225,263	0
000000-00-0	Aurora Group Holdings (UK) Ltd Senior Se	B	12/20/2018	Direct		14,843,233	14,843,233	0
000000-00-0	Aurora Group Holdings (UK) Ltd Senior Se	B	12/20/2018	Direct		2,283,200	2,283,200	0
000000-00-0	Aurora Group Holdings (UK) Ltd Senior Se	D	12/20/2018	Direct		1,600,000	1,600,000	0
000000-00-0	Aurora Group Holdings (UK) Ltd Senior Se	D	12/20/2018	Direct		1,946,667	1,946,667	0
G4236*-AA-9	HWS 3 Limited Senior Secured Term Loan A	B	04/20/2018	Direct		27,922,447	27,922,447	0
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/26/2018	Direct		5,642,551	5,706,752	79,193
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/26/2018	Direct		1,746,473	1,766,345	24,512
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct		466,435	466,435	0
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct		1,193,733	1,193,733	0
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct		466,435	466,435	0
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct		1,193,733	1,193,733	0
000000-00-0	Premier Oil UK Limited Senior Secured Te	D	04/30/2018	Direct		2,286,925	3,750,000	0
G7547#-AA-2	Revolution Beauty Holdings Ltd Senior Se	B	11/21/2018	Direct		13,617,042	13,617,042	0
G7547#-AB-0	Revolution Beauty Holdings Ltd Senior Se	D	11/21/2018	Direct		6,800,000	6,800,000	0
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	11/30/2018	Direct		1,500,000	1,500,000	0
T7000*-AA-2	Italian Entment Network S.p.A. Senior Se	B	04/27/2018	Direct		14,618,400	14,618,400	0
8299999. Subtotal - Bonds - Bank Loans						352,701,904	352,244,733	106,755
8399997. Total - Bonds - Part 3						17,574,817,847	17,489,283,486	53,045,792
8399998. Total - Bonds - Part 5						2,877,218,464	2,874,418,398	5,606,261
8399999. Total - Bonds						20,452,036,311	20,363,701,884	58,652,053
000000-00-0	BridgeEdu, Inc Preferred Equity Series B		08/09/2018	Direct	332,137.640	250,000	0.00	0
000000-00-0	Point Digital Finance, Inc. Preferred St		11/09/2018	Direct	846,919.000	1,999,999	0.00	0
89148B-8#-1	Tortoise MLP Fund, Inc. Mandatory Redeem		10/16/2018	Direct	880,000.000	22,000,000	0.00	0
89148H-3#-3	Tortoise Pipeline & Energy Fun Mandatory		12/13/2018	Direct	640,000.000	16,000,000	0.00	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Sokanu Interactive, Inc. Preferred Equit	A	05/22/2018	Direct	775,639.000	625,010	0.00	0
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	B	10/24/2018	Interest Capitalization	278,110.670	418,445	0.00	0
G37188-AA-6	Gap Partnership Group Ltd Series A-2 Loa	B	02/28/2018	Interest Capitalization	201,132.520	224,641	0.00	0
G8879#-AA-8	TimeC 1534 Limited Loan Note (Preferred	B	12/30/2018	Interest Capitalization	466,093.570	647,194	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						42,165,289	XXX	0
8999997. Total - Preferred Stocks - Part 3						42,165,289	XXX	0
8999998. Total - Preferred Stocks - Part 5						9,999,997	XXX	0
8999999. Total - Preferred Stocks						52,165,286	XXX	0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/06/2018	Direct	3,798.000	379,800		0
88642R-10-9	Tidewater, Inc. New Common Units		02/08/2018	Direct	30,728.000	749,763		0
000000-00-0	Fosun Tourism Group COM	B	12/07/2018	Direct	15,000,000.000	30,248,423		0
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto	D	04/02/2018	Direct	87,594,951.000	126,720,714		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						158,098,700	XXX	0
000000-00-0	Orchard Street Acres Inc.		06/30/2018	PGIM, Inc.	0.000	86,463,370		0
74408#-10-9	PRUCO Life Insurance Company		12/31/2018	PGIM, Inc.	0.000	5,500,000		0
000000-00-0	Prudential Arizona Reinsurance Universal		12/31/2018	PGIM, Inc.	0.000	395,000,000		0
000000-00-0	Gibraltar Universal Life Reinsurance Company		06/30/2018	PGIM, Inc.	0.000	45,000,000		0
000000-00-0	Rock Rossmarkt SARL		06/30/2018	PGIM, Inc.	0.000	81,884		0
000000-00-0	Rock Oxford SARL		06/30/2018	PGIM, Inc.	0.000	178,403		0
000000-00-0	Rock George V SARL		03/31/2018	PGIM, Inc.	0.000	167,686		0
000000-00-0	Rock Rhine SARL		06/30/2018	PGIM, Inc.	0.000	114,506		0
000000-00-0	Rock Hamburg SARL		06/30/2018	PGIM, Inc.	0.000	233,295		0
000000-00-0	Rock Marty S C SP		09/30/2018	PGIM, Inc.	0.000	66,380,680		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						599,119,824	XXX	0
00771J-63-4	AST BOND PORT		04/27/2018	Prudential Mutual Fund Service	497.980	4,980		0
9299999. Subtotal - Common Stocks - Mutual Funds						4,980	XXX	0
9799997. Total - Common Stocks - Part 3						757,223,504	XXX	0
9799998. Total - Common Stocks - Part 5						49,626,615	XXX	0
9799999. Total - Common Stocks						806,850,119	XXX	0
9899999. Total - Preferred and Common Stocks						859,015,405	XXX	0
9999999 - Totals						21,311,051,716	XXX	58,652,053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2018	Paydown		134,932	134,932	133,372	133,430	0	1,502	0	1,502	0	134,932	0	0	0	2,332	07/15/2042
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		12/01/2018	Paydown		269,412	269,412	284,871	284,475	0	(15,063)	0	(15,063)	0	269,412	0	0	0	5,407	02/20/2044
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2018	Paydown		562,495	562,495	559,375	559,595	0	2,900	0	2,900	0	562,495	0	0	0	17,355	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2018	Paydown		516,951	516,951	514,083	514,302	0	2,649	0	2,649	0	516,951	0	0	0	15,686	05/15/2034
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2018	Paydown		378,905	378,905	409,183	407,845	0	(28,940)	0	(28,940)	0	378,905	0	0	0	7,791	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2018	Paydown		418,319	418,319	439,594	438,365	0	(20,046)	0	(20,046)	0	418,319	0	0	0	7,562	03/20/2042
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		12/01/2018	Paydown		2,295	2,295	2,533	2,523	0	(228)	0	(228)	0	2,295	0	0	0	58	10/20/2039
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		12/01/2018	Paydown		6,044	6,044	6,658	6,627	0	(583)	0	(583)	0	6,044	0	0	0	138	12/20/2039
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		12/01/2018	Paydown		3,428	3,428	3,774	3,759	0	(331)	0	(331)	0	3,428	0	0	0	78	03/20/2040
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		12/01/2018	Paydown		7,375	7,375	8,120	8,087	0	(713)	0	(713)	0	7,375	0	0	0	167	06/20/2040
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		12/01/2018	Paydown		9,337	9,337	10,281	10,240	0	(903)	0	(903)	0	9,337	0	0	0	218	10/20/2040
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2018	Paydown		1,458,631	1,458,631	1,549,502	1,544,933	0	(86,303)	0	(86,303)	0	1,458,631	0	0	0	29,890	10/20/2041
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2018	Paydown		1,584	1,584	1,562	1,570	0	14	0	14	0	1,584	0	0	0	79	07/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2018	Paydown		2,453	2,453	2,550	2,504	0	(52)	0	(52)	0	2,453	0	0	0	81	02/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2018	Paydown		702	702	693	696	0	6	0	6	0	702	0	0	0	27	06/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207 7.000% 12/15/22		07/01/2018	Paydown		3,411	3,411	3,316	3,358	0	53	0	53	0	3,411	0	0	0	129	12/15/2022
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2018	Paydown		1,460	1,460	1,440	1,447	0	12	0	12	0	1,460	0	0	0	56	06/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2018	Paydown		55	55	52	53	0	2	0	2	0	55	0	0	0	2	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689 7.500% 05/15/23		12/01/2018	Paydown		72	72	68	70	0	2	0	2	0	72	0	0	0	1	05/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2018	Paydown		224	224	214	218	0	5	0	5	0	224	0	0	0	9	04/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2018	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	2	03/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2018	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	3	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2018	Paydown		11,046	11,046	11,490	11,301	0	(255)	0	(255)	0	11,046	0	0	0	442	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2018	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	04/15/2023
36203M-RW-2	GNMA 1 POOL NO 353401 8.000% 08/15/25		12/01/2018	Paydown		94	94	98	97	0	(3)	0	(3)	0	94	0	0	0	4	08/15/2025
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2018	Paydown		1,100	1,100	1,085	1,091	0	10	0	10	0	1,100	0	0	0	43	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2018	Paydown		6,530	6,530	6,572	6,548	0	(18)	0	(18)	0	6,530	0	0	0	223	10/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2018	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2018	Paydown		3,304	3,304	3,260	3,277	0	27	0	27	0	3,304	0	0	0	122	06/15/2023
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2018	Paydown		168	168	169	168	0	0	0	0	0	168	0	0	0	7	01/15/2024
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2018	Paydown		707	707	698	701	0	6	0	6	0	707	0	0	0	27	07/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2018	Paydown		23	23	22	22	0	1	0	1	0	23	0	0	0	1	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2018	Paydown		863	863	851	855	0	8	0	8	0	863	0	0	0	33	09/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2018	Paydown		940	940	927	932	0	8	0	8	0	940	0	0	0	36	07/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673 7.000% 07/15/23		12/01/2018	Paydown		430	430	433	431	0	(1)	0	(1)	0	430	0	0	0	17	07/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2018	Paydown		1,854	1,854	1,829	1,838	0	15	0	15	0	1,854	0	0	0	72	10/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425 8.500% 09/15/23		12/01/2018	Paydown		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	2	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		12/01/2018	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	05/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2018	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	04/15/2024
36203W-VK-1	GNMA 1 POOL NO 361618 7.000% 11/15/25		07/01/2018	Paydown		9,916	9,916	10,056	9,984	0	(69)	0	(69)	0	9,916	0	0	0	395	11/15/2025
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2018	Paydown		154	154	159	157	0	(3)	0	(3)	0	154	0	0	0	4	04/15/2024
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2018	Paydown		181	181	179	179	0	2	0	2	0	181	0	0	0	7	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136 7.500% 08/15/23		12/01/2018	Paydown		128	128	129	128	0	(1)	0	(1)	0	128	0	0	0	7	08/15/2023
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2018	Paydown		1,395	1,395	1,376	1,383	0	12	0	12	0	1,395	0	0	0	61	09/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2018	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2018	Paydown		267	267	264	265	0	2	0	2	0	267	0	0	0	10	11/15/2023
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2018	Paydown		9	9	10	10	0	0	0	0	0	9	0	0	0	1	12/15/2024
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2018	Paydown		69	69	65	66	0	2	0	2	0	69	0	0	0	3	01/15/2024
36204F-VJ-0	GNMA POOL NO 368817 7.000% 10/15/23		12/01/2018	Paydown		58	58	58	58	0	1	0	1	0	58	0	0	0	2	10/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347 7.000% 10/15/23		12/01/2018	Paydown		614	614	605	608	0	6	0	6	0	614	0	0	0	24	10/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2018	Paydown		42	42	44	43	0	(1)	0	(1)	0	42	0	0	0	2	09/15/2024
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		12/01/2018	Paydown		40	40	39	39	0	0	0	0	0	40	0	0	0	2	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2018	Paydown		64	64	66	65	0	(1)	0	(1)	0	64	0	0	0	3	06/15/2024
36204L-VX-6	GNMA 1 POOL NO 373330 7.500% 05/15/22		12/01/2018	Paydown		129	129	129	129	0	0	0	0	0	129	0	0	0	5	05/15/2022
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2018	Paydown		121	121	120	120	0	0	0	0	0	121	0	0	0	6	05/15/2024
36204U-09-5	GNMA POOL NO 380380 8.000% 08/15/24		12/01/2018	Paydown		297	297	308	304	0	(6)	0	(6)	0	297	0	0	0	13	08/15/2024
36204Y-U5-0	GNMA POOL NO 384104 7.500% 05/15/24		12/01/2018	Paydown		301	301	300	300	0	1	0	1	0	301	0	0	0	10	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2018	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	06/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2018	Paydown		422	422	439	432	0	(10)	0	(10)	0	422	0	0	0	19	07/15/2025
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2018	Paydown		61	61	63	62	0	(1)	0	(1)	0	61	0	0	0	2	04/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2018	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	07/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2018	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2018	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	3	05/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2018	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	05/15/2024
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2018	Paydown		133	133	132	132	0	0	0	0	0	133	0	0	0	5	07/15/2022
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2018	Paydown		502	502	513	508	0	(7)	0	(7)	0	502	0	0	0	14	04/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2018	Paydown		36	36	37	36	0	(1)	0	(1)	0	36	0	0	0	2	06/15/2024
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2018	Paydown		156	156	162	160	0	(4)	0	(4)	0	156	0	0	0	7	08/15/2024
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2018	Paydown		363	363	376	370	0	(7)	0	(7)	0	363	0	0	0	16	11/15/2024
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2018	Paydown		376	376	391	385	0	(9)	0	(9)	0	376	0	0	0	17	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2018	Paydown		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	2	09/15/2024
36205S-TN-5	GNMA 1 POOL NO 399357 8.000% 09/15/24		12/01/2018	Paydown		31	31	33	32	0	(1)	0	(1)	0	31	0	0	0	2	09/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2018	Paydown		157	157	162	160	0	(3)	0	(3)	0	157	0	0	0	7	08/15/2024
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2018	Paydown		81	81	81	81	0	0	0	0	0	81	0	0	0	3	10/15/2025
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2018	Paydown		363	363	368	366	0	(3)	0	(3)	0	363	0	0	0	14	06/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		12/01/2018	Paydown		156	156	162	160	0	(4)	0	(4)	0	156	0	0	0	7	04/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2018	Paydown		236	236	246	242	0	(6)	0	(6)	0	236	0	0	0	10	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2018	Paydown		122	122	127	125	0	(3)	0	(3)	0	122	0	0	0	5	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		12/01/2018	Paydown		181	181	189	187	0	(5)	0	(5)	0	181	0	0	0	8	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952 8.000% 07/15/25		03/01/2018	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2018	Paydown		140	140	146	144	0	(4)	0	(4)	0	140	0	0	0	6	06/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2018	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	1	11/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2018	Paydown		162	162	168	166	0	(4)	0	(4)	0	162	0	0	0	7	07/15/2025
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2018	Paydown		30	30	31	30	0	(1)	0	(1)	0	30	0	0	0	2	08/15/2025
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2018	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	2	04/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2018	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/15/2030
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2018	Paydown		135	135	131	132	0	3	0	3	0	135	0	0	0	5	01/15/2029
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2018	Paydown		1,302	1,302	1,247	1,257	0	45	0	45	0	1,302	0	0	0	47	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2018	Paydown		59	59	57	57	0	1	0	1	0	59	0	0	0	2	11/15/2027
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2018	Paydown		88	88	86	87	0	1	0	1	0	88	0	0	0	3	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2018	Paydown		1,854	1,854	1,853	1,852	0	2	0	2	0	1,854	0	0	0	66	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2018	Paydown		99	99	97	97	0	2	0	2	0	99	0	0	0	3	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2018	Paydown		34	34	32	32	0	2	0	2	0	34	0	0	0	1	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2018	Paydown		352	352	342	344	0	9	0	9	0	352	0	0	0	13	03/15/2029
36209A-CV-0	GNMA 1 POOL NO 465484 7.500% 09/15/29		02/01/2018	Paydown		496	496	481	484	0	13	0	13	0	496	0	0	0	6	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2018	Paydown		113	113	118	117	0	(4)	0	(4)	0	113	0	0	0	5	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2018	Paydown		1,661	1,661	1,590	1,602	0	59	0	59	0	1,661	0	0	0	61	07/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2018	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	1	08/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2018	Paydown		26	26	25	25	0	1	0	1	0	26	0	0	0	1	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2018	Paydown		1,246	1,246	1,244	1,244	0	2	0	2	0	1,246	0	0	0	58	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2018	Paydown		19	19	19	19	0	1	0	1	0	19	0	0	0	1	03/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2018	Paydown		147	147	141	143	0	5	0	5	0	147	0	0	0	5	04/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2018	Paydown		31	31	29	29	0	1	0	1	0	31	0	0	0	1	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2018	Paydown		1,176	1,176	1,126	1,136	0	40	0	40	0	1,176	0	0	0	42	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2018	Paydown		1,533	1,533	1,468	1,480	0	53	0	53	0	1,533	0	0	0	55	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2018	Paydown		54	54	51	52	0	3	0	3	0	54	0	0	0	2	07/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2018	Paydown		33	33	31	31	0	2	0	2	0	33	0	0	0	1	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2018	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	1	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685 7.000% 05/15/29		12/01/2018	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	1	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2018	Paydown		26	26	26	26	0	1	0	1	0	26	0	0	0	1	06/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2018	Paydown		1,237	1,237	1,171	1,183	0	54	0	54	0	1,237	0	0	0	44	09/15/2028
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2018	Paydown		549	549	527	531	0	19	0	19	0	549	0	0	0	20	02/15/2029
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		12/01/2018	Paydown		1,034	1,034	1,128	1,124	0	(91)	0	(91)	0	1,034	0	0	0	27	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		12/01/2018	Paydown		1,049	1,049	1,144	1,140	0	(92)	0	(92)	0	1,049	0	0	0	26	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		12/01/2018	Paydown		1,803	1,803	1,968	1,959	0	(156)	0	(156)	0	1,803	0	0	0	54	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2018	Paydown		11,933	11,933	13,007	12,943	0	(1,010)	0	(1,010)	0	11,933	0	0	0	294	09/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		12/01/2018	Paydown		5,578	5,578	6,087	6,062	0	(485)	0	(485)	0	5,578	0	0	0	134	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		12/01/2018	Paydown		976	976	1,065	1,061	0	(85)	0	(85)	0	976	0	0	0	24	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2018	Paydown		231,476	231,476	252,747	250,620	0	(19,144)	0	(19,144)	0	231,476	0	0	0	6,070	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2018	Paydown		175,670	175,670	190,456	188,839	0	(13,169)	0	(13,169)	0	175,670	0	0	0	3,631	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2018	Paydown		151,152	151,152	165,909	164,056	0	(12,905)	0	(12,905)	0	151,152	0	0	0	4,680	04/20/2040
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2018	Paydown		268	268	265	265	0	3	0	3	0	268	0	0	0	9	09/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2018	Paydown		692	692	664	669	0	23	0	23	0	692	0	0	0	25	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2018	Paydown		6,228	6,228	6,046	6,079	0	149	0	149	0	6,228	0	0	0	163	01/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		12/01/2018	Paydown		53	53	51	52	0	1	0	1	0	53	0	0	0	2	03/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2018	Paydown		187	187	182	183	0	5	0	5	0	187	0	0	0	7	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2018	Paydown		18	18	17	17	0	1	0	1	0	18	0	0	0	1	04/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2018	Paydown		370	370	359	361	0	9	0	9	0	370	0	0	0	15	05/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007 7.000% 04/15/29		03/01/2018	Paydown		47	47	46	46	0	1	0	1	0	47	0	0	0	1	04/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2018	Paydown		110	110	107	108	0	3	0	3	0	110	0	0	0	4	03/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617 7.500% 01/15/30		12/01/2018	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	1	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2018	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	4	01/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2018	Paydown		391	391	379	381	0	10	0	10	0	391	0	0	0	23	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2018	Paydown		281	281	269	271	0	10	0	10	0	281	0	0	0	10	07/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2018	Paydown		111	111	108	109	0	3	0	3	0	111	0	0	0	2	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2018	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2018	Paydown		8	8	7	7	0	0	0	0	0	8	0	0	0	0	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		12/01/2018	Paydown		37	37	36	36	0	1	0	1	0	37	0	0	0	2	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2018	Paydown		161	161	161	161	0	1	0	1	0	161	0	0	0	6	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2018	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	02/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2018	Paydown		116	116	113	114	0	2	0	2	0	116	0	0	0	4	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2018	Paydown		69	69	68	68	0	1	0	1	0	69	0	0	0	2	03/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2018	Paydown		42	42	40	41	0	1	0	1	0	42	0	0	0	2	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2018	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/15/2029
36210S-PL-6	GNMA 1 POOL NO 500927 6.500% 05/15/29		12/01/2018	Paydown		289	289	277	279	0	11	0	11	0	289	0	0	0	10	05/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2018	Paydown		308	308	299	301	0	8	0	8	0	308	0	0	0	13	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753 7.500% 08/15/29		12/01/2018	Paydown		71	71	68	69	0	2	0	2	0	71	0	0	0	3	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2018	Paydown		447	447	434	436	0	11	0	11	0	447	0	0	0	18	02/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2018	Paydown		41	41	40	40	0	1	0	1	0	41	0	0	0	2	03/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		12/01/2018	Paydown		87	87	83	83	0	4	0	4	0	87	0	0	0	3	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2018	Paydown		1,118	1,118	1,084	1,089	0	29	0	29	0	1,118	0	0	0	42	08/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2018	Paydown		54	54	51	52	0	2	0	2	0	54	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2018	Paydown		49	49	47	47	0	2	0	2	0	49	0	0	0	2	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2018	Paydown		46	46	45	45	0	1	0	1	0	46	0	0	0	2	01/15/2030
36211A-DT-0	GNMA 1 POOL NO 506914 7.000% 05/15/29		12/01/2018	Paydown		133	133	129	130	0	3	0	3	0	133	0	0	0	5	05/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2018	Paydown		256	256	248	250	0	7	0	7	0	256	0	0	0	11	05/15/2029
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2018	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	12/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294 7.500% 08/15/29		03/01/2018	Paydown		271	271	263	264	0	7	0	7	0	271	0	0	0	5	08/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2018	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2018	Paydown		117	117	116	116	0	1	0	1	0	117	0	0	0	4	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2018	Paydown		523	523	500	504	0	19	0	19	0	523	0	0	0	19	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2018	Paydown		99	99	96	96	0	3	0	3	0	99	0	0	0	4	09/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2018	Paydown		61	61	60	61	0	1	0	1	0	61	0	0	0	2	05/15/2030
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2018	Paydown		55	55	55	55	0	1	0	1	0	55	0	0	0	2	08/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		12/01/2018	Paydown		178	178	176	177	0	2	0	2	0	178	0	0	0	7	08/15/2029
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2018	Paydown		57	57	56	56	0	1	0	1	0	57	0	0	0	2	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2018	Paydown		175	175	170	171	0	5	0	5	0	175	0	0	0	8	12/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2018	Paydown		42	42	40	41	0	1	0	1	0	42	0	0	0	2	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2018	Paydown		298	298	289	290	0	8	0	8	0	298	0	0	0	12	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2018	Paydown		74	74	73	73	0	1	0	1	0	74	0	0	0	3	02/15/2030
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2018	Paydown		17	17	16	17	0	0	0	0	0	17	0	0	0	1	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		12/01/2018	Paydown		75	75	74	74	0	1	0	1	0	75	0	0	0	3	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2018	Paydown		160	160	155	156	0	4	0	4	0	160	0	0	0	7	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2018	Paydown		148	148	146	147	0	2	0	2	0	148	0	0	0	6	01/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362156-HA-2	GNMA POOL NO 155125 8.500% 12/15/19		12/01/2018	Paydown		58	58	60	58	0	0	0	0	0	58	0	0	0	3	12/15/2019
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2018	Paydown		73	73	73	73	0	0	0	0	0	73	0	0	0	2	07/15/2023
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2018	Paydown		87	87	84	85	0	3	0	3	0	87	0	0	0	3	06/15/2029
36217S-EX-5	GNMA POOL NO 201850 7.500% 06/15/24		12/01/2018	Paydown		894	894	890	891	0	3	0	3	0	894	0	0	0	37	06/15/2024
36218Y-PX-9	GNMA 1 POOL NO 236338 8.500% 07/15/21		12/01/2018	Paydown		635	635	672	649	0	(14)	0	(14)	0	635	0	0	0	30	07/15/2021
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2018	Paydown		118	118	113	114	0	4	0	4	0	118	0	0	0	4	03/15/2029
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2018	Paydown		1,309	1,309	1,332	1,318	0	(9)	0	(9)	0	1,309	0	0	0	58	08/15/2022
36220V-NB-1	GNMA POOL NO 289386 9.000% 12/15/19		12/01/2018	Paydown		18,447	18,447	17,795	18,224	0	223	0	223	0	18,447	0	0	0	766	12/15/2019
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		12/01/2018	Paydown		993	993	1,036	1,009	0	(16)	0	(16)	0	993	0	0	0	46	12/15/2021
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/03/2018	Paydown		591	591	615	600	0	(9)	0	(9)	0	591	0	0	0	28	07/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2018	Paydown		375	375	383	378	0	(3)	0	(3)	0	375	0	0	0	18	10/15/2021
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2018	Paydown		70	70	73	71	0	(1)	0	(1)	0	70	0	0	0	3	05/15/2021
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2018	Paydown		492	492	512	500	0	(8)	0	(8)	0	492	0	0	0	23	06/15/2021
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2018	Paydown		72	72	75	73	0	(1)	0	(1)	0	72	0	0	0	3	11/15/2021
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2018	Paydown		1,828	1,828	1,859	1,837	0	(9)	0	(9)	0	1,828	0	0	0	82	01/15/2022
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2018	Paydown		202	202	210	205	0	(3)	0	(3)	0	202	0	0	0	9	06/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895 8.500% 07/15/21		10/01/2018	Paydown		97	97	100	98	0	(2)	0	(2)	0	97	0	0	0	6	07/15/2021
36223M-SF-4	GNMA POOL NO 312018 8.500% 07/15/21		12/01/2018	Paydown		229	229	238	233	0	(3)	0	(3)	0	229	0	0	0	11	07/15/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2018	Paydown		69	69	72	70	0	(1)	0	(1)	0	69	0	0	0	3	08/15/2021
36223R-BN-4	GNMA POOL NO 315145 7.500% 03/15/22		12/01/2018	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/15/2022
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2018	Paydown		84	84	85	84	0	0	0	0	0	84	0	0	0	3	09/15/2022
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2018	Paydown		413	413	420	415	0	(3)	0	(3)	0	413	0	0	0	15	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2018	Paydown		165	165	167	166	0	(1)	0	(1)	0	165	0	0	0	6	04/15/2022
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2018	Paydown		2,433	2,433	2,474	2,448	0	(15)	0	(15)	0	2,433	0	0	0	107	01/15/2022
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2018	Paydown		149	149	151	149	0	0	0	0	0	149	0	0	0	6	12/15/2021
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2018	Paydown		974	974	987	978	0	(4)	0	(4)	0	974	0	0	0	40	03/15/2022
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2018	Paydown		732	732	745	737	0	(5)	0	(5)	0	732	0	0	0	32	06/15/2022
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2018	Paydown		2,097	2,097	2,126	2,106	0	(9)	0	(9)	0	2,097	0	0	0	86	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289 8.000% 12/15/21		01/01/2018	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	12/15/2021
36223V-UV-6	GNMA 1 POOL NO 319296 8.000% 01/15/22		12/01/2018	Paydown		6,098	6,098	6,202	6,139	0	(41)	0	(41)	0	6,098	0	0	0	435	01/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2018	Paydown		974	974	987	978	0	(4)	0	(4)	0	974	0	0	0	40	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2018	Paydown		1,854	1,854	1,886	1,867	0	(13)	0	(13)	0	1,854	0	0	0	81	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2018	Paydown		114	114	115	114	0	(1)	0	(1)	0	114	0	0	0	5	10/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716 7.000% 11/15/22		07/01/2018	Paydown		1,492	1,492	1,511	1,499	0	(7)	0	(7)	0	1,492	0	0	0	55	11/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2018	Paydown		1,382	1,382	1,406	1,393	0	(10)	0	(10)	0	1,382	0	0	0	61	07/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2018	Paydown		3,697	3,697	3,760	3,722	0	(26)	0	(26)	0	3,697	0	0	0	144	06/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2018	Paydown		2,074	2,074	2,102	2,082	0	(8)	0	(8)	0	2,074	0	0	0	85	08/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2018	Paydown		438	438	443	439	0	(2)	0	(2)	0	438	0	0	0	17	12/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2018	Paydown		233	233	236	234	0	(1)	0	(1)	0	233	0	0	0	9	11/15/2022
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		12/01/2018	Paydown		1,225	1,225	1,246	1,232	0	(7)	0	(7)	0	1,225	0	0	0	54	04/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2018	Paydown		256	256	259	257	0	(1)	0	(1)	0	256	0	0	0	11	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2018	Paydown		3,111	3,111	3,165	3,133	0	(21)	0	(21)	0	3,111	0	0	0	137	06/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2018	Paydown		387	387	394	390	0	(3)	0	(3)	0	387	0	0	0	19	07/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		12/01/2018	Paydown		285	285	291	288	0	(3)	0	(3)	0	285	0	0	0	13	12/15/2022
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2018	Paydown		296	296	300	297	0	(1)	0	(1)	0	296	0	0	0	12	08/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2018	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	2	10/15/2022
36224J-RC-8	GNMA 1 POOL NO 329983 8.000% 02/15/23		03/01/2018	Paydown		331	331	341	336	0	(5)	0	(5)	0	331	0	0	0	6	02/15/2023
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2018	Paydown		99	99	100	100	0	0	0	0	0	99	0	0	0	4	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		12/01/2018	Paydown		144	144	146	145	0	(1)	0	(1)	0	144	0	0	0	5	12/15/2022
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2018	Paydown		269	269	271	270	0	0	0	0	0	269	0	0	0	10	01/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2018	Paydown		29,077	29,077	28,734	28,854	0	223	0	223	0	29,077	0	0	0	1,195	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2018	Paydown		91	91	94	93	0	(1)	0	(1)	0	91	0	0	0	4	10/15/2022
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2018	Paydown		134	134	136	134	0	(1)	0	(1)	0	134	0	0	0	5	09/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2018	Paydown		1,424	1,424	1,490	1,456	0	(32)	0	(32)	0	1,424	0	0	0	62	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2018	Paydown		174	174	177	175	0	(1)	0	(1)	0	174	0	0	0	7	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2018	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	01/15/2024
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2018	Paydown		83	83	75	79	0	4	0	4	0	83	0	0	0	3	10/15/2022
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2018	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2018	Paydown		122	122	122	122	0	0	0	0	0	122	0	0	0	5	02/15/2023
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		12/01/2018	Paydown		96	96	97	96	0	0	0	0	0	96	0	0	0	4	12/15/2022
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2018	Paydown		24	24	22	23	0	1	0	1	0	24	0	0	0	1	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2018	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	3	04/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2018	Paydown		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	08/15/2024
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2018	Paydown		256	256	249	250	0	6	0	6	0	256	0	0	0	9	04/15/2028
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2018	Paydown		1,490	1,490	1,543	1,525	0	(35)	0	(35)	0	1,490	0	0	0	59	02/15/2025
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2018	Paydown		210	210	219	216	0	(6)	0	(6)	0	210	0	0	0	8	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2018	Paydown		229	229	234	232	0	(3)	0	(3)	0	229	0	0	0	8	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2018	Paydown		29,568	29,568	30,324	30,073	0	(505)	0	(505)	0	29,568	0	0	0	1,393	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2018	Paydown		49	49	50	49	0	0	0	0	0	49	0	0	0	2	11/15/2024
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2018	Paydown		60	60	60	60	0	0	0	0	0	60	0	0	0	2	05/15/2024
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2018	Paydown		69	69	71	70	0	(1)	0	(1)	0	69	0	0	0	3	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2018	Paydown		162	162	169	166	0	(4)	0	(4)	0	162	0	0	0	7	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2018	Paydown		135	135	135	135	0	0	0	0	0	135	0	0	0	5	12/15/2023
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2018	Paydown		114	114	110	111	0	3	0	3	0	114	0	0	0	4	08/15/2029
36225C-4V-5	GNMA 2 POOL NO 080835 3.375% 02/20/34		12/01/2018	Paydown		97,795	97,795	102,400	101,801	0	(4,007)	0	(4,007)	0	97,795	0	0	0	1,527	02/20/2034
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2018	Paydown		3,740	3,740	4,244	4,214	0	(473)	0	(473)	0	3,740	0	0	0	123	08/15/2038
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		12/01/2018	Paydown		2,265	2,265	2,545	2,531	0	(266)	0	(266)	0	2,265	0	0	0	68	08/15/2038
38376U-H6-9	GINNIE MAE I CMO 2.500% 05/20/47		03/09/2018	Merrill Lynch, Pierce Fenner &		2,541,780	3,069,319	2,668,389	2,673,480	0	2,456	0	2,456	0	2,675,936	0	(134,157)	(134,157)	21,528	05/20/2047
912803-AN-3	United States Treasury STRIP		05/15/2018	Maturity		50,000,000	50,000,000	13,917,291	48,793,323	0	1,206,677	0	1,206,677	0	50,000,000	0	0	0	0	05/15/2018
912803-AP-8	United States Treasury STRIP		11/15/2018	Maturity		105,800,000	105,800,000	35,165,233	100,205,983	0	5,594,017	0	5,594,017	0	105,800,000	0	0	0	0	11/15/2018
912803-EN-9	United States Treasury STRIP		12/19/2018	Various		23,390,357	52,300,000	26,949,727	27,783,138	0	417,903	0	417,903	0	28,201,041	0	(4,810,684)	(4,810,684)	0	05/15/2045
912803-EQ-2	United States Treasury STRIP		12/19/2018	Goldman Sachs & Co		1,675,990	3,800,000	1,790,530	1,851,210	0	46,890	0	46,890	0	1,898,100	0	(222,110)	(222,110)	0	11/15/2045
912810-RN-0	UNITED STATES TREASURY TREASURY		02/28/2018	PGIM, Inc.		136,962,650	145,000,000	149,576,563	149,390,295	0	(15,302)	0	(15,302)	0	149,374,993	0	(12,412,343)	(12,412,343)	2,234,082	08/15/2045
912828-2R-0	UNITED STATES TREASURY TREASURY		09/25/2018	Various		276,387,874	294,055,000	290,914,637	290,971,125	0	144,722	0	144,722	0	291,115,847	0	(14,727,974)	(14,727,974)	6,270,919	08/15/2027
912828-A3-4	UNITED STATES TREASURY TREASURY		01/08/2018	RBC Capital Markets		1,393,273	1,400,000	1,383,320	1,396,415	0	85	0	85	0	1,396,500	0	(3,227)	(3,227)	1,923	11/30/2018
912828-HR-4	UNITED STATES TREASURY TREASURY		02/15/2018	Maturity		330,000	330,000	324,122	329,894	0	106	0	106	0	330,000	0	0	0	5,775	02/15/2018
912828-JH-4	UNITED STATES TREASURY TREASURY		08/15/2018	Maturity		32,648,200	32,648,200	33,295,450	32,704,821	0	(56,621)	0	(56,621)	0	32,648,200	0	0	0	1,305,928	08/15/2018
912828-WW-6	UNITED STATES TREASURY TREASURY		01/08/2018	BPN Paribas Securities		48,260,325	48,480,000	48,650,566	48,538,917	0	(756)	0	(756)	0	48,538,161	0	(277,836)	(277,836)	346,803	07/31/2019
912833-KQ-2	UNITED STATES TREASURY STRIP		02/15/2018	Maturity		43,850,000	43,850,000	14,966,090	43,521,109	0	328,891	0	328,891	0	43,850,000	0	0	0	0	02/15/2018
912833-KR-0	UNITED STATES TREASURY STRIP		05/15/2018	Maturity		106,600,000	106,600,000	33,854,286	104,137,614	0	2,462,386	0	2,462,386	0	106,600,000	0	0	0	0	05/15/2018
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2018	Paydown		181,470	181,470	125,102	161,319	0	20,151	0	20,151	0	181,470	0	0	0	7,387	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		11/01/2018	Paydown		5,871	5,871	5,635	5,785	0	86	0	86	0	5,871	0	0	0	202	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		11/01/2018	Paydown		48,088	48,088	43,174	46,784	0	1,304	0	1,304	0	48,088	0	0	0	2,076	10/25/2022
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC		11/01/2018	Paydown		30,495	30,495	25,766	29,381	0	1,114	0	1,114	0	30,495	0	0	0	1,582	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2018	Paydown		9,435	9,435	8,041	9,034	0	401	0	401	0	9,435	0	0	0	385	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		11/01/2018	Paydown		16,513	16,513	15,094	15,952	0	561	0	561	0	16,513	0	0	0	578	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		11/01/2018	Paydown		53,330	53,330	34,143	46,731	0	6,599	0	6,599	0	53,330	0	0	0	3,831	12/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		11/01/2018	Paydown		55,259	55,259	45,431	52,189	0	3,070	0	3,070	0	55,259	0	0	0	1,904	01/01/2024
0599999. Subtotal - Bonds - U.S. Governments						834,897,729	892,389,799	658,627,207	857,519,262	0	9,966,799	0	9,966,799	0	867,486,058	0	(32,588,331)	(32,588,331)	10,316,747	XXX
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE		03/05/2018	Various		570,968	634,837	575,382	620,406	0	539	0	539	(41,793)	602,395	23,243	(31,426)	(8,183)	1,628	06/01/2027
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN		03/02/2018	National Bank Of Canada		2,467,037	2,009,855	2,747,050	2,336,452	0	(1,352)	0	(1,352)	384,732	2,270,563	(449,268)	196,474	(252,794)	18,309	12/01/2045
563469-CL-7	MANITOBA PROV CDA GOVT FOREIGN	A	12/01/2018	Maturity		8,903,000	8,903,000	10,745,461	9,060,584	0	(157,584)	0	(157,584)	0	8,903,000	0	0	0	856,914	12/01/2018
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		01/26/2018	Hong Kong Banking Inc		561,426	442,155	539,406	455,783	0	(59)	0	(59)	80,339	463,257	(72,806)	98,169	25,363	3,323	06/02/2041
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN		01/26/2018	Nesbitt Burns		615,751	494,889	575,114	484,493	0	(7)	0	(7)	91,333	492,485	(83,333)	123,265	39,932	3,680	06/02/2039
68323Z-8T-9	ONTARIO PROV RESIDUAL CORP FOREIGN		01/26/2018	RBC Dominion Securities Inc		883,116	2,003,894	757,993	790,735	0	1,342	0	1,342	(17,409)	805,186	30,518	77,930	108,448	0	06/02/2045
00388W-AD-3	ABU DHABI NATIONAL ENERGY CO GOVT FOREIG	D	01/10/2018	Mizuho Securities USA, Inc.		2,031,250	2,000,000	2,015,000	2,010,680	0	(104)	0	(104)	0	2,010,575	0	20,675	20,675	4,028	06/22/2021
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN	D	04/18/2018	Merrill Lynch,Pierce,Fenner &		4,590,000	4,500,000	4,868,750	4,661,641	0	(18,401)	0	(18,401)	0	4,643,240	0	(53,240)	(53,240)	123,516	08/05/2020
455780-AY-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/17/2018	Maturity		700,000	700,000	637,250	699,443	0	557	0	557	0	700,000	0	0	0	24,063	01/17/2018
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN	D	10/30/2018	Citigroup Capital Markets Inc		141,028	125,000	157,367	155,383	0	(654)	0	(654)	0	154,729	0	(13,700)	(13,700)	6,942	01/24/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46513A-GA-2	STATE OF ISRAEL GOVT FOREIGN	D	11/13/2018	Barclays Capital Inc		2,143,260	2,100,000	2,247,000	2,186,100	0	(15,862)	0	(15,862)	0	2,170,237	0	(26,977)	(26,977)	73,500	06/30/2022
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	D	03/19/2018	Barclays Capital Inc		1,289,904	1,200,000	1,196,304	1,196,518	0	(20)	0	(20)	0	1,196,497	0	93,407	93,407	13,888	06/10/2044
50066A-AF-0	KOREA GAS CORP GOVT FOREIGN	D	07/29/2018	Maturity		5,600,000	5,600,000	5,736,752	5,618,800	0	(18,800)	0	(18,800)	0	5,600,000	0	0	0	161,000	07/29/2018
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	03/20/2018	Deutsche Bank Securities Inc		151,802	140,000	169,575	151,973	0	(1,240)	0	(1,240)	0	150,733	0	1,069	1,069	6,338	02/11/2020
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN	D	11/13/2018	Royal Bank of Scotland		2,471,920	2,330,000	2,749,400	2,539,090	0	(55,172)	0	(55,172)	0	2,483,918	0	(11,997)	(11,997)	168,876	03/09/2021
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	12/24/2018	Tender (Corp Action)		4,667,390	4,569,000	4,144,859	4,150,861	0	5,371	0	5,371	0	4,483,072	0	184,318	184,318	288,989	10/31/2046
656531-AF-7	NORSK HYDRO A S NOTES 6.700% 01/15/18	D	01/15/2018	Maturity		5,000,000	5,000,000	5,478,250	5,001,994	0	(1,994)	0	(1,994)	0	5,000,000	0	0	0	167,500	01/15/2018
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN	D	03/19/2018	Morgan Stanley & Co, Inc		3,418,375	2,900,000	3,683,500	3,668,459	0	(2,498)	0	(2,498)	0	3,665,961	0	(247,586)	(247,586)	55,734	11/18/2050
715638-BU-5	REPUBLIC OF PERU GOVT FOREIGN	D	10/15/2018	Scotia Capital Markets USA		4,556,250	4,500,000	4,945,500	4,942,224	0	(31,770)	0	(31,770)	0	4,910,454	0	(354,204)	(354,204)	211,922	08/25/2027
71645W-AS-0	PETROBRAS INTL FIN CO GOVT FOREIGN	D	06/06/2018	Tender (Corp Action)		760,000	800,000	1,013,670	993,645	0	(1,992)	0	(1,992)	0	1,015,653	0	(255,653)	(255,653)	70,350	01/27/2041
74727P-AK-7	STATE OF QATAR GOVT FOREIGN	D	04/18/2018	Barclays Capital Inc		13,122,200	12,740,000	14,719,475	13,489,777	0	(108,715)	0	(108,715)	0	13,381,062	0	(258,862)	(258,862)	501,638	01/20/2020
74727P-AT-8	STATE OF QATAR GOVT FOREIGN	D	01/10/2018	Mizuho Securities USA, Inc.		2,941,875	3,000,000	2,977,500	2,984,219	0	126	0	126	0	2,984,345	0	(42,470)	(42,470)	7,917	06/02/2021
78307A-AG-8	RUSSIAN FEDERATION GOVT FOREIGN	D	07/24/2018	Maturity		900,000	900,000	679,500	881,009	0	18,991	0	18,991	0	900,000	0	0	0	99,000	07/24/2018
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	D	09/30/2018	Redemption 100.0000		914,578	914,578	528,591	704,700	0	209,878	0	209,878	0	914,578	0	0	0	51,445	03/31/2030
856899-AA-7	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	05/22/2018	Maturity		11,950,000	11,950,000	11,848,340	11,939,653	0	10,347	0	10,347	0	11,950,000	0	0	0	104,563	05/22/2018
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE	D	01/10/2018	UBS International		2,312,437	2,320,000	2,314,787	2,316,938	0	7	0	7	0	2,316,945	0	(4,508)	(4,508)	10,069	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	03/19/2018	BPN Paribas Securities		1,219,200	1,200,000	1,284,862	1,262,743	0	(1,986)	0	(1,986)	0	1,260,757	0	(41,557)	(41,557)	18,425	05/07/2024
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	D	11/13/2018	JP Morgan Securities, Inc		2,459,907	2,365,000	2,678,363	2,523,163	0	(40,214)	0	(40,214)	0	2,482,949	0	(23,042)	(23,042)	129,287	04/21/2021
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	D	03/20/2018	Deutsche Bank Securities Inc		7,788,750	7,500,000	7,870,140	7,772,536	0	(9,328)	0	(9,328)	0	7,763,209	0	25,541	25,541	200,000	01/22/2024
85771P-AF-9	EQUINOR ASA CORP FOREIGN	D	04/13/2018	Susquehanna Intl Group		4,006,360	4,000,000	4,295,080	4,144,296	0	(10,085)	0	(10,085)	0	4,134,211	0	(127,851)	(127,851)	92,400	01/23/2022
87164K-AA-2	SYNGENTA FINANCE AG CORP FOREIGN	D	04/24/2018	Various		16,991,378	17,805,000	18,000,421	17,895,381	0	(6,041)	0	(6,041)	0	17,889,340	0	(897,963)	(897,963)	317,964	03/28/2022
87973P-AC-8	TEMASEK FINANCIAL I LTD GOVT FOREIGN	D	11/13/2018	Market Axess		1,146,204	1,200,000	1,135,860	1,160,511	0	6,361	0	6,361	0	1,166,872	0	(20,668)	(20,668)	37,367	01/23/2023
J2615Q-M8-5	JAPAN TREASURY DISC BILL GOVT FOREIGN	B	04/10/2018	Nomura Securities Intl		49,012,519	46,711,510	48,801,810	46,874,059	0	(322,963)	0	(322,963)	683,922	48,995,740	1,760,722	16,778	1,777,500	637,571	03/20/2020
M81805-AT-6	STATE OF QATAR GOVT FOREIGN	D	01/10/2018	Mizuho Securities USA, Inc.		2,098,000	2,000,000	2,180,200	2,158,555	0	(1,124)	0	(1,124)	0	2,157,431	0	(59,431)	(59,431)	43,000	01/20/2022
Y4949F-AQ-8	KR Southern Pwr GOVT FOREIGN	D	02/05/2018	Maturity		3,400,000	3,400,000	3,418,972	3,401,219	0	(1,219)	0	(1,219)	0	3,400,000	0	0	0	31,875	02/05/2018
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN	D	11/13/2018	HSBC Securities (USA) Inc		1,750,156	1,800,000	1,740,744	1,764,500	0	3,946	0	3,946	0	1,768,446	0	(18,290)	(18,290)	41,391	09/14/2022
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	11/30/2018	Settlement Process		79,960	0	0	0	0	0	0	0	0	79,960	0	0	0	0	12/31/2018
1099999. Subtotal - Bonds - All Other Governments						173,616,001	170,758,718	179,458,228	172,998,523	0	(551,719)	0	(551,719)	1,181,124	175,267,800	1,209,076	(1,651,799)	(442,723)	4,584,412	XXX
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN		11/01/2018	Call 100.0000		3,545,000	3,545,000	3,545,000	3,545,000	0	0	0	0	0	3,545,000	0	0	0	159,631	11/01/2025
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,545,000	3,545,000	3,545,000	3,545,000	0	0	0	0	0	3,545,000	0	0	0	159,631	XXX
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2018	Redemption 100.0000		189,303	189,303	132,447	143,163	0	46,140	0	46,140	0	189,303	0	0	0	5,952	02/01/2034
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN		03/20/2018	JP Morgan Securities, Inc		2,279,580	2,000,000	2,211,980	2,162,873	0	(2,832)	0	(2,832)	0	2,160,041	0	119,539	119,539	76,401	07/01/2034
914367-DH-7	UNIVERSITY OF KANSAS HOSP AUTH CORPORATE		03/19/2018	Citigroup Capital Markets Inc		10,681,853	10,585,000	10,492,690	10,498,464	0	840	0	840	0	10,499,304	0	182,549	182,549	235,222	09/01/2040
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,150,736	12,774,303	12,837,117	12,804,500	0	44,148	0	44,148	0	12,848,648	0	302,088	302,088	317,575	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B CORPORATE		09/17/2018	Call 100.0000		795,000	795,000	803,952	802,277	0	(410)	0	(410)	0	801,866	0	(6,866)	(6,866)	25,146	09/15/2025
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L		11/09/2018	Call 100.0000		2,829,570	2,726,368	2,753,632	2,749,004	0	(1,385)	0	(1,385)	0	2,850,821	0	(21,251)	(21,251)	104,432	12/12/2029
09126#-AA-4	Birmingham U.S. Treasury Credit-Tenant L		10/12/2018	Redemption 100.0000		115,233	115,233	116,386	116,190	0	(957)	0	(957)	0	115,233	0	0	0	2,239	12/12/2029
130178-JD-9	CALIFORNIA EDL FACS AUTH REV CORPORATE M		03/14/2018	Jefferies & Co, Inc		4,634,472	3,700,000	4,527,209	4,500,646	0	(5,128)	0	(5,128)	0	4,495,519	0	138,953	138,953	93,014	03/15/2039
160853-TH-0	CHARLOTTE-MECKLENBERG HOSP AUT CORPORATE		07/10/2018	Citigroup Capital Markets Inc		4,112,360	4,000,000	4,174,360	4,155,839	0	(8,986)	0	(8,986)	0	4,146,854	0	(34,494)	(34,494)	158,667	01/15/2045
18085P-QR-8	CLARK CO NV ARPT REV CORPORATE MUNI		03/19/2018	Janney Montgomery Scott Inc.		11,183,300	10,000,000	11,430,100	11,324,481	0	(9,869)	0	(9,869)	0	11,314,612	0	(131,312)	(131,312)	361,111	07/01/2040
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2018	Paydown		46	46	48	47	0	(1)	0	(1)	0	46	0	0	0	2	02/01/2023
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		12/01/2018	Paydown		721	721	741	734	0	(12)	0	(12)	0	721	0	0	0	30	11/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128F4-6F-3	FHLMC POOL NO D65370 6.500% 11/01/25		10/01/2018	Paydown		637	637	629	631	0	6	0	6	0	637	0	0	0	23	11/01/2025
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2018	Paydown		58	58	60	60	0	(1)	0	(1)	0	58	0	0	0	4	04/01/2026
3128JM-FV-4	FHLMC POOL NO 1B2079 3.783% 01/01/35		12/01/2018	Paydown		52,130	52,130	55,802	55,516	0	(3,387)	0	(3,387)	0	52,130	0	0	0	361	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354 4.316% 04/01/37		12/01/2018	Paydown		80,819	80,819	87,135	86,766	0	(5,947)	0	(5,947)	0	80,819	0	0	0	1,545	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578 4.466% 10/01/35		12/01/2018	Paydown		329,369	329,369	347,606	345,832	0	(16,463)	0	(16,463)	0	329,369	0	0	0	7,002	10/01/2035
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2018	Paydown		15,616	15,616	15,333	15,352	0	264	0	264	0	15,616	0	0	0	459	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2018	Paydown		539,332	539,332	533,349	533,710	0	5,622	0	5,622	0	539,332	0	0	0	13,583	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2018	Paydown		156,947	156,947	155,205	155,302	0	1,645	0	1,645	0	156,947	0	0	0	3,986	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2018	Paydown		200,928	200,928	201,097	201,137	0	(209)	0	(209)	0	200,928	0	0	0	6,025	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2018	Paydown		233,856	233,856	231,244	231,437	0	2,419	0	2,419	0	233,856	0	0	0	11,861	05/01/2036
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2018	Paydown		6,598	6,598	7,297	7,245	0	(647)	0	(647)	0	6,598	0	0	0	217	10/01/2037
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2018	Paydown		144,593	144,593	147,194	146,947	0	(2,355)	0	(2,355)	0	144,593	0	0	0	3,723	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2018	Paydown		965,344	965,344	946,037	947,719	0	17,625	0	17,625	0	965,344	0	0	0	26,356	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2018	Paydown		150,081	150,081	147,302	147,494	0	2,586	0	2,586	0	150,081	0	0	0	3,901	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2018	Paydown		160,172	160,172	171,434	170,660	0	(10,487)	0	(10,487)	0	160,172	0	0	0	4,008	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2018	Paydown		33,962	33,962	32,890	32,963	0	998	0	998	0	33,962	0	0	0	1,059	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2018	Paydown		923,130	923,130	912,890	913,535	0	9,595	0	9,595	0	923,130	0	0	0	35,228	04/01/2036
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		12/01/2018	Paydown		92,439	92,439	99,906	96,167	0	(3,728)	0	(3,728)	0	92,439	0	0	0	2,233	07/01/2021
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2018	Paydown		1,212,839	1,212,839	1,255,999	1,253,192	0	(40,353)	0	(40,353)	0	1,212,839	0	0	0	30,983	11/01/2036
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2018	Paydown		80,175	80,175	83,664	83,386	0	(3,210)	0	(3,210)	0	80,175	0	0	0	2,187	07/01/2037
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2018	Paydown		159,610	159,610	156,517	156,666	0	2,943	0	2,943	0	159,610	0	0	0	4,438	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2018	Paydown		25,255	25,255	26,354	26,278	0	(1,024)	0	(1,024)	0	25,255	0	0	0	796	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2018	Paydown		32,331	32,331	33,738	33,635	0	(1,304)	0	(1,304)	0	32,331	0	0	0	1,289	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2018	Paydown		1,945,781	1,945,781	2,075,935	2,067,942	0	(122,162)	0	(122,162)	0	1,945,781	0	0	0	46,159	07/01/2040
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2018	Paydown		831,097	831,097	856,521	854,713	0	(23,616)	0	(23,616)	0	831,097	0	0	0	16,743	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2018	Paydown		717,034	717,034	740,898	739,334	0	(22,300)	0	(22,300)	0	717,034	0	0	0	15,276	04/01/2041
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/01/2018	Paydown		189,892	189,892	189,536	189,541	0	351	0	351	0	189,892	0	0	0	3,245	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		12/01/2018	Paydown		764,430	764,430	777,449	776,513	0	(12,084)	0	(12,084)	0	764,430	0	0	0	12,837	09/01/2042
3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43		12/01/2018	Paydown		278,804	278,804	291,873	291,328	0	(12,524)	0	(12,524)	0	278,804	0	0	0	5,118	08/01/2043
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2018	Paydown		15,930	15,930	14,953	15,044	0	886	0	886	0	15,930	0	0	0	468	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2018	Paydown		1,197,675	1,197,675	1,173,815	1,176,009	0	21,666	0	21,666	0	1,197,675	0	0	0	32,945	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2018	Paydown		534,715	534,715	524,021	524,920	0	9,795	0	9,795	0	534,715	0	0	0	15,133	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2018	Paydown		189,803	189,803	182,760	183,283	0	6,520	0	6,520	0	189,803	0	0	0	5,728	03/01/2036
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2018	Paydown		73,925	73,925	76,917	76,711	0	(2,786)	0	(2,786)	0	73,925	0	0	0	1,331	04/01/2042
3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45		12/01/2018	Paydown		1,068,076	1,068,076	1,114,387	1,113,373	0	(45,298)	0	(45,298)	0	1,068,076	0	0	0	19,841	10/01/2045
3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46		12/01/2018	Paydown		639,227	639,227	673,024	672,434	0	(33,207)	0	(33,207)	0	639,227	0	0	0	11,724	04/01/2046
3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46		12/01/2018	Paydown		7,984,914	7,984,914	8,032,379	8,031,064	0	(46,151)	0	(46,151)	0	7,984,914	0	0	0	133,676	11/01/2046
3128MJ-YM-6	FHLMC POOL NO G08715 3.000% 08/01/46		12/01/2018	Paydown		959,014	959,014	993,478	992,481	0	(33,467)	0	(33,467)	0	959,014	0	0	0	15,840	08/01/2046
3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46		12/01/2018	Paydown		812,867	812,867	843,858	842,995	0	(30,127)	0	(30,127)	0	812,867	0	0	0	13,363	09/01/2046
3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46		12/01/2018	Paydown		1,026,603	1,026,603	1,063,336	1,062,351	0	(35,748)	0	(35,748)	0	1,026,603	0	0	0	16,988	10/01/2046
3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46		12/01/2018	Paydown		471,005	471,005	469,239	469,267	0	1,738	0	1,738	0	471,005	0	0	0	7,778	12/01/2046
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47		12/01/2018	Paydown		491,884	491,884	492,451	492,434	0	(550)	0	(550)	0	491,884	0	0	0	8,172	01/01/2047
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47		12/01/2018	Paydown		2,086,452	2,086,452	2,092,483	2,092,434	0	(5,983)	0	(5,983)	0	2,086,452	0	0	0	34,676	02/01/2047
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		12/01/2018	Paydown		45,691	45,691	45,354	45,507	0	184	0	184	0	45,691	0	0	0	1,331	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050 3.546% 02/01/35		12/01/2018	Paydown		44,098	44,098	47,211	46,948	0	(2,850)	0	(2,850)	0	44,098	0	0	0	771	02/01/2035
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		12/01/2018	Paydown		60,678	60,678	65,611	62,545	0	(1,867)	0	(1,867)	0	60,678	0	0	0	1,843	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		12/01/2018	Paydown		53,075	53,075	57,389	54,966	0	(1,891)	0	(1,891)	0	53,075	0	0	0	1,501	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		12/01/2018	Paydown		56,360	56,360	60,913	58,397	0	(2,037)	0	(2,037)	0	56,360	0	0	0	1,212	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		12/01/2018	Paydown		94,879	94,879	102,294	98,325	0	(3,447)	0	(3,447)	0	94,879	0	0	0	2,480	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		12/01/2018	Paydown		43,710	43,710	47,263	45,116	0	(1,406)	0	(1,406)	0	43,710	0	0	0	1,348	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		12/01/2018	Paydown		37,770	37,770	40,841	38,887	0	(1,116)	0	(1,116)	0	37,770	0	0	0	1,059	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		12/01/2018	Paydown		42,698	42,698	46,169	44,011	0	(1,313)	0	(1,313)	0	42,698	0	0	0	1,299	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2018	Paydown		121,722	121,722	131,478	127,362	0	(5,640)	0	(5,640)	0	121,722	0	0	0	3,064	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2018	Paydown		18,227	18,227	19,636	19,125	0	(898)	0	(898)	0	18,227	0	0	0	512	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2018	Paydown		21,863	21,863	23,553	22,985	0	(1,122)	0	(1,122)	0	21,863	0	0	0	544	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2018	Paydown		378,493	378,493	407,752	395,756	0	(17,264)	0	(17,264)	0	378,493	0	0	0	9,571	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2018	Paydown		186,787	186,787	201,226	195,680	0	(8,894)	0	(8,894)	0	186,787	0	0	0	5,307	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2018	Paydown		176,148	176,148	187,585	183,983	0	(7,835)	0	(7,835)	0	176,148	0	0	0	4,097	09/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2018	Paydown		197,547	197,547	210,374	206,926	0	(9,379)	0	(9,379)	0	197,547	0	0	0	3,996	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2018	Paydown		514,934	514,934	548,370	538,599	0	(23,664)	0	(23,664)	0	514,934	0	0	0	13,397	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2018	Paydown		89,455	89,455	95,264	93,525	0	(4,070)	0	(4,070)	0	89,455	0	0	0	2,203	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2018	Paydown		193,808	193,808	206,392	202,864	0	(9,056)	0	(9,056)	0	193,808	0	0	0	4,022	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2018	Paydown		172,097	172,097	181,510	178,885	0	(6,788)	0	(6,788)	0	172,097	0	0	0	3,268	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2018	Paydown		273,437	273,437	288,394	283,972	0	(10,535)	0	(10,535)	0	273,437	0	0	0	5,417	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2018	Paydown		326,296	326,296	344,144	338,382	0	(12,085)	0	(12,085)	0	326,296	0	0	0	6,813	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2018	Paydown		189,123	189,123	194,796	193,146	0	(4,023)	0	(4,023)	0	189,123	0	0	0	3,775	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174 4.484% 07/01/36		12/01/2018	Paydown		81,256	81,256	87,260	86,895	0	(5,639)	0	(5,639)	0	81,256	0	0	0	1,793	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2018	Paydown		7,018	7,018	6,885	6,973	0	45	0	45	0	7,018	0	0	0	334	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/17/2018	Paydown		690	690	677	684	0	6	0	6	0	690	0	0	0	10	09/15/2021
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2018	Paydown		7,692	7,692	7,863	7,853	0	(161)	0	(161)	0	7,692	0	0	0	279	08/01/2038
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2018	Paydown		110,446	110,446	120,185	119,666	0	(9,221)	0	(9,221)	0	110,446	0	0	0	4,138	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2018	Paydown		5,391	5,391	5,339	5,346	0	45	0	45	0	5,391	0	0	0	197	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2018	Paydown		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	2	03/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2018	Paydown		609	609	626	618	0	(9)	0	(9)	0	609	0	0	0	22	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2018	Paydown		70	70	68	69	0	1	0	1	0	70	0	0	0	3	02/01/2023
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2018	Paydown		110	110	114	112	0	(2)	0	(2)	0	110	0	0	0	5	07/01/2024
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2018	Paydown		786	786	751	757	0	29	0	29	0	786	0	0	0	27	11/01/2028
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2018	Paydown		49,089	49,089	47,438	47,605	0	1,483	0	1,483	0	49,089	0	0	0	1,303	03/01/2034
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2018	Paydown		931	931	927	927	0	4	0	4	0	931	0	0	0	28	11/01/2031
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2018	Paydown		1,296,413	1,296,413	1,244,354	1,250,402	0	46,011	0	46,011	0	1,296,413	0	0	0	32,344	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2018	Paydown		74,855	74,855	72,338	72,577	0	2,278	0	2,278	0	74,855	0	0	0	2,151	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2018	Paydown		740,044	740,044	782,423	779,660	0	(39,616)	0	(39,616)	0	740,044	0	0	0	13,364	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		12/01/2018	Paydown		405,699	405,699	395,430	396,040	0	9,659	0	9,659	0	405,699	0	0	0	6,570	03/01/2043
31292S-A9-1	FHLMC POOL NO C09032 3.500% 02/01/43		12/01/2018	Paydown		401,821	401,821	422,665	421,637	0	(19,816)	0	(19,816)	0	401,821	0	0	0	7,743	02/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2018	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	08/01/2028
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2018	Paydown		32,962	32,962	35,167	35,058	0	(2,096)	0	(2,096)	0	32,962	0	0	0	758	02/01/2040
31293H-SW-4	FHLMC GOLD POOL NO C20533		12/01/2018	Paydown		112	112	112	112	0	0	0	0	0	112	0	0	0	4	01/01/2029
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2018	Paydown		468	468	475	474	0	(6)	0	(6)	0	468	0	0	0	11	07/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2018	Paydown		686,113	686,113	704,981	703,337	0	(17,224)	0	(17,224)	0	686,113	0	0	0	17,417	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2018	Paydown		70,340	70,340	70,505	70,483	0	(143)	0	(143)	0	70,340	0	0	0	1,684	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2018	Paydown		246,056	246,056	251,208	250,844	0	(4,788)	0	(4,788)	0	246,056	0	0	0	5,682	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2018	Paydown		740,434	740,434	789,962	787,254	0	(46,820)	0	(46,820)	0	740,434	0	0	0	16,217	07/01/2040
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2018	Paydown		476,014	476,014	507,855	505,980	0	(29,966)	0	(29,966)	0	476,014	0	0	0	11,426	07/01/2040
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2018	Paydown		392,033	392,033	420,570	418,528	0	(26,495)	0	(26,495)	0	392,033	0	0	0	13,105	09/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2018	Paydown		331,373	331,373	345,197	344,461	0	(13,088)	0	(13,088)	0	331,373	0	0	0	5,326	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2018	Paydown		328,431	328,431	332,999	332,645	0	(4,214)	0	(4,214)	0	328,431	0	0	0	6,501	04/01/2041
3129AF-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2018	Paydown		5,592	5,592	6,237	6,135	0	(543)	0	(543)	0	5,592	0	0	0	184	10/01/2029
3129AK-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		12/01/2018	Paydown		42,869	42,869	45,812	43,618	0	(748)	0	(748)	0	42,869	0	0	0	939	06/01/2019
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		12/01/2018	Paydown		15,725	15,725	16,804	15,963	0	(238)	0	(238)	0	15,725	0	0	0	379	04/01/2019
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2018	Paydown		5,991	5,991	5,790	5,806	0	185	0	185	0	5,991	0	0	0	182	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2018	Paydown		7,468	7,468	7,010	7,052	0	417	0	417	0	7,468	0	0	0	204	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2018	Paydown		220,243	220,243	211,399	212,204	0	8,039	0	8,039	0	220,243	0	0	0	5,915	05/01/2034
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		12/01/2018	Paydown		33,069	33,069	35,758	33,932	0	(863)	0	(863)	0	33,069	0	0	0	1,036	03/01/2020
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		12/01/2018	Paydown		56,612	56,612	60,540	57,847	0	(1,235)	0	(1,235)	0	56,612	0	0	0	1,178	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		12/01/2018	Paydown		29,632	29,632	31,688	30,337	0	(705)	0	(705)	0	29,632	0	0	0	725	12/01/2019
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		12/01/2018	Paydown		122,537	122,537	132,186	126,042	0	(3,505)	0	(3,505)	0	122,537	0	0	0	3,047	05/01/2020
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		12/01/2018	Paydown		36,812	36,812	39,711	37,920	0	(1,108)	0	(1,108)	0	36,812	0	0	0	887	07/01/2020
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		12/01/2018	Paydown		130,256	130,256	140,513	134,205	0	(3,950)	0	(3,950)	0	130,256	0	0	0	2,611	07/01/2020
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		12/01/2018	Paydown		41,635	41,635	44,914	43,024	0	(1,389)	0	(1,389)	0	41,635	0	0	0	999	07/01/2020
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		12/01/2018	Paydown		15,377	15,377	16,666	16,528	0	(1,151)	0	(1,151)	0	15,377	0	0	0	379	06/01/2034
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2018	Paydown		16,532	16,532	18,139	17,832	0	(1,300)	0	(1,300)	0	16,532	0	0	0	498	11/01/2029
31298T-R3-8	FHLMC GOLD POOL NO C56806		12/01/2018	Paydown		14	14	15	15	0	0	0	0	0	14	0	0	0	1	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2018	Paydown		209	209	212	211	0	(3)	0	(3)	0	209	0	0	0	7	09/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312		12/01/2018	Paydown		8,130	8,130	8,096	8,099	0	31	0	31	0	8,130	0	0	0	416	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2018	Paydown		2,022	2,022	2,014	2,015	0	8	0	8	0	2,022	0	0	0	60	11/01/2031
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		12/01/2018	Paydown		253,534	253,534	260,585	260,194	0	(6,660)	0	(6,660)	0	253,534	0	0	0	4,963	02/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2018	Paydown		1,976,850	1,976,850	2,010,576	2,008,331	0	(31,481)	0	(31,481)	0	1,976,850	0	0	0	30,405	08/01/2042
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		12/01/2018	Paydown		372,011	372,011	391,425	390,581	0	(18,570)	0	(18,570)	0	372,011	0	0	0	6,861	11/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		12/01/2018	Paydown		200,257	200,257	205,514	205,224	0	(4,967)	0	(4,967)	0	200,257	0	0	0	4,062	07/01/2043
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46		12/01/2018	Paydown		280,585	280,585	279,533	279,548	0	1,037	0	1,037	0	280,585	0	0	0	4,629	10/01/2046
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45		12/01/2018	Paydown		1,307,399	1,307,399	1,367,749	1,365,651	0	(58,252)	0	(58,252)	0	1,307,399	0	0	0	25,371	10/01/2045
3132QL-XG-3	FHLMC POOL NO Q30678 3.500% 01/01/45		12/01/2018	Paydown		892,003	892,003	936,324	934,680	0	(42,677)	0	(42,677)	0	892,003	0	0	0	18,378	01/01/2045
3132QQ-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45		12/01/2018	Paydown		217,697	217,697	222,459	222,215	0	(4,518)	0	(4,518)	0	217,697	0	0	0	4,097	06/01/2045
3132QQ-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45		12/01/2018	Paydown		149,339	149,339	153,399	153,186	0	(3,847)	0	(3,847)	0	149,339	0	0	0	2,995	06/01/2045
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45		12/01/2018	Paydown		438,977	438,977	459,348	458,628	0	(19,651)	0	(19,651)	0	438,977	0	0	0	7,855	07/01/2045
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45		12/01/2018	Paydown		89,424	89,424	92,456	92,334	0	(2,910)	0	(2,910)	0	89,424	0	0	0	1,610	07/01/2045
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45		12/01/2018	Paydown		223,799	223,799	232,611	232,283	0	(8,485)	0	(8,485)	0	223,799	0	0	0	4,283	09/01/2045
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45		12/01/2018	Paydown		1,237,530	1,237,530	1,254,731	1,254,049	0	(16,519)	0	(16,519)	0	1,237,530	0	0	0	18,805	11/01/2045
3132WJ-FD-8	FHLMC POOL NO Q44663 3.000% 11/01/46		12/01/2018	Paydown		4,192,403	4,192,403	4,211,072	4,210,820	0	(18,417)	0	(18,417)	0	4,192,403	0	0	0	69,641	11/01/2046
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45		12/01/2018	Paydown		242,933	242,933	252,309	252,050	0	(9,117)	0	(9,117)	0	242,933	0	0	0	4,618	08/01/2045
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2018	Paydown		15	15	14	14	0	0	0	0	0	15	0	0	0	0	02/01/2023
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2018	Paydown		929	929	957	946	0	(18)	0	(18)	0	929	0	0	0	38	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2018	Paydown		204	204	206	205	0	(1)	0	(1)	0	204	0	0	0	5	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2018	Paydown		143	143	147	146	0	(2)	0	(2)	0	143	0	0	0	6	12/01/2024
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2018	Paydown		235	235	241	239	0	(4)	0	(4)	0	235	0	0	0	11	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2018	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2018	Paydown		35	35	36	35	0	(1)	0	(1)	0	35	0	0	0	1	09/01/2026
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B		06/15/2018	Paydown		1,116	1,116	1,048	1,105	0	11	0	11	0	1,116	0	0	0	23	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D		12/15/2018	Paydown		2,799	2,799	2,681	2,770	0	29	0	29	0	2,799	0	0	0	129	02/15/2020
31349U-HL-5	FHLMC POOL NO 782935 3.662% 12/01/34		12/01/2018	Paydown		156,467	156,467	167,576	166,436	0	(9,969)	0	(9,969)	0	156,467	0	0	0	2,154	12/01/2034
31356D-K7-0	FHLMC GOLD POOL NO D51218		07/01/2018	Paydown		1,161	1,161	1,187	1,174	0	(13)	0	(13)	0	1,161	0	0	0	49	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2018	Paydown		298	298	297	297	0	1	0	1	0	298	0	0	0	11	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635		12/01/2018	Paydown		451	451	450	449	0	1	0	1	0	451	0	0	0	17	04/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2018	Paydown		52	52	51	52	0	1	0	1	0	52	0	0	0	2	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2018	Paydown		180	180	175	177	0	3	0	3	0	180	0	0	0	7	06/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2018	Paydown		912	912	909	909	0	3	0	3	0	912	0	0	0	37	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2018	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	08/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2018	Paydown		1	1	39	39	0	(37)	0	(37)	0	1	0	0	0	6	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2018	Paydown		46,042	46,042	44,833	45,577	0	464	0	464	0	46,042	0	0	0	1,215	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2018	Paydown		5,988	5,988	6,665	6,694	0	(706)	0	(706)	0	5,988	0	0	0	221	03/25/2031
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D		09/01/2018	Paydown		2,828	2,828	2,711	2,806	0	22	0	22	0	2,828	0	0	0	79	12/25/2018
31361 4-3X-5	FNMA POOL NO 050314 10.000% 06/01/20		12/01/2018	Paydown		39	39	43	40	0	(1)	0	(1)	0	39	0	0	0	2	06/01/2020
31362T-JH-7	FNMA POOL NO 070464 10.000% 01/01/20		12/01/2018	Paydown		61	61	66	62	0	(1)	0	(1)	0	61	0	0	0	3	01/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2018	Paydown		6,515	6,515	5,122	4,602	0	1,914	0	1,914	0	6,515	0	0	0	0	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2018	Paydown		0	0	1,119	1,941	0	(1,941)	0	(1,941)	0	0	0	0	0	258	11/25/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2018	Paydown		121	121	118	119	0	2	0	2	0	121	0	0	0	5	01/01/2023
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2018	Paydown		194	194	199	196	0	(2)	0	(2)	0	194	0	0	0	8	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2018	Paydown		82	82	80	81	0	1	0	1	0	82	0	0	0	3	11/01/2022
31367Y-CN-5	FNMA POOL NO 182877 10.000% 07/01/18		04/01/2018	Paydown		227	227	244	227	0	0	0	0	0	227	0	0	0	5	07/01/2018
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2018	Paydown		413	413	424	418	0	(5)	0	(5)	0	413	0	0	0	17	11/01/2022
31368H-A8-6	FNMA POOL NO 190031 8.000% 12/01/19		01/01/2018	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2019
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2018	Paydown		105	105	101	103	0	3	0	3	0	105	0	0	0	3	11/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2018	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	1	02/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2018	Paydown		128	128	131	130	0	(2)	0	(2)	0	128	0	0	0	6	08/01/2023
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2018	Paydown		32,818	32,818	35,192	35,006	0	(2,187)	0	(2,187)	0	32,818	0	0	0	909	01/01/2036
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2018	Paydown		677	677	642	658	0	19	0	19	0	677	0	0	0	26	12/01/2022
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2018	Paydown		44	44	42	43	0	1	0	1	0	44	0	0	0	2	02/01/2023
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2018	Paydown		87	87	83	85	0	2	0	2	0	87	0	0	0	3	10/01/2023
31371E-TP-0	FNMA POOL NO 249958 7.000% 11/01/22		12/01/2018	Paydown		71	71	69	70	0	1	0	1	0	71	0	0	0	3	11/01/2022
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2018	Paydown		15,154	15,154	14,375	14,643	0	511	0	511	0	15,154	0	0	0	457	05/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2018	Paydown		27	27	28	28	0	0	0	0	0	27	0	0	0	1	12/01/2024
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2018	Paydown		2,732	2,732	2,794	2,773	0	(41)	0	(41)	0	2,732	0	0	0	89	09/01/2025
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2018	Paydown		123	123	123	123	0	0	0	0	0	123	0	0	0	4	05/01/2029
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2018	Paydown		254	254	257	257	0	(3)	0	(3)	0	254	0	0	0	8	05/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2018	Paydown		111,162	111,162	120,923	119,904	0	(8,742)	0	(8,742)	0	111,162	0	0	0	3,093	04/01/2033
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2018	Paydown		520	520	528	527	0	(7)	0	(7)	0	520	0	0	0	14	09/01/2031
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2018	Paydown		882,935	882,935	873,622	874,350	0	8,584	0	8,584	0	882,935	0	0	0	26,611	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2018	Paydown		953,556	953,556	914,892	919,122	0	34,434	0	34,434	0	953,556	0	0	0	24,176	06/01/2034
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2018	Paydown		176,040	176,040	181,940	181,311	0	(5,271)	0	(5,271)	0	176,040	0	0	0	4,907	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2018	Paydown		124,717	124,717	128,897	128,465	0	(3,748)	0	(3,748)	0	124,717	0	0	0	2,618	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2018	Paydown		75,959	75,959	74,745	74,833	0	1,125	0	1,125	0	75,959	0	0	0	2,182	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2018	Paydown		1,064,447	1,064,447	1,042,160	1,043,863	0	20,584	0	20,584	0	1,064,447	0	0	0	28,578	11/01/2035
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2018	Paydown		2,900	2,900	2,751	2,800	0	100	0	100	0	2,900	0	0	0	103	01/01/2024
31372K-F8-8	FNMA POOL NO 274791 6.000% 02/01/24		12/01/2018	Paydown		315	315	302	307	0	9	0	9	0	315	0	0	0	10	02/01/2024
31372V-DQ-6	FNMA POOL NO 283711 7.500% 05/01/24		12/01/2018	Paydown		524	524	538	532	0	(8)	0	(8)	0	524	0	0	0	20	05/01/2024
31373D-NE-1	FNMA POOL NO 290289 8.000% 10/01/24		06/01/2018	Paydown		3,357	3,357	3,444	3,404	0	(46)	0	(46)	0	3,357	0	0	0	131	10/01/2024
31373E-5D-1	FNMA POOL NO 291644 8.000% 09/01/22		04/01/2018	Paydown		2,206	2,206	2,262	2,231	0	(25)	0	(25)	0	2,206	0	0	0	55	09/01/2022
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2018	Paydown		129	129	132	131	0	(2)	0	(2)	0	129	0	0	0	5	09/01/2024
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2018	Paydown		303	303	313	308	0	(6)	0	(6)	0	303	0	0	0	15	12/01/2024
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		12/01/2018	Paydown		323	323	336	331	0	(8)	0	(8)	0	323	0	0	0	16	11/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2018	Paydown		207	207	212	210	0	(3)	0	(3)	0	207	0	0	0	8	09/01/2024
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2018	Paydown		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	2	11/01/2024
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2018	Paydown		500	500	513	508	0	(8)	0	(8)	0	500	0	0	0	21	01/01/2025
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2018	Paydown		102	102	102	102	0	0	0	0	0	102	0	0	0	4	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2018	Paydown		79	79	81	80	0	(1)	0	(1)	0	79	0	0	0	4	10/01/2025
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2018	Paydown		396	396	407	404	0	(7)	0	(7)	0	396	0	0	0	14	01/01/2026
31373V-LD-5	FNMA POOL NO 304624 8.500% 04/01/25		12/01/2018	Paydown		44	44	46	45	0	(1)	0	(1)	0	44	0	0	0	2	04/01/2025
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2018	Paydown		157	157	163	161	0	(4)	0	(4)	0	157	0	0	0	7	06/01/2025
31374C-AU-0	FNMA POOL NO 309719 8.500% 05/01/25		11/01/2018	Paydown		488	488	508	502	0	(14)	0	(14)	0	488	0	0	0	23	05/01/2025
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2018	Paydown		297	297	309	305	0	(8)	0	(8)	0	297	0	0	0	14	05/01/2025
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2018	Paydown		354	354	369	363	0	(9)	0	(9)	0	354	0	0	0	17	06/01/2025
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2018	Paydown		533	533	555	547	0	(14)	0	(14)	0	533	0	0	0	25	06/01/2025
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2018	Paydown		263	263	269	267	0	(5)	0	(5)	0	263	0	0	0	12	08/01/2026
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2018	Paydown		129	129	133	132	0	(3)	0	(3)	0	129	0	0	0	5	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2018	Paydown		220	220	221	220	0	(1)	0	(1)	0	220	0	0	0	7	09/01/2027
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2018	Paydown		1,241	1,241	1,273	1,259	0	(19)	0	(19)	0	1,241	0	0	0	56	07/01/2025
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2018	Paydown		642	642	668	657	0	(15)	0	(15)	0	642	0	0	0	30	07/01/2025
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		12/01/2018	Paydown		303	303	311	308	0	(5)	0	(5)	0	303	0	0	0	8	08/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2018	Paydown		187	187	192	190	0	(3)	0	(3)	0	187	0	0	0	8	08/01/2025
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2018	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2018	Paydown		332	332	340	338	0	(7)	0	(7)	0	332	0	0	0	14	06/01/2028
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2018	Paydown		254	254	260	257	0	(3)	0	(3)	0	254	0	0	0	10	05/01/2024
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2018	Paydown		798	798	819	811	0	(13)	0	(13)	0	798	0	0	0	35	12/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2018	Paydown		753	753	783	773	0	(20)	0	(20)	0	753	0	0	0	35	12/01/2025
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		12/01/2018	Paydown		2,417	2,417	2,514	2,470	0	(53)	0	(53)	0	2,417	0	0	0	113	08/01/2025
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2018	Paydown		1,154	1,154	1,184	1,167	0	(13)	0	(13)	0	1,154	0	0	0	51	01/01/2023
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2018	Paydown		51	51	51	51	0	0	0	0	0	51	0	0	0	1	09/01/2024
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2018	Paydown		285	285	294	290	0	(5)	0	(5)	0	285	0	0	0	13	07/01/2025
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		12/01/2018	Paydown		1,774	1,774	1,831	1,808	0	(34)	0	(34)	0	1,774	0	0	0	83	08/01/2026
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2018	Paydown		474,120	474,120	455,229	457,314	0	16,806	0	16,806	0	474,120	0	0	0	11,344	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		12/01/2018	Paydown		15,368	15,368	16,655	15,749	0	(381)	0	(381)	0	15,368	0	0	0	386	08/01/2019
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		12/01/2018	Paydown		153,291	153,291	166,375	158,542	0	(5,251)	0	(5,251)	0	153,291	0	0	0	4,039	09/01/2020
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2018	Paydown		85	85	87	86	0	(2)	0	(2)	0	85	0	0	0	4	05/01/2027
31377D-PZ-8	FNMA POOL NO 374040 7.500% 08/01/27		06/01/2018	Paydown		3,185	3,185	3,268	3,246	0	(60)	0	(60)	0	3,185	0	0	0	110	08/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2018	Paydown		60	60	61	61	0	(1)	0	(1)	0	60	0	0	0	2	09/01/2027
31378A-AW-6	FNMA POOL NO 392521 7.500% 09/01/27		12/01/2018	Paydown		507	507	521	518	0	(10)	0	(10)	0	507	0	0	0	10	09/01/2027
31378B-CR-3	FNMA POOL NO 393480 8.000% 07/01/27		12/01/2018	Paydown		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	07/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2018	Paydown		114	114	117	116	0	(2)	0	(2)	0	114	0	0	0	5	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2018	Paydown		55	55	57	56	0	(1)	0	(1)	0	55	0	0	0	2	09/01/2027
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		12/01/2018	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	08/01/2027
31378E-BE-7	FNMA POOL NO 396137 7.000% 10/01/27		12/01/2018	Paydown		277	277	276	276	0	1	0	1	0	277	0	0	0	11	10/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2018	Paydown		182	182	187	186	0	(4)	0	(4)	0	182	0	0	0	9	10/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31378G-2C-6	FNMA POOL NO 398671 8.000% 09/01/27		02/01/2018	Paydown		5,422	5,422	5,562	5,511	0	(89)	0	(89)	0	5,422	0	0	0	72	09/01/2027
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2018	Paydown		22	22	23	23	0	0	0	0	0	22	0	0	0	1	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2018	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	09/01/2027
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2018	Paydown		56	56	57	57	0	(1)	0	(1)	0	56	0	0	0	2	10/01/2027
31378N-AX-6	FNMA POOL NO 403322 8.000% 01/01/28		12/01/2018	Paydown		103	103	106	105	0	(2)	0	(2)	0	103	0	0	0	5	01/01/2028
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2018	Paydown		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	2	11/01/2027
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2018	Paydown		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	2	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2018	Paydown		47	47	46	46	0	0	0	0	0	47	0	0	0	2	02/01/2028
31379E-ZJ-9	FNMA POOL NO 417545 8.000% 08/01/26		12/01/2018	Paydown		1,160	1,160	1,179	1,173	0	(13)	0	(13)	0	1,160	0	0	0	51	08/01/2026
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2018	Paydown		140	140	131	132	0	8	0	8	0	140	0	0	0	5	09/01/2028
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2018	Paydown		191	191	196	194	0	(3)	0	(3)	0	191	0	0	0	7	05/01/2026
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2018	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	09/01/2028
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2018	Paydown		193	193	198	197	0	(3)	0	(3)	0	193	0	0	0	9	05/01/2028
3137BL-VZ-8	FREDDIE MAC CMBS AGENCY		04/16/2018	Barclays Capital Inc		2,093,599	2,099,339	2,120,267	2,109,303	0	(1,330)	0	(1,330)	0	2,107,973	0	(14,375)	(14,375)	23,208	09/25/2020
3137BL-VZ-8	FREDDIE MAC CMBS AGENCY		12/01/2018	Paydown		1,962,721	1,962,721	1,982,287	1,972,037	0	(9,316)	0	(9,316)	0	1,962,721	0	0	0	25,559	09/25/2020
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2018	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	08/01/2028
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		12/01/2018	Paydown		612	612	628	624	0	(12)	0	(12)	0	612	0	0	0	27	04/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2018	Paydown		363	363	361	361	0	2	0	2	0	363	0	0	0	14	12/01/2028
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2018	Paydown		258	258	259	259	0	(1)	0	(1)	0	258	0	0	0	10	04/01/2029
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2018	Paydown		221	221	222	221	0	0	0	0	0	221	0	0	0	9	02/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2018	Paydown		991	991	987	987	0	4	0	4	0	991	0	0	0	40	01/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2018	Paydown		393	393	394	393	0	(1)	0	(1)	0	393	0	0	0	15	03/01/2029
31381K-4D-8	FNMA POOL NO 463520 4.550% 10/01/19		12/01/2018	Paydown		2,652,861	2,640,477	2,686,685	2,643,534	0	(3,058)	0	(3,058)	0	2,652,861	0	0	0	132,990	10/01/2019
31381L-BY-2	FNMA POOL NO 463655 4.490% 10/01/19		12/01/2018	Paydown		359,393	359,393	363,647	359,404	0	(11)	0	(11)	0	359,393	0	0	0	8,906	10/01/2019
31381L-ER-4	FNMA POOL NO 463744 4.120% 12/01/19		12/01/2018	Paydown		116,282	116,282	114,338	115,596	0	686	0	686	0	116,282	0	0	0	2,643	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		12/01/2018	Paydown		57,542	57,542	63,199	58,897	0	(1,356)	0	(1,356)	0	57,542	0	0	0	1,280	11/01/2019
31381L-J7-3	FNMA POOL NO 463886 4.400% 12/01/19		12/01/2018	Paydown		39,618	39,618	39,791	39,564	0	53	0	53	0	39,618	0	0	0	962	12/01/2019
31381L-LG-0	FNMA POOL NO 463927 4.430% 12/01/19		12/01/2018	Paydown		34,195	34,195	34,285	34,135	0	60	0	60	0	34,195	0	0	0	836	12/01/2019
31381L-LM-7	FNMA POOL NO 463932 4.320% 12/01/19		12/01/2018	Paydown		19,790	19,790	19,748	19,736	0	54	0	54	0	19,790	0	0	0	472	12/01/2019
31381L-Q3-4	FNMA POOL NO 464074 4.450% 12/01/19		07/01/2018	Paydown		1,021,717	1,002,109	1,098,883	1,053,013	0	(50,904)	0	(50,904)	0	1,021,717	0	0	0	43,821	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075 4.450% 12/01/19		11/01/2018	Paydown		6,664,028	6,664,028	6,689,018	6,653,947	0	10,081	0	10,081	0	6,664,028	0	0	0	350,055	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076 4.450% 12/01/19		03/01/2018	Paydown		5,738,238	5,561,708	5,581,912	5,553,150	0	8,557	0	8,557	0	5,738,238	0	0	0	61,783	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077 4.450% 12/01/19		12/01/2018	Paydown		4,031,213	4,031,213	4,045,700	4,024,975	0	6,237	0	6,237	0	4,031,213	0	0	0	180,247	12/01/2019
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2018	Paydown		89	89	85	85	0	3	0	3	0	89	0	0	0	3	04/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2018	Paydown		29	29	28	29	0	1	0	1	0	29	0	0	0	1	08/01/2029
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2018	Paydown		400	400	398	398	0	2	0	2	0	400	0	0	0	15	05/01/2029
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		12/01/2018	Paydown		399	399	397	397	0	2	0	2	0	399	0	0	0	15	01/01/2029
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2018	Paydown		594	594	596	595	0	(1)	0	(1)	0	594	0	0	0	23	02/01/2029
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2018	Paydown		222	222	215	216	0	6	0	6	0	222	0	0	0	9	10/01/2029
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2018	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2018	Paydown		206	206	207	207	0	0	0	0	0	206	0	0	0	8	03/01/2029
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2018	Paydown		170	170	171	171	0	0	0	0	0	170	0	0	0	6	05/01/2029
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2018	Paydown		140	140	141	141	0	0	0	0	0	140	0	0	0	5	04/01/2029
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2018	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2018	Paydown		1,810	1,810	1,815	1,812	0	(3)	0	(3)	0	1,810	0	0	0	99	04/01/2029
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2018	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	3	04/01/2029
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2018	Paydown		114	114	106	107	0	7	0	7	0	114	0	0	0	4	09/01/2029
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		12/01/2018	Paydown		123	123	116	117	0	7	0	7	0	123	0	0	0	4	08/01/2029
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2018	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	2	05/01/2029
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2018	Paydown		600	600	564	569	0	31	0	31	0	600	0	0	0	18	06/01/2029
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2018	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	0	08/01/2029
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2018	Paydown		779	779	783	782	0	(2)	0	(2)	0	779	0	0	0	43	06/01/2029
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2018	Paydown		97	97	97	97	0	0	0	0	0	97	0	0	0	4	06/01/2029
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2018	Paydown		185	185	178	180	0	5	0	5	0	185	0	0	0	7	07/01/2029
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2018	Paydown		47	47	45	45	0	2	0	2	0	47	0	0	0	2	07/01/2029
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2018	Paydown		234	234	227	228	0	7	0	7	0	234	0	0	0	9	07/01/2029
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2018	Paydown		6	6	5	5	0	0	0	0	0	6	0	0	0	0	07/01/2029
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2018	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	08/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383K-R6-6	FNMA POOL NO 505509	6.500% 07/01/29		12/01/2018	Paydown		42	42	41	41	0	1	0	1	0	42	0	0	0	2	07/01/2029
31383L-T7-0	FNMA POOL NO 506474	6.500% 07/01/29		02/01/2018	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	0	07/01/2029
31383M-HL-0	FNMA POOL NO 507035	7.500% 08/01/29		12/01/2018	Paydown		31	31	30	31	0	1	0	1	0	31	0	0	0	1	08/01/2029
31383M-VU-4	FNMA POOL NO 507427	7.500% 07/01/29		12/01/2018	Paydown		625	625	604	607	0	18	0	18	0	625	0	0	0	26	07/01/2029
31383Q-FW-9	FNMA POOL NO 509681	6.500% 08/01/29		12/01/2018	Paydown		26	26	25	25	0	1	0	1	0	26	0	0	0	1	08/01/2029
31383U-TH-8	FNMA POOL NO 513652	7.500% 09/01/29		12/01/2018	Paydown		25	25	24	25	0	1	0	1	0	25	0	0	0	1	09/01/2029
31383W-X7-1	FNMA POOL NO 515602	6.500% 11/01/29		12/01/2018	Paydown		95	95	91	92	0	3	0	3	0	95	0	0	0	3	11/01/2029
31384C-Q5-6	FNMA POOL NO 519876	7.500% 02/01/30		12/01/2018	Paydown		88	88	85	86	0	3	0	3	0	88	0	0	0	4	02/01/2030
31384D-4R-0	FNMA POOL NO 521132	7.000% 12/01/29		12/01/2018	Paydown		135	135	133	133	0	2	0	2	0	135	0	0	0	5	12/01/2029
31384D-LC-4	FNMA POOL NO 520623	7.500% 11/01/29		12/01/2018	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2029
31384J-BE-8	FNMA POOL NO 524837	7.500% 01/01/30		12/01/2018	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	2	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940	7.500% 01/01/30		12/01/2018	Paydown		210	210	203	204	0	6	0	6	0	210	0	0	0	9	01/01/2030
31384N-W2-2	FNMA POOL NO 529065	7.500% 03/01/30		12/01/2018	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2030
31384S-BG-3	FNMA POOL NO 532039	7.500% 06/01/30		06/01/2018	Paydown		6,855	6,855	6,628	6,660	0	195	0	195	0	6,855	0	0	0	251	06/01/2030
31384V-LV-2	FNMA POOL NO 535040	7.500% 12/01/29		12/01/2018	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/01/2029
31385X-AZ-0	FNMA POOL NO 555424	5.500% 05/01/33		12/01/2018	Paydown		893,316	893,316	971,542	963,737	0	(70,421)	0	(70,421)	0	893,316	0	0	0	25,268	05/01/2033
31385X-EC-7	FNMA POOL NO 555531	5.500% 06/01/33		12/01/2018	Paydown		144,677	144,677	156,726	155,427	0	(10,750)	0	(10,750)	0	144,677	0	0	0	4,152	06/01/2033
31386F-6B-6	FNMA POOL NO 562566	6.000% 02/01/31		12/01/2018	Paydown		368	368	364	364	0	4	0	4	0	368	0	0	0	12	02/01/2031
31386S-L6-2	FNMA POOL NO 571949	6.500% 07/01/31		12/01/2018	Paydown		49	49	50	49	0	(1)	0	(1)	0	49	0	0	0	2	07/01/2031
31386U-5K-4	FNMA POOL NO 574250	6.500% 08/01/31		12/01/2018	Paydown		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	2	08/01/2031
31387B-DA-8	FNMA POOL NO 578897	6.500% 04/01/31		12/01/2018	Paydown		204	204	207	207	0	(3)	0	(3)	0	204	0	0	0	2	04/01/2031
31387C-XF-3	FNMA POOL NO 580378	6.500% 04/01/31		12/01/2018	Paydown		450	450	457	456	0	(5)	0	(5)	0	450	0	0	0	16	04/01/2031
31387D-XQ-7	FNMA POOL NO 581287	6.500% 05/01/31		12/01/2018	Paydown		52	52	52	52	0	(1)	0	(1)	0	52	0	0	0	2	05/01/2031
31387E-6X-0	FNMA POOL NO 582386	6.500% 05/01/31		12/01/2018	Paydown		172	172	175	174	0	(2)	0	(2)	0	172	0	0	0	6	05/01/2031
31387G-QB-1	FNMA POOL NO 583750	6.500% 06/01/31		12/01/2018	Paydown		491	491	498	497	0	(6)	0	(6)	0	491	0	0	0	19	06/01/2031
31387J-SQ-0	FNMA POOL NO 585627	6.500% 06/01/31		12/01/2018	Paydown		281	281	285	284	0	(4)	0	(4)	0	281	0	0	0	13	06/01/2031
31387K-HE-6	FNMA POOL NO 586229	6.500% 07/01/31		04/01/2018	Paydown		3,590	3,590	3,642	3,635	0	(45)	0	(45)	0	3,590	0	0	0	77	07/01/2031
31387R-4Z-8	FNMA POOL NO 592240	6.500% 08/01/31		12/01/2018	Paydown		2,213	2,213	2,245	2,238	0	(25)	0	(25)	0	2,213	0	0	0	79	08/01/2031
31387R-B9-8	FNMA POOL NO 591464	6.500% 09/01/31		12/01/2018	Paydown		309	309	314	313	0	(4)	0	(4)	0	309	0	0	0	10	09/01/2031
31387V-3C-1	FNMA POOL NO 595795	6.500% 09/01/31		12/01/2018	Paydown		72	72	73	73	0	(1)	0	(1)	0	72	0	0	0	2	09/01/2031
31387V-3K-3	FNMA POOL NO 595802	6.500% 09/01/31		12/01/2018	Paydown		1,165	1,165	1,182	1,179	0	(14)	0	(14)	0	1,165	0	0	0	52	09/01/2031
31388B-VW-9	FNMA POOL NO 600129	6.500% 08/01/31		12/01/2018	Paydown		208	208	211	210	0	(3)	0	(3)	0	208	0	0	0	7	08/01/2031
31388C-GK-0	FNMA POOL NO 600602	6.500% 08/01/31		12/01/2018	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	08/01/2031
31388F-T8-6	FNMA POOL NO 603675	6.500% 10/01/31		06/01/2018	Paydown		6,397	6,397	6,490	6,478	0	(81)	0	(81)	0	6,397	0	0	0	206	10/01/2031
31388G-3S-8	FNMA POOL NO 604809	6.500% 09/01/31		12/01/2018	Paydown		148	148	150	150	0	(2)	0	(2)	0	148	0	0	0	5	09/01/2031
31388G-C9-0	FNMA POOL NO 604096	6.500% 09/01/31		12/01/2018	Paydown		97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	3	09/01/2031
31388G-CP-4	FNMA POOL NO 604078	6.500% 09/01/31		12/01/2018	Paydown		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	2	09/01/2031
31388G-CX-7	FNMA POOL NO 604086	6.500% 09/01/31		12/01/2018	Paydown		829	829	841	839	0	(10)	0	(10)	0	829	0	0	0	20	09/01/2031
31388H-BA-6	FNMA POOL NO 604933	6.000% 10/01/31		12/01/2018	Paydown		7,168	7,168	7,088	7,095	0	73	0	73	0	7,168	0	0	0	245	10/01/2031
31388N-QM-1	FNMA POOL NO 609860	6.000% 10/01/31		12/01/2018	Paydown		435	435	430	431	0	4	0	4	0	435	0	0	0	14	10/01/2031
31388N-QU-3	FNMA POOL NO 609867	6.000% 10/01/31		12/01/2018	Paydown		31,291	31,291	30,930	30,966	0	325	0	325	0	31,291	0	0	0	1,139	10/01/2031
31388N-QW-9	FNMA POOL NO 609869	6.500% 10/01/31		12/01/2018	Paydown		786	786	797	796	0	(10)	0	(10)	0	786	0	0	0	28	10/01/2031
31388Q-CU-1	FNMA POOL NO 611283	6.500% 11/01/31		12/01/2018	Paydown		122	122	124	124	0	(2)	0	(2)	0	122	0	0	0	5	11/01/2031
31388Q-LC-1	FNMA POOL NO 611523	6.500% 11/01/31		12/01/2018	Paydown		861	861	873	871	0	(10)	0	(10)	0	861	0	0	0	32	11/01/2031
31389V-NZ-6	FNMA POOL NO 636808	6.500% 04/01/32		12/01/2018	Paydown		19,550	19,550	19,464	19,467	0	83	0	83	0	19,550	0	0	0	678	04/01/2032
31389V-RH-2	FNMA POOL NO 636888	6.500% 04/01/32		12/01/2018	Paydown		1,066	1,066	1,061	1,061	0	5	0	5	0	1,066	0	0	0	26	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016	6.500% 04/01/32		12/01/2018	Paydown		20,162	20,162	20,077	20,076	0	86	0	86	0	20,162	0	0	0	707	04/01/2032
3138A1-HM-6	FNMA POOL NO AH0235	3.500% 12/01/25		12/01/2018	Paydown		549,386	549,386	580,083	570,452	0	(21,066)	0	(21,066)	0	549,386	0	0	0	10,908	12/01/2025
3138A2-CF-4	FNMA POOL NO AH0969	3.500% 12/01/25		12/01/2018	Paydown		2,859,448	2,859,448	2,868,831	2,864,475	0	(5,027)	0	(5,027)	0	2,859,448	0	0	0	51,339	12/01/2025
3138A7-G6-9	FNMA POOL NO AH5620	4.000% 02/01/26		12/01/2018	Paydown		1,236,920	1,236,920	1,264,130	1,256,927	0	(20,007)	0	(20,007)	0	1,236,920	0	0	0	25,218	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186	4.000% 04/01/41		12/01/2018	Paydown		540,542	540,542	564,655	562,994	0	(22,452)	0	(22,452)	0	540,542	0	0	0	11,251	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759	4.000% 09/01/41		12/01/2018	Paydown		307,215	307,215	331,758	329,183	0	(21,968)	0	(21,968)	0	307,215	0	0	0	8,110	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709	4.000% 09/01/41		12/01/2018	Paydown		1,787,220	1,787,220	1,929,999	1,919,116	0	(131,897)	0	(131,897)	0	1,787,220	0	0	0	43,767	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164	4.000% 09/01/41		12/01/2018	Paydown		155,330	155,330	167,740	166,611	0	(11,281)	0	(11,281)	0	155,330	0	0	0	5,830	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155	4.000% 11/01/41		12/01/2018	Paydown		526,826	526,826	559,259	556,961	0	(30,134)	0	(30,134)	0	526,826	0	0	0	10,318	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576	3.500% 11/01/41		12/01/2018	Paydown		265,834	265,834	274,723	274,356	0	(8,522)	0	(8,522)	0	265,834	0	0	0	4,566	11/01/2041
3138E3-CB-7	FNMA POOL NO AJ9965	4.000% 06/01/42		12/01/2018	Paydown		468,059	468,059	495,704	494,192	0	(26,133)	0	(26,133)	0	468,059	0	0	0	8,109	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081	3.500% 01/01/42		12/01/2018	Paydown		536,594	536,594	552,852	551,803	0	(15,209)	0	(15,209)	0	536,594	0	0	0	10,478	01/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2018	Paydown		344,340	344,340	347,407	347,176	0	(2,836)	0	(2,836)	0	344,340	0	0	0	6,809	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		12/01/2018	Paydown		529,145	529,145	559,984	558,522	0	(29,377)	0	(29,377)	0	529,145	0	0	0	10,982	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		12/01/2018	Paydown		2,337,856	2,337,856	2,414,567	2,411,184	0	(73,329)	0	(73,329)	0	2,337,856	0	0	0	45,209	12/01/2042
3138LT-JW-9	FNMA POOL NO AQ2976 3.500% 05/01/42		12/01/2018	Paydown		4,608,939	4,608,939	4,706,338	4,699,682	0	(90,743)	0	(90,743)	0	4,608,939	0	0	0	85,056	05/01/2042
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42		12/01/2018	Paydown		174,930	174,930	176,625	176,525	0	(1,595)	0	(1,595)	0	174,930	0	0	0	2,096	08/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		12/01/2018	Paydown		1,617,223	1,617,223	1,639,586	1,637,911	0	(20,688)	0	(20,688)	0	1,617,223	0	0	0	31,642	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		12/01/2018	Paydown		3,501,137	3,501,137	3,391,726	3,398,608	0	102,528	0	102,528	0	3,501,137	0	0	0	50,316	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		12/01/2018	Paydown		2,122,251	2,122,251	2,199,846	2,195,761	0	(73,510)	0	(73,510)	0	2,122,251	0	0	0	44,028	01/01/2043
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44		12/01/2018	Paydown		164,631	164,631	176,130	175,777	0	(11,146)	0	(11,146)	0	164,631	0	0	0	3,448	09/01/2044
3138WK-NU-5	FNMA POOL NO AS9402 3.000% 02/01/47		12/01/2018	Paydown		32,709	32,709	32,918	32,916	0	(207)	0	(207)	0	32,709	0	0	0	534	02/01/2047
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		12/01/2018	Paydown		446,714	446,714	433,382	434,128	0	12,586	0	12,586	0	446,714	0	0	0	6,725	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/01/2018	Paydown		547,179	547,179	571,824	570,869	0	(23,690)	0	(23,690)	0	547,179	0	0	0	11,564	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/01/2018	Paydown		509,845	509,845	545,056	543,990	0	(34,145)	0	(34,145)	0	509,845	0	0	0	12,875	11/01/2044
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2018	Paydown		11,919	11,919	11,868	11,868	0	51	0	51	0	11,919	0	0	0	444	04/01/2032
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		12/01/2018	Paydown		5,704	5,704	6,377	6,312	0	(609)	0	(609)	0	5,704	0	0	0	211	10/01/2032
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		12/01/2018	Paydown		518	518	566	561	0	(44)	0	(44)	0	518	0	0	0	18	04/01/2033
313964-YA-0	FHLMC GOLD POOL NO D27905		12/01/2018	Paydown		1,935	1,935	1,994	1,957	0	(22)	0	(22)	0	1,935	0	0	0	80	11/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2018	Paydown		34	34	33	33	0	0	0	0	0	34	0	0	0	2	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2018	Paydown		324	324	317	320	0	5	0	5	0	324	0	0	0	15	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550		12/01/2018	Paydown		112	112	109	110	0	2	0	2	0	112	0	0	0	5	02/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER		12/26/2018	Paydown		4,583,970	4,583,970	4,583,970	4,583,970	0	0	0	0	0	4,583,970	0	0	0	44,901	12/25/2036
31397U-3N-7	FANNIE MAE CMBS 3.764% 04/25/21		12/01/2018	Paydown		173,509	172,036	188,312	182,524	0	(10,488)	0	(10,488)	0	173,509	0	0	0	3,849	04/25/2021
31398E-2F-0	FREDDIE MAC CMBS 5.085% 03/25/19		08/23/2018	Mizuho Securities USA, Inc.		11,470,648	11,391,000	13,501,895	11,793,824	0	(253,899)	0	(253,899)	0	11,539,926	0	(69,278)	(69,278)	429,597	03/25/2019
31398G-GH-6	FANNIE MAE CMBS 4.001% 01/25/19		12/01/2018	Paydown		25,102,696	25,089,788	25,215,237	25,050,055	0	39,733	0	39,733	0	25,102,696	0	0	0	637,718	01/25/2019
31398Q-HB-6	FREDDIE MAC CMBS 4.224% 03/25/20		12/01/2018	Paydown		130,215	130,215	135,220	131,164	0	(949)	0	(949)	0	130,215	0	0	0	3,863	03/25/2020
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2018	Paydown		54,231	54,231	53,742	53,797	0	433	0	433	0	54,231	0	0	0	1,707	04/01/2033
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2018	Paydown		31,962	31,962	34,265	34,029	0	(2,067)	0	(2,067)	0	31,962	0	0	0	690	07/01/2033
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		12/01/2018	Paydown		2,027	2,027	2,214	2,200	0	(173)	0	(173)	0	2,027	0	0	0	61	09/01/2033
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2018	Paydown		52,795	52,795	56,103	55,719	0	(2,924)	0	(2,924)	0	52,795	0	0	0	1,342	11/01/2033
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2018	Paydown		336,984	336,984	362,626	360,048	0	(23,065)	0	(23,065)	0	336,984	0	0	0	10,090	07/01/2034
31402D-KK-5	FNMA POOL NO 725798 4.118% 06/01/34		12/01/2018	Paydown		21,268	21,268	22,489	22,399	0	(1,130)	0	(1,130)	0	21,268	0	0	0	417	06/01/2034
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2018	Paydown		422,160	422,160	443,439	441,442	0	(19,282)	0	(19,282)	0	422,160	0	0	0	10,992	03/01/2035
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2018	Paydown		698,340	698,340	749,789	745,026	0	(46,687)	0	(46,687)	0	698,340	0	0	0	17,469	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2018	Paydown		983,759	983,759	1,016,385	1,012,684	0	(28,925)	0	(28,925)	0	983,759	0	0	0	25,713	04/01/2035
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2018	Paydown		36,166	36,166	38,217	38,022	0	(1,856)	0	(1,856)	0	36,166	0	0	0	1,037	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2018	Paydown		461,714	461,714	475,017	474,623	0	(12,909)	0	(12,909)	0	461,714	0	0	0	13,066	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2018	Paydown		402,518	402,518	433,117	430,311	0	(27,792)	0	(27,792)	0	402,518	0	0	0	11,816	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2018	Paydown		894,645	894,645	915,288	913,067	0	(18,422)	0	(18,422)	0	894,645	0	0	0	23,175	04/01/2035
31402R-BE-8	FNMA POOL NO 735437 4.454% 09/01/34		12/01/2018	Paydown		51,547	51,547	55,261	54,976	0	(3,430)	0	(3,430)	0	51,547	0	0	0	1,237	09/01/2034
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2018	Paydown		5,815,474	5,815,474	6,004,310	5,986,127	0	(170,652)	0	(170,652)	0	5,815,474	0	0	0	147,773	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2018	Paydown		229,412	229,412	236,553	235,838	0	(6,426)	0	(6,426)	0	229,412	0	0	0	5,664	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2018	Paydown		919,417	919,417	945,671	942,923	0	(23,507)	0	(23,507)	0	919,417	0	0	0	24,169	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2018	Paydown		3,889,441	3,889,441	3,975,909	3,966,677	0	(77,236)	0	(77,236)	0	3,889,441	0	0	0	99,059	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2018	Paydown		37,594	37,594	38,875	38,741	0	(1,147)	0	(1,147)	0	37,594	0	0	0	967	04/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2018	Paydown		5,208,387	5,208,387	5,391,524	5,374,700	0	(166,313)	0	(166,313)	0	5,208,387	0	0	0	130,808	07/01/2035
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2018	Paydown		175,354	175,354	184,396	183,621	0	(8,267)	0	(8,267)	0	175,354	0	0	0	4,433	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2018	Paydown		231,841	231,841	237,456	236,901	0	(5,061)	0	(5,061)	0	231,841	0	0	0	5,679	10/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2018	Paydown		243,957	243,957	262,685	261,036	0	(17,079)	0	(17,079)	0	243,957	0	0	0	7,013	02/01/2035
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2018	Paydown		54,333	54,333	57,581	57,237	0	(2,903)	0	(2,903)	0	54,333	0	0	0	1,139	09/01/2033
31403C-3V-1	FNMA POOL NO 745212 4.362% 01/01/36		12/01/2018	Paydown		80,229	80,229	85,969	85,525	0	(5,296)	0	(5,296)	0	80,229	0	0	0	1,204	01/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2018	Paydown		634,610	634,610	662,503	660,160	0	(25,550)	0	(25,550)	0	634,610	0	0	0	15,883	02/01/2036
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2018	Paydown		390,441	390,441	401,135	400,170	0	(9,729)	0	(9,729)	0	390,441	0	0	0	9,207	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2018	Paydown		696,111	696,111	723,357	721,100	0	(24,989)	0	(24,989)	0	696,111	0	0	0	18,103	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2018	Paydown		286,733	286,733	278,848	279,466	0	7,267	0	7,267	0	286,733	0	0	0	8,292	03/01/2036
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2018	Paydown		1,472,362	1,472,362	1,506,952	1,503,616	0	(31,253)	0	(31,253)	0	1,472,362	0	0	0	36,847	03/01/2036
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		12/01/2018	Paydown		174,928	174,928	188,221	180,716	0	(5,788)	0	(5,788)	0	174,928	0	0	0	3,956	11/01/2020
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2018	Paydown		423,839	423,839	458,872	455,858	0	(32,019)	0	(32,019)	0	423,839	0	0	0	12,907	12/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2018	Paydown		1,374,666	1,374,666	1,431,664	1,427,050	0	(52,384)	0	(52,384)	0	1,374,666	0	0	0	38,871	04/01/2036
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2018	Paydown		16,401	16,401	16,966	16,917	0	(516)	0	(516)	0	16,401	0	0	0	410	05/01/2036
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2018	Paydown		635,998	635,998	612,943	614,465	0	21,533	0	21,533	0	635,998	0	0	0	17,735	06/01/2036
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2018	Paydown		238,866	238,866	240,247	240,059	0	(1,194)	0	(1,194)	0	238,866	0	0	0	6,048	12/01/2035
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2018	Paydown		87,523	87,523	89,369	89,217	0	(1,694)	0	(1,694)	0	87,523	0	0	0	2,918	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2018	Paydown		28,454	28,454	29,370	29,300	0	(846)	0	(846)	0	28,454	0	0	0	772	11/01/2036
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2018	Paydown		5,972	5,972	5,828	5,847	0	125	0	125	0	5,972	0	0	0	172	10/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2018	Paydown		2,619	2,619	2,556	2,563	0	56	0	56	0	2,619	0	0	0	70	12/01/2033
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		12/01/2018	Paydown		32,991	32,991	35,498	33,630	0	(639)	0	(639)	0	32,991	0	0	0	680	05/01/2019
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		12/01/2018	Paydown		14,354	14,354	15,556	14,577	0	(223)	0	(223)	0	14,354	0	0	0	347	01/01/2019
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2018	Paydown		345,270	345,270	331,513	332,813	0	12,456	0	12,456	0	345,270	0	0	0	8,432	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2018	Paydown		635,343	635,343	609,581	612,109	0	23,233	0	23,233	0	635,343	0	0	0	17,111	04/01/2034
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2018	Paydown		333,995	333,995	320,453	321,703	0	12,292	0	12,292	0	333,995	0	0	0	6,967	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2018	Paydown		300,052	300,052	288,097	289,384	0	10,668	0	10,668	0	300,052	0	0	0	9,598	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2018	Paydown		581,494	581,494	558,325	560,775	0	20,718	0	20,718	0	581,494	0	0	0	13,787	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2018	Paydown		524,039	524,039	503,159	505,360	0	18,678	0	18,678	0	524,039	0	0	0	11,574	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2018	Paydown		5,147	5,147	5,585	5,540	0	(393)	0	(393)	0	5,147	0	0	0	142	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		12/01/2018	Paydown		64,091	64,091	69,877	65,509	0	(1,418)	0	(1,418)	0	64,091	0	0	0	2,069	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2018	Paydown		212,519	212,519	203,902	204,858	0	7,661	0	7,661	0	212,519	0	0	0	6,247	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2018	Paydown		454,874	454,874	436,750	438,743	0	16,131	0	16,131	0	454,874	0	0	0	15,118	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2018	Paydown		332,170	332,170	318,701	320,124	0	12,046	0	12,046	0	332,170	0	0	0	6,249	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2018	Paydown		245,715	245,715	235,752	236,606	0	9,109	0	9,109	0	245,715	0	0	0	3,638	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 4.128% 06/01/34		12/01/2018	Paydown		154,177	154,177	165,346	164,222	0	(10,045)	0	(10,045)	0	154,177	0	0	0	3,203	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2018	Paydown		213,037	213,037	204,399	205,191	0	7,847	0	7,847	0	213,037	0	0	0	5,080	04/01/2034
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2018	Paydown		393,013	393,013	388,838	389,166	0	3,848	0	3,848	0	393,013	0	0	0	9,937	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2018	Paydown		527,421	527,421	521,817	522,256	0	5,165	0	5,165	0	527,421	0	0	0	20,780	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2018	Paydown		906,669	906,669	869,694	873,831	0	32,838	0	32,838	0	906,669	0	0	0	30,887	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2018	Paydown		219,098	219,098	216,770	216,936	0	2,162	0	2,162	0	219,098	0	0	0	5,248	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2018	Paydown		190,321	190,321	182,604	183,460	0	6,861	0	6,861	0	190,321	0	0	0	5,620	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2018	Paydown		306,968	306,968	303,658	303,920	0	3,048	0	3,048	0	306,968	0	0	0	10,278	06/01/2034
31404U-YU-8	FNMA POOL NO 779323 4.198% 06/01/34		12/01/2018	Paydown		73,014	73,014	77,812	77,295	0	(4,281)	0	(4,281)	0	73,014	0	0	0	1,296	06/01/2034
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2018	Paydown		107,748	107,748	115,589	114,840	0	(7,092)	0	(7,092)	0	107,748	0	0	0	1,936	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2018	Paydown		778,275	778,275	746,719	750,288	0	27,988	0	27,988	0	778,275	0	0	0	19,847	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2018	Paydown		348,114	348,114	333,999	335,286	0	12,828	0	12,828	0	348,114	0	0	0	6,386	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2018	Paydown		333,696	333,696	320,427	322,128	0	11,568	0	11,568	0	333,696	0	0	0	8,124	05/01/2034
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		12/01/2018	Paydown		17,484	17,484	18,813	17,924	0	(440)	0	(440)	0	17,484	0	0	0	377	11/01/2019
31405D-3D-7	FNMA POOL NO 786596 5.500% 08/01/19		12/01/2018	Paydown		199,071	199,071	217,042	203,917	0	(4,845)	0	(4,845)	0	199,071	0	0	0	5,349	08/01/2019
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		12/01/2018	Paydown		318,936	318,936	345,651	327,783	0	(8,847)	0	(8,847)	0	318,936	0	0	0	8,084	01/01/2020
31405J-DC-5	FNMA POOL NO 790399 5.500% 09/01/19		12/01/2018	Paydown		101,341	101,341	110,489	104,020	0	(2,678)	0	(2,678)	0	101,341	0	0	0	2,967	09/01/2019
31405J-H2-3	FNMA POOL NO 790549 5.500% 09/01/19		12/01/2018	Paydown		94,737	94,737	103,289	97,224	0	(2,487)	0	(2,487)	0	94,737	0	0	0	2,940	09/01/2019
31405N-RY-3	FNMA POOL NO 794403 4.538% 09/01/34		12/01/2018	Paydown		139,209	139,209	148,891	148,053	0	(8,844)	0	(8,844)	0	139,209	0	0	0	1,609	09/01/2034
31405U-07-7	FNMA POOL NO 799778 5.500% 11/01/34		12/01/2018	Paydown		3,450	3,450	3,792	3,765	0	(315)	0	(315)	0	3,450	0	0	0	104	11/01/2034
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		12/01/2018	Paydown		24,934	24,934	27,403	27,116	0	(2,182)	0	(2,182)	0	24,934	0	0	0	754	12/01/2034
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		12/01/2018	Paydown		42,268	42,268	45,480	43,407	0	(1,139)	0	(1,139)	0	42,268	0	0	0	964	12/01/2019
31406G-2N-8	FNMA POOL NO 809981 3.763% 03/01/35		12/01/2018	Paydown		169,994	169,994	181,532	180,551	0	(10,556)	0	(10,556)	0	169,994	0	0	0	5,364	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		12/01/2018	Paydown		19,809	19,809	21,490	21,324	0	(1,515)	0	(1,515)	0	19,809	0	0	0	540	03/01/2035
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		12/01/2018	Paydown		74,072	74,072	80,764	76,294	0	(2,222)	0	(2,222)	0	74,072	0	0	0	2,044	01/01/2020
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		12/01/2018	Paydown		36,029	36,029	39,284	37,201	0	(1,173)	0	(1,173)	0	36,029	0	0	0	1,083	02/01/2020
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2018	Paydown		139,880	139,880	153,221	152,064	0	(12,184)	0	(12,184)	0	139,880	0	0	0	6,926	02/01/2035
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		12/01/2018	Paydown		93,416	93,416	101,808	97,227	0	(3,810)	0	(3,810)	0	93,416	0	0	0	2,559	03/01/2021
31406S-3U-5	FNMA POOL NO 819011 4.056% 05/01/35		12/01/2018	Paydown		150,928	150,928	161,425	160,413	0	(9,485)	0	(9,485)	0	150,928	0	0	0	3,361	05/01/2035
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		12/01/2018	Paydown		347,947	347,947	377,646	359,882	0	(11,935)	0	(11,935)	0	347,947	0	0	0	8,063	07/01/2020
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2018	Paydown		1,075,130	1,075,130	1,052,620	1,054,206	0	20,924	0	20,924	0	1,075,130	0	0	0	32,736	10/01/2035
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2018	Paydown		147,231	147,231	146,156	146,190	0	1,042	0	1,042	0	147,231	0	0	0	3,887	06/01/2036
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		12/01/2018	Paydown		113,428	113,428	122,264	117,058	0	(3,630)	0	(3,630)	0	113,428	0	0	0	2,421	08/01/2020
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		12/01/2018	Paydown		69,895	69,895	75,861	72,256	0	(2,361)	0	(2,361)	0	69,895	0	0	0	1,907	08/01/2020
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2018	Paydown		67,348	67,348	72,392	72,063	0	(4,715)	0	(4,715)	0	67,348	0	0	0	1,565	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		12/01/2018	Paydown		130,638	130,638	142,373	136,032	0	(5,394)	0	(5,394)	0	130,638	0	0	0	3,847	03/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2018	Paydown		211,363	211,363	206,938	207,215	0	4,148	0	4,148	0	211,363	0	0	0	4,481	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2018	Paydown		1,327,308	1,327,308	1,299,414	1,301,552	0	25,756	0	25,756	0	1,327,308	0	0	0	32,950	11/01/2035
31407X-X4-8	FNMA POOL NO 844181 5.500% 11/01/35		12/01/2018	Paydown		13,816	13,816	15,555	15,480	0	(1,663)	0	(1,663)	0	13,816	0	0	0	630	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2018	Paydown		589,627	589,627	577,282	578,174	0	11,453	0	11,453	0	589,627	0	0	0	20,531	11/01/2035
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2018	Paydown		2,519,227	2,519,227	2,466,677	2,470,272	0	48,954	0	48,954	0	2,519,227	0	0	0	61,273	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2018	Paydown		227,259	227,259	222,465	222,789	0	4,470	0	4,470	0	227,259	0	0	0	9,656	12/01/2035
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		12/01/2018	Paydown		135,285	135,285	147,437	140,946	0	(5,661)	0	(5,661)	0	135,285	0	0	0	3,934	06/01/2021
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		12/01/2018	Paydown		40,709	40,709	44,387	42,239	0	(1,531)	0	(1,531)	0	40,709	0	0	0	1,223	12/01/2020
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		12/01/2018	Paydown		29,869	29,869	32,689	32,394	0	(2,525)	0	(2,525)	0	29,869	0	0	0	1,013	01/01/2036
31409B-AF-4	FNMA POOL NO 865906 6.000% 03/01/36		10/01/2018	Paydown		455,246	455,246	458,731	458,360	0	(3,114)	0	(3,114)	0	455,246	0	0	0	7,838	03/01/2036
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2018	Paydown		56,191	56,191	55,559	55,592	0	600	0	600	0	56,191	0	0	0	1,804	03/01/2036
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2018	Paydown		339,762	339,762	342,364	342,046	0	(2,284)	0	(2,284)	0	339,762	0	0	0	4,673	03/01/2036
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		12/01/2018	Paydown		149,554	149,554	162,988	156,672	0	(7,118)	0	(7,118)	0	149,554	0	0	0	4,944	12/01/2021
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		12/01/2018	Paydown		7,416	7,416	8,116	8,064	0	(649)	0	(649)	0	7,416	0	0	0	223	04/01/2036
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		12/01/2018	Paydown		55,323	55,323	54,662	54,698	0	625	0	625	0	55,323	0	0	0	1,816	06/01/2036
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		12/01/2018	Paydown		86,795	86,795	90,294	90,028	0	(3,233)	0	(3,233)	0	86,795	0	0	0	2,512	09/01/2036
31409U-UU-7	FNMA POOL NO 879095 5.500% 05/01/21		12/01/2018	Paydown		191,039	191,039	208,199	199,257	0	(8,218)	0	(8,218)	0	191,039	0	0	0	5,027	05/01/2021
31409V-GB-3	FNMA POOL NO 879594 5.500% 03/01/21		12/01/2018	Paydown		62,337	62,337	67,936	64,921	0	(2,585)	0	(2,585)	0	62,337	0	0	0	1,982	03/01/2021
31409V-R3-9	FNMA POOL NO 879906 4.620% 10/01/33		12/01/2018	Paydown		81,764	81,764	81,227	81,269	0	495	0	495	0	81,764	0	0	0	1,692	10/01/2033
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		12/01/2018	Paydown		93,875	93,875	101,013	97,731	0	(3,856)	0	(3,856)	0	93,875	0	0	0	3,139	01/01/2022
3140FM-DF-0	FNMA POOL NO BE1901 3.000% 12/01/46		12/01/2018	Paydown		769,442	769,442	771,426	771,398	0	(1,956)	0	(1,956)	0	769,442	0	0	0	12,264	12/01/2046
31410B-B4-5	FNMA POOL NO 883959 6.000% 06/01/21		12/01/2018	Paydown		27,018	27,018	29,073	28,037	0	(1,018)	0	(1,018)	0	27,018	0	0	0	426	06/01/2021
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		12/01/2018	Paydown		63,137	63,137	63,125	63,118	0	19	0	19	0	63,137	0	0	0	1,514	04/01/2036
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		12/01/2018	Paydown		43,043	43,043	43,968	43,894	0	(851)	0	(851)	0	43,043	0	0	0	877	04/01/2036
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		12/01/2018	Paydown		313,316	313,316	310,966	311,063	0	2,253	0	2,253	0	313,316	0	0	0	9,676	06/01/2036
31410F-5M-3	FNMA POOL NO 888352 5.500% 05/01/37		12/01/2018	Paydown		35,204	35,204	39,573	39,399	0	(4,194)	0	(4,194)	0	35,204	0	0	0	929	05/01/2037
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		12/01/2018	Paydown		74,601	74,601	75,411	75,362	0	(761)	0	(761)	0	74,601	0	0	0	2,029	02/01/2037
31410F-VX-0	FNMA POOL NO 888130 5.000% 10/01/34		12/01/2018	Paydown		94,047	94,047	95,839	95,643	0	(1,597)	0	(1,597)	0	94,047	0	0	0	2,513	10/01/2034
31410G-ML-4	FNMA POOL NO 888763 3.837% 10/01/37		12/01/2018	Paydown		195,542	195,542	209,404	208,622	0	(13,080)	0	(13,080)	0	195,542	0	0	0	2,827	10/01/2037
31410G-YE-7	FNMA POOL NO 889109 5.000% 01/01/23		12/01/2018	Paydown		173,012	173,012	182,527	178,807	0	(5,796)	0	(5,796)	0	173,012	0	0	0	4,405	01/01/2023
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		12/01/2018	Paydown		1,012,643	1,012,643	1,025,324	1,024,447	0	(11,804)	0	(11,804)	0	1,012,643	0	0	0	30,875	05/01/2038
31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38		12/01/2018	Paydown		1,109,283	1,109,283	1,085,537	1,086,577	0	22,705	0	22,705	0	1,109,283	0	0	0	30,334	06/01/2038
31410K-NY-6	FNMA POOL NO 889707 6.000% 12/01/35		12/01/2018	Paydown		604,478	604,478	607,783	607,327	0	(2,850)	0	(2,850)	0	604,478	0	0	0	18,523	12/01/2035
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		12/01/2018	Paydown		2,827	2,827	3,130	3,115	0	(288)	0	(288)	0	2,827	0	0	0	93	08/01/2036
31410T-EA-9	FNMA POOL NO 896629 5.500% 10/01/21		12/01/2018	Paydown		60,825	60,825	66,289	63,689	0	(2,864)	0	(2,864)	0	60,825	0	0	0	1,904	10/01/2021
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		12/01/2018	Paydown		80,333	80,333	87,499	84,514	0	(4,180)	0	(4,180)	0	80,333	0	0	0	2,400	03/01/2022
31410T-ZM-0	FNMA POOL NO 897248 6.000% 11/01/36		12/01/2018	Paydown		10,196	10,196	10,623	10,591	0	(395)	0	(395)	0	10,196	0	0	0	333	11/01/2036
31410U-NH-1	FNMA POOL NO 897792 6.000% 09/01/36		12/01/2018	Paydown		65,173	65,173	64,664	64,678	0	495	0	495	0	65,173	0	0	0	1,494	09/01/2036
31410Y-VJ-0	FNMA POOL NO 901617 6.000% 11/01/21		12/01/2018	Paydown		17,204	17,204	18,512	17,897	0	(693)	0	(693)	0	17,204	0	0	0	565	11/01/2021
31411D-B8-1	FNMA POOL NO 904663 6.000% 11/01/21		12/01/2018	Paydown		60,842	60,842	65,469	63,133	0	(2,290)	0	(2,290)	0	60,842	0	0	0	1,742	11/01/2021
31411G-TG-7	FNMA POOL NO 907851 5.500% 02/01/22		12/01/2018	Paydown		8,770	8,770	9,552	9,238	0	(468)	0	(468)	0	8,770	0	0	0	264	02/01/2022
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		12/01/2018	Paydown		219,220	219,220	239,906	238,559	0	(19,339)	0	(19,339)	0	219,220	0	0	0	6,018	02/01/2037
31411S-7M-2	FNMA POOL NO 914500 6.000% 03/01/37		12/01/2018	Paydown		11,869	11,869	12,348	12,304	0	(435)	0	(435)	0	11,869	0	0	0	390	03/01/2037
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		12/01/2018	Paydown		4,620	4,620	4,552	4,555	0	65	0	65	0	4,620	0	0	0	151	04/01/2037
31412N-SL-1	FNMA POOL NO 930323 6.000% 12/01/38		12/01/2018	Paydown		3,607	3,607	3,970	3,960	0	(352)	0	(352)	0	3,607	0	0	0	65	12/01/2038
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		12/01/2018	Paydown		215,503	215,503	231,142	226,201	0	(10,698)	0	(10,698)	0	215,503	0	0	0	5,255	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		12/01/2018	Paydown		309,692	309,692	328,927	322,309	0	(12,618)	0	(12,618)	0	309,692	0	0	0	4,934	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		12/01/2018	Paydown		128,962	128,962	132,126	131,882	0	(2,920)	0	(2,920)	0	128,962	0	0	0	2,888	12/01/2039
31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37		12/01/2018	Paydown		480	480	550	547	0	(66)	0	(66)	0	480	0	0	0	16	10/01/2037
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		12/01/2018	Paydown		207,616	207,616	216,310	215,661	0	(8,045)	0	(8,045)	0	207,616	0	0	0	5,315	06/01/2038
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		12/01/2018	Paydown		21,096	21,096	20,453	20,608	0	488	0	488	0	21,096	0	0	0	549	09/01/2023
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		12/01/2018	Paydown		1,127,545	1,127,545	1,197,577	1,176,399	0	(48,854)	0	(48,854)	0	1,127,545	0	0	0	20,301	05/01/2025
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		12/01/2018	Paydown		374,112	374,112	402,334	390,742	0	(16,630)	0	(16,630)	0	374,112	0	0	0	9,999	07/01/2022
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		12/01/2018	Paydown		71,548	71,548	76,945	74,927	0	(3,379)	0	(3,379)	0	71,548	0	0	0	2,265	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		12/01/2018	Paydown		336,396	336,396	361,773	351,767	0	(15,371)	0	(15,371)	0	336,396	0	0	0	12,457	07/01/2022
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		12/01/2018	Paydown		32,996	32,996	35,939	34,722	0	(1,726)	0	(1,726)	0	32,996	0	0	0	976	07/01/2022
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		12/01/2018	Paydown		11,901	11,901	13,193	13,127	0	(1,226)	0	(1,226)	0	11,901	0	0	0	391	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		12/01/2018	Paydown		158,725	158,725	170,699	166,056	0	(7,331)	0	(7,331)	0	158,725	0	0	0	5,709	07/01/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413D-D2-0	FNMA POOL NO 942121	6.000% 07/01/22		12/01/2018	Paydown		175,519	175,519	188,760	183,411	0	(7,892)	0	(7,892)	0	175,519	0	0	0	4,642	07/01/2022
31413D-QW-0	FNMA POOL NO 942469	6.000% 07/01/37		12/01/2018	Paydown		124,367	124,367	137,859	137,191	0	(12,824)	0	(12,824)	0	124,367	0	0	0	3,766	07/01/2037
31413J-ZJ-6	FNMA POOL NO 947245	6.000% 10/01/37		12/01/2018	Paydown		220,485	220,485	244,403	243,373	0	(22,888)	0	(22,888)	0	220,485	0	0	0	3,499	10/01/2037
31413M-HH-3	FNMA POOL NO 949432	4.500% 05/01/23		12/01/2018	Paydown		110,145	110,145	118,320	115,079	0	(4,934)	0	(4,934)	0	110,145	0	0	0	2,663	05/01/2023
31413T-ZA-3	FNMA POOL NO 955337	5.500% 02/01/23		12/01/2018	Paydown		6,340	6,340	6,901	6,721	0	(381)	0	(381)	0	6,340	0	0	0	191	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338	5.500% 02/01/23		12/01/2018	Paydown		84,276	84,276	91,744	88,417	0	(4,142)	0	(4,142)	0	84,276	0	0	0	2,789	02/01/2023
31413X-EE-9	FNMA POOL NO 958333	4.325% 12/01/19		12/01/2018	Paydown		70,989	70,989	70,878	70,802	0	186	0	186	0	70,989	0	0	0	1,695	12/01/2019
31413X-TS-2	FNMA POOL NO 958761	4.475% 05/01/19		12/01/2018	Paydown		121,202	121,202	135,876	123,954	0	(2,752)	0	(2,752)	0	121,202	0	0	0	2,994	05/01/2019
31413X-UA-9	FNMA POOL NO 958777	4.430% 05/01/19		09/01/2018	Paydown		7,229,539	7,201,424	7,325,199	7,204,437	0	(3,013)	0	(3,013)	0	7,229,539	0	0	0	241,847	05/01/2019
31414A-MH-2	FNMA POOL NO 960360	5.500% 11/01/22		12/01/2018	Paydown		39,949	39,949	43,513	42,037	0	(2,087)	0	(2,087)	0	39,949	0	0	0	1,188	11/01/2022
31414C-GW-2	FNMA POOL NO 962013	5.500% 03/01/38		12/01/2018	Paydown		14,996	14,996	16,476	16,386	0	(1,390)	0	(1,390)	0	14,996	0	0	0	452	03/01/2038
31414C-GX-0	FNMA POOL NO 962014	6.000% 03/01/38		08/01/2018	Paydown		161,961	161,961	179,873	179,083	0	(17,123)	0	(17,123)	0	161,961	0	0	0	6,431	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465	5.500% 06/01/38		12/01/2018	Paydown		20,771	20,771	20,297	20,318	0	453	0	453	0	20,771	0	0	0	522	06/01/2038
31414F-YS-4	FNMA POOL NO 965221	5.000% 09/01/23		12/01/2018	Paydown		62,675	62,675	60,765	61,228	0	1,447	0	1,447	0	62,675	0	0	0	2,093	09/01/2023
31414F-YW-5	FNMA POOL NO 965225	5.500% 08/01/38		01/01/2018	Paydown		105,424	105,424	115,365	114,961	0	(9,537)	0	(9,537)	0	105,424	0	0	0	483	08/01/2038
31414H-H5-9	FNMA POOL NO 966552	6.000% 01/01/38		12/01/2018	Paydown		281,222	281,222	292,866	292,012	0	(10,790)	0	(10,790)	0	281,222	0	0	0	8,342	01/01/2038
31414H-YA-9	FNMA POOL NO 967005	5.500% 12/01/22		12/01/2018	Paydown		44,873	44,873	48,875	47,155	0	(2,283)	0	(2,283)	0	44,873	0	0	0	1,417	12/01/2022
31414L-3M-8	FNMA POOL NO 969804	5.500% 02/01/23		12/01/2018	Paydown		133,458	133,458	145,285	141,058	0	(7,600)	0	(7,600)	0	133,458	0	0	0	3,835	02/01/2023
31414M-2D-7	FNMA POOL NO 970672	5.500% 11/01/38		12/01/2018	Paydown		52,201	52,201	51,010	51,059	0	1,142	0	1,142	0	52,201	0	0	0	1,384	11/01/2038
31414P-ZP-7	FNMA POOL NO 972450	7.000% 02/01/38		12/01/2018	Paydown		2,615	2,615	2,754	2,746	0	(131)	0	(131)	0	2,615	0	0	0	100	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455	7.000% 02/01/38		12/01/2018	Paydown		802	802	845	843	0	(40)	0	(40)	0	802	0	0	0	31	02/01/2038
31414S-AC-7	FNMA POOL NO 974403	4.500% 04/01/23		12/01/2018	Paydown		50,506	50,506	55,181	53,623	0	(3,117)	0	(3,117)	0	50,506	0	0	0	1,040	04/01/2023
31414S-W4-1	FNMA POOL NO 975067	5.500% 08/01/23		12/01/2018	Paydown		45,037	45,037	45,727	45,374	0	(336)	0	(336)	0	45,037	0	0	0	1,216	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416	4.500% 03/01/23		12/01/2018	Paydown		5,621	5,621	6,142	5,984	0	(362)	0	(362)	0	5,621	0	0	0	138	03/01/2023
31415A-T3-5	FNMA POOL NO 981270	5.000% 04/01/23		12/01/2018	Paydown		160,646	160,646	173,934	169,371	0	(8,725)	0	(8,725)	0	160,646	0	0	0	4,521	04/01/2023
31415A-U6-6	FNMA POOL NO 981305	6.000% 06/01/38		12/01/2018	Paydown		117,830	117,830	122,764	122,364	0	(4,534)	0	(4,534)	0	117,830	0	0	0	4,809	06/01/2038
31415A-WK-3	FNMA POOL NO 981350	4.500% 04/01/23		12/01/2018	Paydown		94,972	94,972	102,021	99,368	0	(4,396)	0	(4,396)	0	94,972	0	0	0	2,272	04/01/2023
31415A-WL-1	FNMA POOL NO 981351	4.500% 04/01/23		12/01/2018	Paydown		195,597	195,597	210,115	204,500	0	(8,903)	0	(8,903)	0	195,597	0	0	0	4,155	04/01/2023
31415B-E7-0	FNMA POOL NO 981758	5.000% 07/01/23		12/01/2018	Paydown		71,389	71,389	69,214	69,922	0	1,467	0	1,467	0	71,389	0	0	0	1,942	07/01/2023
31415L-U4-7	FNMA POOL NO 983603	5.000% 05/01/23		12/01/2018	Paydown		293,550	293,550	317,832	309,940	0	(16,391)	0	(16,391)	0	293,550	0	0	0	8,843	05/01/2023
31415S-KF-8	FNMA POOL NO 987794	5.000% 09/01/23		12/01/2018	Paydown		39,051	39,051	37,861	38,174	0	877	0	877	0	39,051	0	0	0	1,029	09/01/2023
31415S-NH-1	FNMA POOL NO 987892	5.000% 09/01/23		12/01/2018	Paydown		18,230	18,230	17,675	17,780	0	450	0	450	0	18,230	0	0	0	431	09/01/2023
31415T-A2-6	FNMA POOL NO 988425	5.000% 10/01/23		12/01/2018	Paydown		36,996	36,996	35,868	36,193	0	803	0	803	0	36,996	0	0	0	1,011	10/01/2023
31415T-R3-6	FNMA POOL NO 988906	5.500% 08/01/23		12/01/2018	Paydown		187,432	187,432	204,042	198,421	0	(10,988)	0	(10,988)	0	187,432	0	0	0	5,530	08/01/2023
31415T-R8-5	FNMA POOL NO 988911	5.500% 08/01/23		12/01/2018	Paydown		278,434	278,434	303,108	295,398	0	(16,964)	0	(16,964)	0	278,434	0	0	0	8,219	08/01/2023
31415X-5A-5	FNMA POOL NO 992841	4.500% 01/01/24		12/01/2018	Paydown		151,502	151,502	164,977	160,169	0	(8,667)	0	(8,667)	0	151,502	0	0	0	4,165	01/01/2024
31415X-XF-3	FNMA POOL NO 992678	6.000% 12/01/38		12/01/2018	Paydown		27,348	27,348	28,494	28,416	0	(1,067)	0	(1,067)	0	27,348	0	0	0	694	12/01/2038
31416L-4Q-6	FNMA POOL NO AA3530	4.500% 02/01/24		12/01/2018	Paydown		89,233	89,233	95,709	93,931	0	(4,698)	0	(4,698)	0	89,233	0	0	0	2,776	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119	5.000% 02/01/39		12/01/2018	Paydown		15,427	15,427	16,954	16,862	0	(1,435)	0	(1,435)	0	15,427	0	0	0	422	02/01/2039
31416Q-WH-4	FNMA POOL NO AA6947	4.500% 04/01/24		12/01/2018	Paydown		156,944	156,944	170,903	166,261	0	(9,317)	0	(9,317)	0	156,944	0	0	0	3,117	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948	4.500% 04/01/24		12/01/2018	Paydown		81,745	81,745	89,016	86,658	0	(4,912)	0	(4,912)	0	81,745	0	0	0	2,047	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393	4.500% 07/01/39		12/01/2018	Paydown		180,751	180,751	183,074	182,835	0	(2,084)	0	(2,084)	0	180,751	0	0	0	4,330	07/01/2039
31416X-QU-7	FNMA POOL NO AB2266	4.000% 02/01/41		12/01/2018	Paydown		1,874,873	1,874,873	1,885,419	1,884,150	0	(9,278)	0	(9,278)	0	1,874,873	0	0	0	38,648	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267	4.000% 02/01/41		12/01/2018	Paydown		1,017,051	1,017,051	1,026,420	1,025,459	0	(8,408)	0	(8,408)	0	1,017,051	0	0	0	24,084	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017	3.500% 08/01/42		12/01/2018	Paydown		367,099	367,099	389,794	388,310	0	(21,211)	0	(21,211)	0	367,099	0	0	0	6,039	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314	3.000% 09/01/42		12/01/2018	Paydown		594,712	594,712	629,465	626,483	0	(31,771)	0	(31,771)	0	594,712	0	0	0	10,846	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315	3.000% 09/01/42		12/01/2018	Paydown		273,357	273,357	287,537	286,337	0	(12,980)	0	(12,980)	0	273,357	0	0	0	4,300	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931	3.000% 04/01/43		12/01/2018	Paydown		264,250	264,250	258,634	258,953	0	5,297	0	5,297	0	264,250	0	0	0	3,906	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374	3.500% 05/01/43		12/01/2018	Paydown		314,634	314,634	322,261	321,746	0	(7,112)	0	(7,112)	0	314,634	0	0	0	5,470	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676	3.500% 06/01/43		12/01/2018	Paydown		84,243	84,243	86,534	86,372	0	(2,129)	0	(2,129)	0	84,243	0	0	0	1,496	06/01/2043
31417L-2J-3	FNMA POOL NO AC2576	4.500% 09/01/39		12/01/2018	Paydown		348,986	348,986	377,728	374,971	0	(25,985)	0	(25,985)	0	348,986	0	0	0	10,197	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435	4.500% 11/01/39		12/01/2018	Paydown		102,674	102,674	111,130	110,783	0	(8,109)	0	(8,109)	0	102,674	0	0	0	2,812	11/01/2039
31417W-3N-9	FNMA POOL NO AC9804	4.000% 01/01/25		12/01/2018	Paydown		113,041	113,041	120,158	118,145	0	(5,104)	0	(5,104)	0	113,041	0	0	0	2,383	01/01/2025
31418A-JV-1	FNMA POOL NO MA1175	3.000% 09/01/42		12/01/2018	Paydown		294,468	294,468	304,728	303,878	0	(9,410)	0	(9,410)	0	294,468	0	0	0	4,665	09/01/2042
31418C-CH-5	FNMA POOL NO MA2771	3.000% 10/01/46		12/01/2018	Paydown		483,586	483,586	501,041	500,565	0	(16,978)	0	(16,978)	0	483,586	0	0	0	8,002	10/01/2046
31418M-A2-8	FNMA POOL NO AD0024	5.500% 08/01/37		12/01/2018	Paydown		2,820	2,820	3,090	3,079	0	(259)	0	(259)	0	2,820	0	0	0	78	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342	4.647% 10/01/19		12/01/2018	Paydown		6,186,777	6,085,738	6,697,094	6,234,966	0	(149,228)	0	(149,228)	0	6,186,777	0	0	0	131,554	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660	4.478% 12/01/19		12/01/2018	Paydown		381,168	376,594	383,302	377,406	0	(812)	0	(812)	0	381,168	0	0	0	10,681	12/01/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		12/01/2018	Paydown		300,822	300,822	319,506	313,715	0	(12,893)	0	(12,893)	0	300,822	0	0	0	6,832	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		12/01/2018	Paydown		423,665	423,665	449,979	441,525	0	(17,860)	0	(17,860)	0	423,665	0	0	0	10,082	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		12/01/2018	Paydown		233,222	233,222	252,887	251,535	0	(18,313)	0	(18,313)	0	233,222	0	0	0	2,356	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		12/01/2018	Paydown		348,624	348,624	370,277	363,869	0	(15,245)	0	(15,245)	0	348,624	0	0	0	6,490	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		12/01/2018	Paydown		577	577	623	614	0	(37)	0	(37)	0	577	0	0	0	14	05/01/2025
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		12/01/2018	Paydown		3,149	3,149	3,401	3,346	0	(197)	0	(197)	0	3,149	0	0	0	79	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2018	Paydown		24,632	24,632	26,709	26,609	0	(1,977)	0	(1,977)	0	24,632	0	0	0	602	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2018	Paydown		29,767	29,767	32,277	32,163	0	(2,395)	0	(2,395)	0	29,767	0	0	0	731	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		12/01/2018	Paydown		2,988	2,988	3,228	3,172	0	(184)	0	(184)	0	2,988	0	0	0	70	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2018	Paydown		1,087,937	1,087,937	1,095,077	1,094,298	0	(6,361)	0	(6,361)	0	1,087,937	0	0	0	23,017	02/01/2041
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2018	Paydown		44,279	44,279	48,013	47,734	0	(3,455)	0	(3,455)	0	44,279	0	0	0	1,113	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2018	Paydown		222,932	222,932	240,985	239,579	0	(16,646)	0	(16,646)	0	222,932	0	0	0	1,378	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2018	Paydown		1,530,952	1,530,952	1,660,039	1,651,935	0	(120,983)	0	(120,983)	0	1,530,952	0	0	0	37,775	11/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI		03/19/2018	Janney Montgomery Scott Inc.		4,030,040	4,000,000	3,932,480	3,937,758	0	341	0	341	0	3,938,099	0	91,941	91,941	56,000	05/15/2043
353187-DN-4	FRANKLIN CNTY OHIO CORPORATE MUNI		07/10/2018	UBS International		1,217,730	1,185,000	1,227,044	1,225,601	0	(672)	0	(672)	0	1,224,928	0	(7,199)	(7,199)	33,048	11/01/2040
414009-KD-1	HARRIS CNTY TEX CULTURAL ED FA CORPORATE		05/23/2018	Citigroup Capital Markets Inc		2,021,960	2,000,000	1,928,340	1,931,422	0	615	0	615	0	1,932,037	0	89,923	89,923	38,667	12/01/2045
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		03/19/2018	Citigroup Capital Markets Inc		12,068,280	12,000,000	11,776,440	11,788,171	0	1,260	0	1,260	0	11,789,431	0	278,849	278,849	226,667	10/01/2049
462466-FY-4	IOWA FIN AUTH HEALTH FACS CORPORATE MUNI		03/19/2018	Mesirow Financial Inc		3,033,000	3,000,000	3,213,960	3,183,409	0	(4,415)	0	(4,415)	0	3,178,993	0	(145,993)	(145,993)	72,000	08/15/2037
46613S-BR-0	JEA FLA ELEC SYS REV CORP MUNI		01/16/2018	Taxable Exchange		2,359,201	2,275,000	2,406,996	2,359,741	0	(540)	0	(540)	0	2,359,201	0	0	0	0	10/01/2034
46613S-BT-6	JEA FLA ELEC SYS REV CORP SINK FUND MUNI		01/16/2018	Taxable Exchange		6,691,018	6,420,000	6,720,336	6,691,335	0	(317)	0	(317)	0	6,691,018	0	0	0	0	10/01/2039
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE		07/10/2018	Citigroup Capital Markets Inc		1,029,970	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	29,970	29,970	41,222	07/01/2044
57584X-YD-7	MASSACHUSETTS ST DEV FIN AGY CORPORATE M		03/15/2018	Citigroup Capital Markets Inc		8,323,510	6,500,000	9,064,835	8,963,692	0	(18,749)	0	(18,749)	0	8,944,942	0	(621,432)	(621,432)	220,278	07/15/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV CORPORATE		07/10/2018	Merrill Lynch,Pierce,Fenner &		3,624,460	3,500,000	3,559,640	3,553,700	0	(2,937)	0	(2,937)	0	3,550,763	0	73,697	73,697	85,944	06/01/2046
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON CORP MUNI		11/14/2018	WELLS FARGO SEC LLC		9,249,920	8,000,000	10,118,161	9,654,727	0	(90,500)	0	(90,500)	0	9,564,227	0	(314,307)	(314,307)	627,770	07/01/2034
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE		03/19/2018	Goldman Sachs & Co		1,541,835	1,500,000	1,616,625	1,604,465	0	(2,389)	0	(2,389)	0	1,602,076	0	(60,241)	(60,241)	38,333	08/01/2039
64971W-UD-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE		03/19/2018	BB & T Capital Markets		2,683,872	2,400,000	2,753,448	2,727,162	0	(2,318)	0	(2,318)	0	2,724,844	0	(40,972)	(40,972)	76,667	02/01/2041
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI		05/23/2018	Samuel A Ramirez & Co., Inc		4,152,750	3,750,000	3,956,175	3,889,903	0	(7,613)	0	(7,613)	0	3,882,290	0	270,460	270,460	83,333	06/15/2047
65819G-LC-0	NORTH CAROLINA CAP FACS FIN AG CORPORATE		07/10/2018	Morgan Stanley & Co, Inc		2,417,804	2,285,000	2,414,788	2,452,233	0	(8,323)	29,121	(37,444)	0	2,414,788	0	3,016	3,016	71,343	10/01/2039
65830T-AG-0	NORTH CAROLINA TPK AUTH CORPORATE MUNI F		05/24/2018	Tax Free Exchange		460,567	450,000	512,154	506,004	0	(1,031)	0	(1,031)	0	504,973	0	(44,406)	(44,406)	27,051	01/01/2039
662903-RR-6	NORTH TEX MUN WTR DIST TEX WTR CORPORATE		07/10/2018	Various		5,823,186	5,655,000	5,808,854	5,822,969	0	(5,256)	23,220	(28,476)	0	5,794,493	0	28,693	28,693	138,000	09/01/2046
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2018	Redemption 100.0000		144,002	144,002	144,002	144,002	0	0	0	0	0	144,002	0	0	0	3,116	09/01/2027
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS		07/02/2018	BREAN MURRAY CARRET &		33,830,000	50,000,000	8,468,500	23,855,852	0	737,370	0	737,370	0	24,593,222	0	9,236,778	9,236,778	0	04/15/2030
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	10,725	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		184,844	184,844	184,844	184,844	0	0	0	0	0	184,844	0	0	0	6,830	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	11,442	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		98,533	98,533	98,533	98,533	0	0	0	0	0	98,533	0	0	0	3,221	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		93,372	93,372	93,372	93,372	0	0	0	0	0	93,372	0	0	0	3,054	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		48,214	48,214	48,214	48,214	0	0	0	0	0	48,214	0	0	0	1,562	05/15/2027
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,328	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,951	11/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,502	11/15/2028
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	10,271	11/15/2028
889251-GB-4	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,305	11/15/2030
889251-GC-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	979	11/15/2030
889251-GD-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,958	11/15/2030
889251-GE-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,631	11/17/2025
889251-GF-5	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2018	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	4,241	11/17/2025
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2018	Redemption 100.0000		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	15,098	11/15/2026
914378-FC-3	UNIVERSITY KY CORPORATE MUNI		03/19/2018	Citigroup Capital Markets Inc		3,077,730	3,000,000	2,926,500	2,932,066	0	483	0	483	0	2,932,550	0	145,180	145,180	56,667	04/01/2044
91824*-AA-1	Fayetteville VA Company LLC Credit-Tenan		12/15/2018	Redemption 100.0000		1,240,756	1,240,756	1,240,756	1,240,756	0	0	0	0	0	1,240,756	0	0	0	22,833	10/15/2035
93978H-PG-4	WASHINGTON ST HLTH CARE FACS A CORPORATE		03/19/2018	Janney Montgomery Scott Inc.		5,601,365	5,500,000	5,476,900	5,477,656	0	137	0	137	0	5,477,793	0	123,572	123,572	136,125	08/15/2043
93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORPORATE		03/19/2018	Morgan Stanley & Co, Inc		4,540,770	4,500,000	4,399,470	4,403,781	0	597	0	597	0	4,404,378	0	136,392	136,392	85,000	10/01/2045
3199999. Subtotal - Bonds - U.S. Special Revenues						376,707,412	385,084,571	358,728,215	369,965,727	0	(2,801,115)	52,341	(2,853,456)	0	367,572,112	0	9,135,298	9,135,298	8,736,571	XXX
00023*-BC-6	AAA Cooper Transportation Senior Note		10/15/2018	Redemption 100.0000		885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	38,617	10/15/2023
00037B-AB-8	ABB FINANCE USA INC CORPORATE		01/10/2018	Key Capital Markets		1,374,201	1,358,000	1,416,000	1,385,446	0	(186)	0	(186)	0	1,385,260	0	(11,059)	(11,059)	6,941	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE		03/28/2018	Credit Suisse First Boston Cor		18,759,049	18,114,000	18,349,582	18,328,373	0	(1,072)	0	(1,072)	0	18,327,301	0	431,748	431,748	306,137	05/08/2042
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		02/01/2018	Pierpont Securities		2,931,597	4,510,149	36,923	36,923	0	0	0	0	0	36,923	0	2,894,674	2,894,674	2,400	07/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		01/25/2018	Call 110.6394		68,630	62,030	508	508	0	0	0	0	0	508	0	68,122	68,122	0	07/25/2037
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/26/2018	Call 119.6843		121,980	101,918	85,004	76,297	0	8,707	0	8,707	0	85,004	0	36,976	36,976	0	06/25/2029
00111@-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2018	Redemption 100.0000		747,815	747,815	678,474	700,121	0	47,694	0	47,694	0	747,815	0	0	0	32,408	06/30/2022
00120@-AA-1	AES US Wind Generation Holding Debt in a		12/31/2018	Redemption 100.0000		3,255,696	3,255,696	3,255,696	3,255,696	0	0	0	0	0	3,255,696	0	0	0	106,311	06/30/2032
00130H-BS-3	AES CORPORATION CORPORATE		03/15/2018	Tender (Corp Action)		2,573,613	2,270,000	2,584,700	2,410,257	0	(8,004)	0	(8,004)	0	2,470,353	0	103,260	103,260	186,219	07/01/2021
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2018	Redemption 100.0000		518,826	518,826	334,298	379,895	0	138,931	0	138,931	0	518,826	0	0	0	16,644	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2018	Redemption 100.0000		77,069	77,069	55,016	62,120	0	14,949	0	14,949	0	77,069	0	0	0	2,706	09/30/2028
00206R-AR-3	AT&T INC CORPORATE 5.800% 02/15/19		12/19/2018	Call 100.0000		10,045,656	10,000,000	9,968,900	9,994,834	0	2,735	0	2,735	0	10,043,225	0	2,431	2,431	825,434	02/15/2019
00206R-EU-2	AT&T INC CORPORATE 7.000% 10/01/25		11/26/2018	Tax Free Exchange		3,449,013	2,850,000	2,816,770	2,816,982	0	3,010	0	3,010	0	2,819,992	0	629,021	629,021	229,979	10/01/2025
00206R-FD-9	AT&T INC CORPORATE 8.750% 03/01/31		11/26/2018	Tax Free Exchange		13,715,340	9,554,000	10,475,486	10,471,955	0	(42,049)	0	(42,049)	0	10,429,906	0	3,285,434	3,285,434	1,033,358	03/01/2031
00206R-FG-2	AT&T INC CORPORATE 7.125% 12/15/31		11/26/2018	Tax Free Exchange		9,435,150	7,500,000	7,514,594	7,514,502	0	(653)	0	(653)	0	7,513,849	0	1,921,301	1,921,301	506,172	12/15/2031
002474-A*-5	AZZ Inc Senior Note 6.240% 03/31/18		03/31/2018	Redemption 100.0000		149,598	149,598	157,749	150,939	0	(1,341)	0	(1,341)	0	149,598	0	0	0	4,667	03/31/2018
00256@-AB-5	Aaron's Inc / Aaron Invt Co Senior Note		04/14/2018	Redemption 100.0000		7,284,600	7,284,600	7,284,600	7,284,600	0	0	0	0	0	7,284,600	0	0	0	173,009	04/14/2021
00257@-AA-6	Aaron Inc/Invt Co/Aaron Prodt Senior Not		04/27/2018	Redemption 100.0000		4,167,000	4,167,000	4,167,000	4,167,000	0	0	0	0	0	4,167,000	0	0	0	82,298	04/27/2018
002824-AU-4	ABBOTT LABORATORIES CORPORATE		03/21/2018	Call 100.0000		1,176,307	1,146,000	1,265,088	1,196,403	0	(8,872)	0	(8,872)	0	1,217,838	0	(41,531)	(41,531)	58,205	04/01/2019
002824-BA-7	ABBOTT LABORATORIES CORPORATE		10/12/2018	Deutsche Bank Securities Inc		387,452	400,000	397,672	398,395	0	291	0	291	0	398,686	0	(11,234)	(11,234)	11,078	03/15/2022
002824-BJ-8	ABBOTT LABORATORIES CORPORATE		09/15/2018	Maturity		100,000	100,000	100,143	100,067	0	(67)	0	(67)	0	100,000	0	0	0	2,000	09/15/2018
002824-BL-3	ABBOTT LABORATORIES CORPORATE		10/26/2018	Call 100.0000		2,677,919	2,670,000	2,617,178	2,623,250	0	6,735	0	6,735	0	2,637,904	0	40,015	40,015	97,828	04/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00440E-AP-2	CHUBB INA HOLDINGS INC CORPORATE		01/09/2018	Barclays Capital Inc		5,965,740	6,000,000	6,040,620	6,022,664	0	(106)	0	(106)	0	6,022,558	0	(56,818)	(56,818)	53,100	03/13/2023
00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE		11/08/2018	Various		9,102,157	9,100,000	9,029,064	9,036,751	0	119	0	119	0	9,036,870	0	65,287	65,287	230,221	03/13/2043
00440E-AV-9	CHUBB INA HOLDINGS INC CORPORATE		11/14/2018	Goldman Sachs & Co		38,396	40,000	39,877	39,898	0	10	0	10	0	39,908	0	(1,512)	(1,512)	1,388	05/03/2026
004421-KX-0	ACE SECURITIES CORP ACE_05-HE1		09/25/2018	Paydown		2,437,917	2,437,917	1,958,961	2,397,893	0	40,024	0	40,024	0	2,437,917	0	0	0	23,667	02/25/2035
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2		12/26/2018	Paydown		2,074,428	2,074,428	1,784,800	2,023,416	0	51,012	0	51,012	0	2,074,428	0	0	0	26,288	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2018	Paydown		471,863	471,863	206,362	165,349	0	306,514	0	306,514	0	471,863	0	0	0	5,374	10/25/2036
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/26/2018	Paydown		57,897	52,727	15,074	2,323	0	55,576	0	55,576	0	57,899	0	(2)	(2)	1,323	06/25/2032
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/26/2018	Paydown		31,799	31,799	28,471	28,685	0	3,114	0	3,114	0	31,799	0	0	0	666	12/25/2033
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2018	Call 127.7407		47,844	37,454	104	104	0	0	0	0	0	104	0	47,740	47,740	0	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/26/2018	Call 113.4130		158,130	139,428	30,738	29,755	0	3,089	0	3,089	0	32,843	0	125,286	125,286	0	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/26/2018	Paydown		211,775	211,775	28,496	40,923	0	170,853	0	170,853	0	211,775	0	0	0	1,727	06/25/2037
00753*-AL-3	Advanced Drainage Systems Inc. Senior Se		09/24/2018	Redemption 100.0000		15,386,667	15,386,667	15,386,667	15,386,667	0	0	0	0	0	15,386,667	0	0	0	646,240	09/24/2018
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2018	Paydown		92,671	92,671	92,671	92,671	0	0	0	0	0	92,671	0	0	0	1,482	10/25/2034
008016-A#-4	The Aerospace Corporation Senior Secured		12/08/2018	Redemption 100.0000		806,250	806,250	806,250	806,250	0	0	0	0	0	806,250	0	0	0	20,721	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2018	Redemption 100.0000		1,369,317	1,369,317	1,369,317	1,369,317	0	0	0	0	0	1,369,317	0	0	0	48,053	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured		12/02/2018	Redemption 100.0000		269,288	269,288	269,288	269,288	0	0	0	0	0	269,288	0	0	0	5,670	04/04/2033
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		09/22/2018	Redemption 100.0000		418,181	418,181	418,181	418,181	0	0	0	0	0	418,181	0	0	0	17,668	03/22/2035
00802#-AB-2	Aerostar Airport Holdings, LLC Sr. Secur		09/22/2018	Redemption 100.0000		184,696	184,696	182,793	182,905	0	1,792	0	1,792	0	184,696	0	0	0	9,161	03/22/2035
00817Y-AJ-7	AETNA INC CORPORATE 4.500% 05/15/42		11/06/2018	WELLS FARGO SEC LLC		211,909	227,000	252,188	250,633	0	(520)	0	(520)	0	250,113	0	(38,204)	(38,204)	10,016	05/15/2042
00817Y-AM-0	AETNA INC CORPORATE 4.125% 11/15/42		11/06/2018	WELLS FARGO SEC LLC		1,345,153	1,511,000	1,530,080	1,528,615	0	(346)	0	(346)	0	1,528,269	0	(183,116)	(183,116)	61,117	11/15/2042
00817Y-AZ-1	AETNA INC CORPORATE 3.875% 08/15/47		11/06/2018	WELLS FARGO SEC LLC		5,806,996	6,800,000	6,778,376	6,778,310	0	273	0	273	0	6,778,583	0	(971,587)	(971,587)	327,911	08/15/2047
00857@-AA-0	Peaker Power Holdings, LLC Senior Secure		02/21/2018	Call 100.0000		4,406,000	4,406,000	4,406,000	4,406,000	0	0	0	0	0	4,406,000	0	0	0	72,698	09/30/2024
00857@-AC-6	Peaker Power Holdings, LLC Senior Secure		12/31/2018	Redemption 100.0000		416,521	416,521	416,521	416,521	0	0	0	0	0	416,521	0	0	0	16,512	09/30/2024
01029#-AA-9	Alabama Gas Corporation Senior Note		08/01/2018	PGIM, Inc.		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	246,558	12/22/2021
010392-FG-8	ALABAMA POWER CORPORATE		11/08/2018	Scotia Capital Markets USA		1,781,357	1,955,000	1,945,968	1,946,967	0	110	0	110	0	1,947,076	0	(165,719)	(165,719)	106,428	01/15/2042
010392-FN-3	ALABAMA POWER CORPORATE		09/26/2018	Deutsche Bank Securities Inc		374,196	400,000	385,673	388,488	0	1,068	0	1,068	0	389,555	0	(15,359)	(15,359)	11,107	04/01/2025
013817-AP-6	ARCONIC INC CORPORATE 5.720% 02/23/19		03/07/2018	Call 100.0000		7,650,685	7,402,000	7,389,414	7,400,273	0	575	0	575	0	7,649,533	0	1,152	1,152	476,847	02/23/2019
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2018	Redemption 100.0000		2,037,750	2,037,750	2,196,704	2,071,259	0	(33,509)	0	(33,509)	0	2,037,750	0	0	0	70,302	03/09/2020
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	55,600	07/25/2026
01449*-AD-9	Alexander & Baldwin, LLC Senior Note		04/18/2018	Call 100.0000		7,208,333	7,208,333	7,269,193	7,245,910	0	(3,161)	0	(3,161)	0	7,242,748	0	(34,415)	(34,415)	107,765	11/30/2024
01449*-AF-4	Alexander & Baldwin, LLC Senior Unsecure		12/31/2018	Redemption 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	29,556	12/31/2027
017364-C*-9	Allegheny Generating Company Senior Unse		05/03/2018	Call 100.0000		16,919,112	16,000,000	17,211,664	16,552,142	0	(50,285)	0	(50,285)	0	17,420,969	0	(501,857)	(501,857)	647,680	07/15/2021
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2018	Redemption 100.0000		511,976	511,976	511,976	511,976	0	0	0	0	0	511,976	0	0	0	13,864	01/10/2033
01877K-AB-9	Alliance Pipeline Senior Note		12/31/2018	Redemption 100.0000		54,857	54,857	62,555	57,937	0	(3,080)	0	(3,080)	0	54,857	0	0	0	2,878	12/31/2019
020002-AH-4	ALLSTATE CORP DEBENTURES		05/15/2018	Maturity		7,948,000	7,948,000	9,222,418	8,012,067	0	(64,067)	0	(64,067)	0	7,948,000	0	0	0	268,245	05/15/2018
02133@-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2018	Redemption 100.0000		604,942	604,942	606,301	606,159	0	(1,218)	0	(1,218)	0	604,942	0	0	0	27,470	01/31/2031
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		04/03/2018	Call 1.6850		58,962	3,499,263	4	4	0	0	0	0	0	4	0	58,958	58,958	0	10/01/2018
02343*-AB-8	Amcor Finance USA Series B Senior Note		12/15/2018	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	341,400	12/15/2018
02361D-AQ-3	AMEREN ILLINOIS CO CORPORATE		11/13/2018	US Bank NA		1,043,383	1,100,000	1,169,141	1,166,798	0	(1,211)	0	(1,211)	0	1,165,586	0	(122,203)	(122,203)	53,258	03/15/2046
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC		12/03/2018	Various		638,838	662,003	680,208	676,768	0	(1,069)	0	(1,069)	0	675,699	0	(36,861)	(36,861)	31,688	01/15/2028
02376U-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES INC		07/15/2018	Redemption 100.0000		34,563	34,563	35,513	35,334	0	(771)	0	(771)	0	34,563	0	0	0	929	01/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC		10/01/2018	Redemption 100.0000		52,955	52,955	53,021	53,009	0	(55)	0	(55)	0	52,955	0	0	0	1,465	04/01/2028
02377U-AB-0	AMERICAN AIRLINES CORPORATE		07/15/2018	Redemption 100.0000		105,346	105,346	114,037	110,484	0	(5,138)	0	(5,138)	0	105,346	0	0	0	3,909	07/15/2024
02507*-AA-2	American Century Companies Inc Senior No		03/09/2018	Maturity		13,165,000	13,165,000	13,165,000	13,165,000	0	0	0	0	0	13,165,000	0	0	0	320,568	03/09/2018
025816-AY-5	AMERICAN EXPRESS CO CORPORATE		03/19/2018	Maturity		5,654,000	5,654,000	6,637,366	5,690,696	0	(36,696)	0	(36,696)	0	5,654,000	0	0	0	197,890	03/19/2018
025816-BB-4	AMERICAN EXPRESS CO CORPORATE		11/08/2018	Credit Suisse First Boston Cor		1,478,635	1,440,000	1,704,404	1,559,215	0	(74,138)	0	(74,138)	0	1,485,077	0	(6,442)	(6,442)	114,725	05/20/2019
0258M0-DP-1	AMERICAN EXPRESS CREDIT CORPORATE		10/31/2018	Goldman Sachs & Co		497,300	500,000	501,217	500,545	0	(283)	0	(283)	0	500,262	0	(2,962)	(2,962)	13,656	08/15/2019
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORPORATE		04/11/2018	Stifel, Nicolaus & Co		12,037,453	12,169,000	12,237,025	12,204,078	0	(4,403)	0	(4,403)	0	12,199,675	0	(162,222)	(162,222)	109,986	05/26/2020
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORPORATE		10/31/2018	Goldman Sachs & Co		98,702	100,000	100,234	100,134	0	(42)	0	(42)	0	100,092	0	(1,390)	(1,390)	2,947	09/14/2020
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATE		11/15/2018	Goldman Sachs & Co		9,509,500	10,000,000	10,081,324	10,080,285	0	(6,647)	0	(6,647)	0	10,073,638	0	(564,138)	(564,138)	344,667	05/03/2027
026874-CU-9	AMERICAN INTL GROUP INC CORPORATE		01/09/2018	WELLS FARGO SEC LLC		5,408,550	5,000,000	5,757,300	5,394,211	0	(2,354)	0	(2,354)	0	5,391,857	0	16,693	16,693	27,083	06/01/2022
026870-DG-0	AMERICAN INTL GRP INC. CORPORATE		01/16/2018	Maturity		6,000,000	6,000,000	7,019,460	6,009,437	0	(9,437)	0	(9,437)	0	6,000,000	0	0	0	175,500	01/16/2018
02918*-AC-1	American Railcar Leasing LLC Senior Secu		12/03/2018	Redemption 100.0000		149,957	149,957	149,957	149,957	0	0	0	0	0	149,957	0	0	0	2,972	10/01/2020
03040#-AH-5	American Water Capital Corp Series G Sen		05/15/2018	Maturity		14,500,000	14,500,000	15,031,093	14,528,944	0	(28,944)	0	(28,944)	0	14,500,000	0	0	0	453,125	05/15/2018
03040W-AJ-4	AMERICAN WATER CAPITAL CORP. CORPORATE		11/06/2018	Barclays Capital Inc		967,050	1,000,000	1,016,985	1,016,201	0	(327)	0	(327)	0	1,015,874	0	(48,824)	(48,824)	40,253	12/01/2042
03040W-AL-9	AMERICAN WATER CAPITAL CORP. CORPORATE		09/26/2018	MILLENIUM ADVISORS, LLC		489,995	500,000	511,646	509,236	0	(895)	0	(895)	0	508,340	0	(18,345)	(18,345)	18,275	03/01/2025
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		09/25/2018	Paydown		211,900	211,900	214,019	212,528	0	(628)	0	(628)	0	211,900	0	0	0	3,162	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2018	Paydown		91,300	91,300	91,838	91,767	0	(467)	0	(467)	0	91,300	0	0	0	2,146	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2018	Paydown		753,619	807,423	583,680	588,996	0	164,623	0	164,623	0	753,619	0	0	0	16,032	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		09/25/2018	Paydown		142,826	142,826	114,831	63,947	0	78,880	0	78,880	0	142,826	0	0	0	2,206	02/25/2033
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		06/25/2018	Paydown		87,603	87,603	76,018	85,881	0	1,722	0	1,722	0	87,603	0	0	0	515	07/25/2034
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE		10/31/2018	Various		5,679,549	5,675,000	5,975,737	5,811,527	0	(24,279)	0	(24,279)	0	5,787,247	0	(107,698)	(107,698)	163,258	11/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC CORPORATE		10/31/2018	Goldman Sachs & Co		5,138,600	5,000,000	5,717,250	5,286,907	0	(106,877)	0	(106,877)	0	5,180,030	0	(41,430)	(41,430)	299,597	03/15/2020
030955-AM-0	AMERITECH CAPITAL FUNDING COMPANY GUARNT		01/15/2018	Maturity		828,000	828,000	821,600	827,915	0	85	0	85	0	828,000	0	0	0	26,703	01/15/2018
031100-B#-6	Ametek Inc Series C Senior Note		07/16/2018	Maturity		20,700,000	20,700,000	20,700,000	20,700,000	0	0	0	0	0	20,700,000	0	0	0	1,314,450	07/16/2018
031162-AX-8	AMGEN INC CORPORATE 6.150% 06/01/18		06/01/2018	Maturity		3,000,000	3,000,000	3,459,807	3,054,328	0	(54,328)	0	(54,328)	0	3,000,000	0	0	0	92,250	06/01/2018
034164-A@-2	The Andersons, Inc Senior Note		03/27/2018	Maturity		23,760,000	23,760,000	23,760,000	23,760,000	0	0	0	0	0	23,760,000	0	0	0	805,464	03/27/2018
035229-CW-1	ANHEUSER BUSCH COS INC CORPORATE		04/20/2018	Call 100.0000		16,036,294	15,700,000	14,451,774	15,571,513	0	32,261	0	32,261	0	15,940,067	0	96,227	96,227	842,183	03/01/2019
03523T-BE-7	ANHEUSER-BUSCH COS INC CORPORATE		03/16/2018	Call 100.0000		11,505,715	11,070,000	12,976,835	11,367,435	0	(59,308)	0	(59,308)	0	11,743,842	0	(238,127)	(238,127)	1,017,198	01/15/2019
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE		01/10/2018	Citigroup Capital Markets Inc		3,065,931	3,100,000	3,140,888	3,119,776	0	(114)	0	(114)	0	3,119,663	0	(53,732)	(53,732)	38,104	07/15/2022
03523T-BQ-0	ANHEUSER-BUSCH COS INC CORPORATE		11/26/2018	RBC Capital Markets		810,884	1,015,000	997,880	998,918	0	344	0	344	0	999,262	0	(188,378)	(188,378)	52,124	07/15/2042
035242-AN-6	ANHEUSER-BUSCH INBEV NV CORPORATE		11/13/2018	Taxable Exchange		1,916,563	1,921,000	1,916,563	2,139,781	0	(223,218)	0	(223,218)	0	1,916,563	0	0	0	120,799	02/01/2046
037411-AN-5	APACHE CORP SENIOR NOTES		02/01/2018	Maturity		5,000,000	5,000,000	5,076,750	4,999,819	0	181	0	181	0	5,000,000	0	0	0	175,000	02/01/2018
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su		09/24/2018	Call 100.0000		13,885,340	13,465,347	12,497,163	12,741,366	0	91,759	0	91,759	0	13,253,119	0	632,221	632,221	1,579,934	01/31/2022
03754*-AB-8	Apex Clean Energy Holdings LLC Senior Se		09/24/2018	Call 100.0000		14,100,000	14,100,000	14,100,000	14,100,000	0	0	0	0	0	14,100,000	0	0	0	960,424	01/29/2020
03754*-AC-6	Apex Clean Energy Holdings LLC Senior Se		09/24/2018	Call 100.0000		8,460,000	8,460,000	8,460,000	8,460,000	0	0	0	0	0	8,460,000	0	0	0	576,255	01/29/2020
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su		09/24/2018	Call 100.0000		4,229,688	4,101,752	3,800,834	3,869,030	0	29,439	0	29,439	0	4,026,406	0	203,282	203,282	481,272	01/31/2022
03754*-AE-2	Apex Clean Energy Holdings LLC Subordina		09/24/2018	Call 100.0000		8,544,824	8,286,367	7,657,254	7,764,874	0	65,703	0	65,703	0	8,089,034	0	455,790	455,790	972,267	01/31/2022
037833-AK-6	APPLE COMPUTER INC CORPORATE		10/31/2018	Goldman Sachs & Co		1,431,630	1,500,000	1,463,984	1,473,298	0	3,950	0	3,950	0	1,477,248	0	(45,618)	(45,618)	35,900	05/03/2023
038222-AH-8	APPLIED MATLS INC CORPORATE		10/31/2018	Goldman Sachs & Co		247,270	250,000	250,753	250,435	0	(132)	0	(132)	0	250,304	0	(3,034)	(3,034)	7,128	10/01/2020
038222-AJ-4	APPLIED MATLS INC CORPORATE		09/26/2018	Goldman Sachs & Co		176,509	175,000	174,977	174,981	0	9	0	9	0	174,989	0	1,519	1,519	6,768	10/01/2025
03880@-AB-3	ArcaTech Systems, LLC Revolver		10/15/2018	Call 100.0000		2,875,000	2,875,000	2,875,000	2,875,000	0	0	0	0	0	2,875,000	0	0	0	135,199	12/19/2020
03980@-AB-2	Ardent Mills LLC Senior Unsecured Note		08/01/2018	PGIM, Inc.		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	136,641	12/14/2029
03980@-AC-0	Ardent Mills LLC Senior Unsecured Note		08/01/2018	PGIM, Inc.		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	54,158	12/14/2032
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/26/2018	Paydown		14,482	14,482	13,950	10,613	0	3,869	0	3,869	0	14,482	0	0	0	364	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		12/01/2018	Paydown		264,413	264,413	251,151	253,256	0	11,157	0	11,157	0	264,413	0	0	0	7,227	05/25/2034
04032Y-AB-5	ARI FLEET LEASE TRUST ASSET BACKED		01/15/2018	Paydown		34,880	34,880	34,764	34,872	0	8	0	8	0	34,880	0	0	0	32	11/15/2018
040555-CS-1	ARIZONA PUB SVC CO CORPORATE		11/14/2018	Mesirow Financial Inc		3,161,169	3,300,000	3,259,608	3,268,603	0	3,413	0	3,413	0	3,272,016	0	(110,847)	(110,847)	104,239	05/15/2025
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2018	Redemption 100.0000		375,000	375,000	441,223	424,161	0	(49,161)	0	(49,161)	0	375,000	0	0	0	17,663	12/30/2030
04101*-AC-4	Arkansas Oklahoma Gas Senior Note		07/02/2018	Redemption 100.0000		156,000	156,000	156,000	156,000	0	0	0	0	0	156,000	0	0	0	7,653	06/30/2018
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP		11/26/2018	Paydown		476,004	476,004	472,936	474,440	0	1,564	0	1,564	0	476,004	0	0	0	8,477	11/25/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior		11/30/2018	Redemption 100.0000		17,575,000	17,575,000	17,575,000	17,575,000	0	0	0	0	0	17,575,000	0	0	0	1,028,138	12/02/2019
04472*-AH-4	Ashley Furniture Industries, I Senior No		06/03/2018	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	0	0	41,523	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2018	Redemption 100.0000		1,986,202	1,986,202	1,986,202	1,986,202	0	0	0	0	0	1,986,202	0	0	0	62,831	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No		10/17/2018	Redemption 100.0000		291,486	291,486	291,486	291,486	0	0	0	0	0	291,486	0	0	0	6,533	10/17/2034
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE		06/15/2018	Paydown		43,646	43,646	36,390	43,323	0	323	0	323	0	43,646	0	0	0	297	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2018	Paydown		112,318	112,318	84,773	68,854	0	43,465	0	43,465	0	112,318	0	0	0	2,658	06/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		11/26/2018	Paydown		104,702	104,702	91,512	87,834	0	16,867	0	16,867	0	104,702	0	0	0	2,329	11/25/2033
04542B-JQ-6	ASSET BACKED FDG CORP ABS FLOATER		09/25/2018	Call 101.4293		3,218	3,173	405	290	0	0	0	0	0	290	0	2,928	2,928	0	01/25/2034
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/26/2018	Paydown		158,834	158,834	110,481	90,918	0	67,916	0	67,916	0	158,834	0	0	0	1,970	11/25/2036
046003-JU-4	ASSOCIATES CORP NORTH AMER DEBENTURES		11/01/2018	Maturity		700,000	700,000	663,740	697,073	0	2,927	0	2,927	0	700,000	0	0	0	48,650	11/01/2018
046036-B*-9	Associates Manufactured Housin ABS-IRR,		07/16/2018	Redemption 100.0000		5,000,000	5,000,000	5,178,754	4,999,573	0	427	0	427	0	5,000,000	0	0	0	262,500	03/15/2027
04624U-AC-5	ASSURANT COMMERCIAL MORTGAGE T CMBS		12/01/2018	Paydown		480,805	480,805	495,225	491,747	0	(10,943)	0	(10,943)	0	480,805	0	0	0	13,092	05/15/2049
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2018	Redemption 100.0000		2,816,256	2,816,256	2,817,551	2,817,378	0	(1,122)	0	(1,122)	0	2,816,256	0	0	0	60,203	03/31/2027
053015-AD-5	AUTOMATIC DATA PROCESSING INC CORPORATE		10/31/2018	Various		741,404	750,000	750,632	750,353	0	(177)	0	(177)	0	750,176	0	(8,772)	(8,772)	11,616	09/15/2020
053015-AE-3	AUTOMATIC DATA PROCESSING INC CORPORATE		11/14/2018	Morgan Stanley & Co, Inc		791,448	800,000	799,128	799,276	0	72	0	72	0	799,348	0	(7,900)	(7,900)	31,575	09/15/2025
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		03/20/2018	Paydown		11,337,500	11,337,500	11,332,439	11,336,924	0	576	0	576	0	11,337,500	0	0	0	39,681	03/20/2019
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		09/20/2018	Paydown		26,940,000	26,940,000	26,788,741	26,917,219	0	22,781	0	22,781	0	26,940,000	0	0	0	280,176	09/20/2019
05377R-CD-4	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		08/08/2018	Toronto Dominion Securities		988,281	1,000,000	1,006,094	1,004,925	0	(897)	0	(897)	0	1,004,029	0	(15,747)	(15,747)	19,103	06/20/2022
05531F-AS-2	BB&T CORP CORPORATE 2.450% 01/15/20		04/12/2018	Barclays Capital Inc		7,436,821	7,490,000	7,591,423	7,538,513	0	(7,252)	0	(7,252)	0	7,531,261	0	(94,440)	(94,440)	138,138	01/15/2020
05531F-AV-5	BB&T CORP CORPORATE 2.050% 05/10/21		01/10/2018	Merrill Lynch,Pierce,Fenner &		1,969,520	2,000,000	2,007,980	2,005,476	0	(52)	0	(52)	0	2,005,424	0	(35,904)	(35,904)	7,061	05/10/2021
05565E-AF-2	BMW US CAP CORP LLC CORPORATE		01/09/2018	Barclays Capital Inc		14,749,500	15,000,000	14,962,350	14,974,697	0	203	0	203	0	14,974,901	0	(225,401)	(225,401)	75,000	04/11/2021
05577@-AG-5	BTMU Capital Corp Equip Note Series A		08/26/2018	Redemption 100.0000		628,428	628,428	628,428	628,428	0	0	0	0	0	628,428	0	0	0	30,872	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B		08/26/2018	Redemption 100.0000		604,826	604,826	604,826	604,826	0	0	0	0	0	604,826	0	0	0	29,712	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		08/26/2018	Redemption 100.0000		185,249	185,249	185,249	185,249	0	0	0	0	0	185,249	0	0	0	9,100	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D		08/26/2018	Redemption 100.0000		188,902	188,902	188,902	188,902	0	0	0	0	0	188,902	0	0	0	9,280	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E		08/27/2018	Call 100.0000		10,791	10,791	10,791	10,791	0	0	0	0	0	10,791	0	0	0	585	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E		08/26/2018	Redemption 100.0000		76,408	76,408	76,408	76,408	0	0	0	0	0	76,408	0	0	0	3,751	02/26/2021
05577@-AN-0	BTMU Capital Corp Equipment Note		10/15/2018	Redemption 100.0000		390,909	390,909	435,023	417,897	0	(26,988)	0	(26,988)	0	390,909	0	0	0	14,161	10/15/2024
05590#-AA-9	SPE Affl withThe Shidler Grp CTL		07/15/2018	Redemption 100.0000		167,998	167,998	167,998	167,998	0	0	0	0	0	167,998	0	0	0	1,988	11/15/2032
05590#-AA-9	SPE Affl withThe Shidler Grp CTL		08/01/2018	PGIM, Inc.		7,308,145	7,308,145	7,308,145	7,308,145	0	0	0	0	0	7,308,145	0	0	0	162,411	11/15/2032
05825#-AL-2	Baldwin Richardson Foods Senior Secured		12/31/2018	Redemption 100.0000		1,063,177	1,063,177	1,063,177	1,063,177	0	0	0	0	0	1,063,177	0	0	0	40,201	12/31/2021
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		03/30/2018	Performance Trust Cap Partners		3,026,564	3,166,587	2,700,168	2,697,496	0	2,291	0	2,291	0	2,699,787	0	326,777	326,777	61,175	08/25/2035
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		03/01/2018	Paydown		84,618	113,893	96,884	97,022	0	(12,403)	0	(12,403)	0	84,618	0	0	0	1,610	08/25/2035
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO		04/01/2018	Performance Trust Cap Partners		1,185,033	1,212,310	978,878	1,036,335	0	4,004	0	4,004	0	1,040,340	0	144,693	144,693	24,448	01/25/2036
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO		04/01/2018	Paydown		100,621	126,013	101,749	107,721	0	(7,100)	0	(7,100)	0	100,621	0	0	0	1,736	01/25/2036
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2018	Paydown		172,591	174,174	79,541	96,920	0	75,671	0	75,671	0	172,591	0	0	0	5,699	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2018	Paydown		76,315	76,315	36,339	51,479	0	24,836	0	24,836	0	76,315	0	0	0	2,564	09/20/2034
06051G-FR-5	BANK OF AMERICA CORP CORPORATE		05/12/2018	Maturity		1,100,000	1,100,000	1,102,130	1,100,307	0	(307)	0	(307)	0	1,100,000	0	0	0	10,725	05/12/2018
06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER		03/21/2018	Goldman Sachs & Co		305,088	300,000	323,577	323,462	0	(106)	0	(106)	0	323,355	0	(18,267)	(18,267)	8,997	01/20/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06406F-AA-1	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/09/2018	WELLS FARGO SEC LLC		285,120	285,000	292,766	290,328	0	(45)	0	(45)	0	290,283	0	(5,163)	(5,163)	1,702	04/15/2021
06406F-AB-9	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/09/2018	Jefferies & Co, Inc		4,932,300	5,000,000	5,032,750	5,022,290	0	(193)	0	(193)	0	5,022,097	0	(89,797)	(89,797)	19,361	05/03/2021
06406F-AC-7	BANK OF NEW YORK MELLON CORP/T CORPORATE		11/15/2018	RBC Capital Markets		6,186,646	6,700,000	6,534,778	6,535,241	0	15,579	0	15,579	0	6,550,820	0	(364,174)	(364,174)	195,417	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE		01/10/2018	Pierpont Securities		2,827,020	3,000,000	2,868,150	2,876,675	0	392	0	392	0	2,877,067	0	(50,047)	(50,047)	29,604	08/17/2026
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		04/16/2018	Susquehanna Intl Group		2,752,295	2,714,000	2,981,600	2,837,442	0	(9,664)	0	(9,664)	0	2,827,778	0	(75,483)	(75,483)	54,864	09/23/2021
06406H-CQ-0	BANK OF NEW YORK MELLON CORPORATE		11/14/2018	US Bank NA		475,057	475,000	502,963	502,873	0	(2,803)	0	(2,803)	0	500,070	0	(25,013)	(25,013)	18,658	11/18/2025
06406H-CU-1	BANK OF NEW YORK MELLON CORPORATE		10/31/2018	Goldman Sachs & Co		597,930	600,000	602,168	600,849	0	(545)	0	(545)	0	600,304	0	(2,374)	(2,374)	12,723	05/15/2019
06406H-DA-4	BANK OF NEW YORK MELLON CORPORATE		11/14/2018	Market Axess		389,037	410,000	395,187	398,491	0	1,259	0	1,259	0	399,751	0	(10,714)	(10,714)	15,102	02/24/2025
064229-AB-3	BANK OF THE WEST AUTO TRUST BW ASSET BAC		12/15/2018	Paydown		1,419,528	1,419,528	1,419,379	1,419,401	0	127	0	127	0	1,419,528	0	0	0	17,686	02/15/2021
06849R-AF-9	BARRICK NORTH AMERICA FINANCE CORPORATE		07/17/2018	Call 100.0000		17,646,074	16,923,000	16,911,419	16,918,175	0	431	0	431	0	17,641,680	0	4,394	4,394	1,192,594	05/30/2021
070101-C*-9	Basin Electric Power Coop 1ST MTG OBLIG		10/01/2018	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	190,518	10/01/2038
07132*-AJ-5	Baton Rouge Wtr Wks Company Senior Note		08/01/2018	Maturity		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	503,250	08/01/2018
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPORATE		11/08/2018	Citigroup Capital Markets Inc		4,566,200	5,000,000	5,137,250	5,133,454	0	(2,149)	0	(2,149)	0	5,131,305	0	(565,105)	(565,105)	197,248	11/15/2046
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP		11/14/2018	Various		1,697,549	1,725,000	1,771,237	1,765,999	0	(3,316)	0	(3,316)	0	1,762,683	0	(65,134)	(65,134)	63,397	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPA CORPORATE		11/08/2018	Various		3,983,221	4,100,000	4,256,199	4,230,181	0	(13,321)	0	(13,321)	0	4,216,861	0	(233,640)	(233,640)	169,439	09/16/2025
07330N-AD-7	BB&T CORP CORPORATE 2.300% 10/15/18		09/14/2018	Call 100.0000		20,200,000	20,200,000	20,394,740	20,229,571	0	(31,784)	0	(31,784)	0	20,197,787	0	2,213	2,213	425,883	10/15/2018
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2018	Paydown		28,165	28,165	28,279	28,212	0	(47)	0	(47)	0	28,165	0	0	0	444	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2042
07387#-AB-0	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2018	Redemption 100.0000		36,169	36,169	36,169	36,169	0	0	0	0	0	36,169	0	0	0	1,112	10/08/2025
075887-BA-6	BECTON DICKINSON & CO CORPORATE		01/10/2018	JP Morgan Securities, Inc		3,282,370	3,265,000	3,401,771	3,329,319	0	(493)	0	(493)	0	3,328,826	0	(46,456)	(46,456)	18,139	11/08/2021
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1		12/28/2018	Redemption 100.0000		466,180	466,180	499,745	481,713	0	(15,533)	0	(15,533)	0	466,180	0	0	0	15,275	06/28/2026
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2018	Redemption 100.0000		249,821	249,821	249,821	249,821	0	0	0	0	0	249,821	0	0	0	8,244	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2018	Redemption 99.9654		481,233	481,399	481,399	481,399	0	(167)	0	(167)	0	481,233	0	0	0	16,961	01/28/2022
08261@-AA-3	Benson Power, LLC Senior Secured Note		06/29/2018	Call 100.0000		17,140,571	16,706,350	17,227,813	17,154,592	0	(16,411)	0	(16,411)	0	17,138,181	0	2,390	2,390	321,597	07/15/2027
08261@-AA-3	Benson Power, LLC Senior Secured Note		06/29/2018	Redemption 100.0000		739,085	739,085	762,154	761,459	0	(22,374)	0	(22,374)	0	739,085	0	0	0	3,651	07/15/2027
084664-CF-6	BERKSHIRE HATHAWAY FIN CORP FLOATER		03/07/2018	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	180,716	03/07/2018
08516*-AB-6	Berlin Station LLC Senior Note		10/31/2018	Redemption 100.0000		489,500	489,500	489,500	489,500	0	0	0	0	0	489,500	0	0	0	22,945	09/30/2031
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2018	Redemption 100.0000		1,025,718	1,025,718	1,025,718	1,025,718	0	0	0	0	0	1,025,718	0	0	0	36,409	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2018	Redemption 100.0000		137,188	137,188	137,188	137,188	0	0	0	0	0	137,188	0	0	0	2,978	06/15/2032
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2018	Redemption 100.0000		1,680,991	1,680,991	1,680,991	1,680,991	0	0	0	0	0	1,680,991	0	0	0	52,048	03/31/2032
09247X-AH-4	BLACKROCK INC CORPORATE		01/10/2018	WELLS FARGO SEC LLC		1,321,588	1,250,000	1,395,863	1,310,303	0	(524)	0	(524)	0	1,309,779	0	11,809	11,809	7,083	05/24/2021
09951#-AF-3	Boral USA SER A GUARANTEED SR. NOTE		04/16/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	106,800	04/16/2018
10563*-AB-4	WHBraumInc,BraumInc,RetailBld Senior Not		01/17/2018	Redemption 100.0000		1,768,571	1,768,571	1,768,571	1,768,571	0	0	0	0	0	1,768,571	0	0	0	21,002	01/17/2024
10575@-AC-6	Bray International, Inc. Senior Secured		01/12/2018	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	39,438	01/12/2019
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2018	Redemption 100.0000		409,444	409,444	409,444	409,444	0	0	0	0	0	409,444	0	0	0	20,083	06/30/2024
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2018	Redemption 100.0000		478,731	478,731	478,731	478,731	0	0	0	0	0	478,731	0	0	0	15,809	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2018	Redemption 100.0000		57,072	57,072	57,072	57,072	0	0	0	0	0	57,072	0	0	0	1,759	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2018	Redemption 100.0000		331,246	331,246	331,246	331,246	0	0	0	0	0	331,246	0	0	0	9,481	11/29/2027
115236-B@-9	Brown & Brown Inc Senior Note		05/10/2018	Call 100.0000		41,198,544	40,895,000	40,895,000	40,895,000	0	0	0	0	0	41,198,544	0	0	0	736,110	09/15/2018
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		08/22/2018	Various		1,733,779	2,845,627	645,775	683,024	0	(37,249)	0	(37,249)	0	645,775	0	1,088,004	1,088,004	0	06/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2018	Paydown		124,952	124,952	109,853	102,034	0	22,919	0	22,919	0	124,952	0	0	0	1,677	01/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB		12/01/2018	Paydown		338,511	338,511	313,245	318,956	0	19,555	0	19,555	0	338,511	0	0	0	6,782	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE		12/01/2018	Paydown		663,921	663,921	621,139	654,871	0	9,050	0	9,050	0	663,921	0	0	0	13,836	11/25/2035
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		12/10/2018	Redemption 100.0000		2,607,143	2,607,143	2,634,250	2,627,277	0	(20,134)	0	(20,134)	0	2,607,143	0	0	0	67,079	07/11/2022
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		03/26/2018	Paydown		281,626	273,239	185,354	167,870	0	113,756	0	113,756	0	281,626	0	0	0	34,414	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2018	Call 107.0803		139,712	130,474	1,365	1,365	0	0	0	0	0	1,365	0	138,346	138,346	0	01/25/2033
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2018	Redemption 100.0000		357,150	357,150	357,150	357,150	0	0	0	0	0	357,150	0	0	0	13,765	06/30/2037
12514M-BB-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		09/27/2018	Deutsche Bank Securities Inc		34,551,270	37,500,000	37,872,010	37,819,773	0	(29,741)	0	(29,741)	0	37,790,032	0	(3,238,762)	(3,238,762)	768,438	08/10/2049
12519*-AA-7	CED Alamo 5, LLC Debt in a Project		12/31/2018	Redemption 100.0000		91,614	91,614	91,614	91,614	0	0	0	0	0	91,614	0	0	0	3,188	12/31/2040
12520@-AA-2	CCP-PL Lessor, LLC Debt in a Project		10/11/2018	Redemption 100.0000		1,011,996	1,011,996	1,011,996	1,011,996	0	0	0	0	0	1,011,996	0	0	0	41,204	12/31/2027
12542R-E#-3	CHS Inc. Senior Series J Note		02/08/2018	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	72,250	02/08/2018
12542R-F*-6	CHS Inc. Senior Note 4.000% 11/23/20		11/23/2018	Redemption 100.0000		8,820,000	8,820,000	8,820,000	8,820,000	0	0	0	0	0	8,820,000	0	0	0	352,800	11/23/2020
12543D-AQ-3	CHS COMMUNITY HEALTH SYS CORPORATE		06/22/2018	Taxable Exchange		2,173,500	2,700,000	2,203,140	2,726,134	0	12,559	523,889	(511,330)	0	2,214,804	0	(41,304)	(41,304)	180,084	07/15/2020
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN		01/18/2018	Barclays Bank PLC		1,926,972	1,946,436	1,948,626	1,946,957	0	(49)	0	(49)	0	1,946,908	0	(19,937)	(19,937)	53	12/31/2019
125464-AA-5	CIC Receivables Master Trust Senior Secu		10/07/2018	Redemption 100.0000		6,555,228	6,555,228	6,555,228	6,555,228	0	0	0	0	0	6,555,228	0	0	0	201,561	10/07/2021
125509-BK-4	CIGNA CORP CORPORATE 6.350% 03/15/18		03/15/2018	Maturity		7,500,000	7,500,000	6,266,484	7,457,655	0	42,345	0	42,345	0	7,500,000	0	0	0	238,125	03/15/2018
125509-BT-5	CIGNA CORP CORPORATE 5.375% 02/15/42		03/19/2018	Barclays Capital Inc		3,296,700	3,000,000	3,517,230	3,508,324	0	(2,793)	0	(2,793)	0	3,505,531	0	(208,831)	(208,831)	96,750	02/15/2042
125581-GH-5	CIT GROUP INC CORPORATE		04/09/2018	Call 100.0000		49,187	48,000	52,320	48,867	0	(208)	0	(208)	0	49,846	0	(659)	(659)	2,903	02/15/2019
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2018	Paydown		141,880	141,880	142,548	142,460	0	(581)	0	(581)	0	141,880	0	0	0	5,593	02/25/2033
12591K-AB-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/01/2018	Paydown		6,046,972	6,046,972	6,222,712	6,112,049	0	(65,077)	0	(65,077)	0	6,046,972	0	0	0	122,210	10/10/2046
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		10/04/2018	Credit Suisse First Boston Cor		2,014,375	2,000,000	2,019,911	2,011,554	0	(1,694)	0	(1,694)	0	2,009,860	0	4,515	4,515	64,423	10/10/2046
12591Q-AM-4	COMM MORTGAGE TRUST COMM_14-UB CMBS		08/23/2018	Merrill Lynch,Pierce,Fenner &		2,568,847	2,566,441	2,643,345	2,588,687	0	(11,018)	0	(11,018)	0	2,577,669	0	(8,822)	(8,822)	56,188	08/10/2047
12591Q-AM-4	COMM MORTGAGE TRUST COMM_14-UB CMBS		08/01/2018	Paydown		33,559	33,559	34,565	33,850	0	(291)	0	(291)	0	33,559	0	0	0	663	08/10/2047
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS		12/01/2018	Paydown		5,900,207	5,900,207	6,072,436	5,936,970	0	(36,763)	0	(36,763)	0	5,900,207	0	0	0	122,391	02/10/2047
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS		12/01/2018	Paydown		216,077	216,077	222,617	218,244	0	(2,167)	0	(2,167)	0	216,077	0	0	0	5,588	04/10/2047
12591V-AB-7	COMM MORTGAGE TRUST CMBS		04/12/2018	SG Americas securities LLC		1,503,750	1,500,000	1,543,594	1,515,432	0	(4,010)	0	(4,010)	0	1,511,422	0	(7,672)	(7,672)	17,111	04/10/2047
12591Y-AZ-8	COMM MORTGAGE TRUST COMM_14-UB CMBS		04/13/2018	UBS International		3,001,758	3,000,000	3,100,430	3,037,272	0	(8,502)	0	(8,502)	0	3,028,770	0	(27,012)	(27,012)	32,232	06/10/2047
12592X-AZ-9	COMM MORTGAGE TRUST COMM_15-CR CMBS		04/16/2018	Goldman Sachs & Co		6,898,447	6,906,000	7,060,348	6,978,777	0	(11,803)	0	(11,803)	0	6,966,974	0	(68,527)	(68,527)	75,059	03/10/2048
12593F-BA-1	COMM MORTGAGE TRUST COMM_15-LC CMBS		11/27/2018	SG Americas securities LLC		2,191,203	2,202,214	2,304,410	2,264,947	0	(25,297)	0	(25,297)	0	2,239,650	0	(48,447)	(48,447)	65,174	07/10/2048
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS		04/13/2018	Credit Suisse First Boston Cor		3,939,581	3,945,000	4,063,245	4,008,213	0	(7,466)	0	(7,466)	0	4,001,338	0	(61,757)	(61,757)	42,937	10/10/2048
12593Q-BB-5	COMM MORTGAGE TRUST COMM_15-CR CMBS		12/01/2018	Paydown		236,467	236,467	243,555	240,256	0	(3,789)	0	(3,789)	0	236,467	0	0	0	5,942	10/10/2048
12623S-AD-2	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/03/2018	Various		23,266,094	24,000,000	24,239,489	24,112,948	0	(22,806)	0	(22,806)	0	24,090,142	0	(824,048)	(824,048)	567,676	12/10/2045
12624Q-AP-8	COMM MORTGAGE TRUST CMBS		11/27/2018	Various		2,547,547	2,643,687	2,709,717	2,704,889	0	(13,084)	0	(13,084)	0	2,691,805	0	(144,257)	(144,257)	38,410	10/15/2045
12624Q-AP-8	COMM MORTGAGE TRUST CMBS		11/01/2018	Paydown		53,234	53,234	54,564	54,466	0	(1,232)	0	(1,232)	0	53,234	0	0	0	454	10/15/2045
12625K-AC-9	COMM MORTGAGE TRUST CMBS		09/01/2018	Paydown		9,000,000	9,000,000	9,089,664	9,025,721	0	(25,721)	0	(25,721)	0	9,000,000	0	0	0	217,611	06/10/2046
12625K-AD-7	COMM MORTGAGE TRUST CMBS		12/01/2018	Paydown		5,031,887	4,897,182	4,923,250	4,910,288	0	(13,106)	0	(13,106)	0	5,031,887	0	0	0	167,711	06/10/2046
12625L-AH-6	CRF-18 Subordinated Note		12/03/2018	Capital Distribution		325,000	0	325,000	325,000	0	0	0	0	0	325,000	0	0	0	0	06/01/2031
12625V-AL-5	CRF-19 LLC Subordinated Note Class D		12/01/2018	Call 121.9006		513,497	421,242	0	0	0	0	0	0	0	0	0	513,497	513,497	0	08/01/2035
12626B-AB-0	COMM_13-CR10 CMBS 2.972% 08/10/46		10/01/2018	Paydown		3,346,796	3,346,796	3,438,833	3,383,296	0	(36,500)	0	(36,500)	0	3,346,796	0	0	0	54,554	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS		04/16/2018	Merrill Lynch,Pierce,Fenner &		12,337,031	12,000,000	12,119,831	12,067,812	0	(3,940)	0	(3,940)	0	12,063,872	0	273,159	273,159	178,831	08/10/2046
12626L-AB-8	COMM MORTGAGE TRUST CMBS		04/12/2018	Merrill Lynch,Pierce,Fenner &		5,009,766	5,000,000	5,203,125	5,062,661	0	(18,793)	0	(18,793)	0	5,043,868	0	(34,103)	(34,103)	57,131	08/10/2050
12629N-AB-1	COMM MORTGAGE TRUST COMM_15-DC CMBS		12/01/2018	Paydown		83,357	83,357	86,212	84,770	0	(1,413)	0	(1,413)	0	83,357	0	0	0	2,302	02/10/2048
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/27/2018	Various		2,070,013	2,067,958	2,129,431	2,084,989	0	(5,279)	0	(5,279)	0	2,079,710	0	(9,698)	(9,698)	24,846	11/10/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/01/2018	Paydown		1,932,042	1,932,042	1,989,475	1,947,954	0	(15,912)	0	(15,912)	0	1,932,042	0	0	0	51,811	11/10/2046
12630D-AV-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		12/01/2018	Paydown		57,247,193	57,247,193	59,388,379	57,994,088	0	(746,895)	0	(746,895)	0	57,247,193	0	0	0	1,484,092	02/10/2047
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1		07/15/2018	Paydown		135,960	135,960	144,896	135,949	0	11	0	11	0	135,960	0	0	0	5,219	03/15/2027
126350-BD-1	COMM MORTGAGE TRUST COMM_15-CR CMBS		11/27/2018	Various		28,472,676	29,000,000	28,998,683	28,991,782	0	(1,969)	0	(1,969)	0	28,989,813	0	(517,138)	(517,138)	442,315	10/10/2048
12636L-AW-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		04/16/2018	Credit Suisse First Boston Cor		2,028,047	2,000,000	2,059,990	2,043,717	0	(2,640)	0	(2,640)	0	2,041,077	0	(13,030)	(13,030)	27,827	11/15/2048
126650-CB-4	CVS HEALTH CORP CORPORATE		01/10/2018	Citigroup Capital Markets Inc		8,412,012	8,400,000	8,390,508	8,398,091	0	39	0	39	0	8,398,130	0	13,882	13,882	19,425	12/05/2018
126650-CL-2	CVS HEALTH CORP CORPORATE		09/17/2018	Citigroup Capital Markets Inc		246,578	250,000	247,485	248,007	0	158	0	158	0	248,165	0	(1,588)	(1,588)	11,275	07/20/2025
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		02/12/2018	Redemption 456359300		45,636	0	0	0	0	45,636	0	45,636	0	45,636	0	0	0	0	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		02/26/2018	Paydown		8,525	8,525	8,525	8,525	0	0	0	0	0	8,525	0	0	0	33	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2018	Paydown		176,183	176,183	176,183	176,183	0	0	0	0	0	176,183	0	0	0	3,992	12/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/26/2018	Paydown		143,481	143,481	144,266	143,820	0	(339)	0	(339)	0	143,481	0	0	0	1,882	07/25/2033
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2018	Paydown		174,229	174,229	148,485	148,494	0	25,735	0	25,735	0	174,229	0	0	0	2,349	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		02/26/2018	Paydown		5,650	5,650	5,651	5,650	0	0	0	0	0	5,650	0	0	0	20	03/25/2032
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2018	Paydown		39,114	39,114	37,929	37,974	0	1,140	0	1,140	0	39,114	0	0	0	837	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/26/2018	Paydown		26,095	26,095	26,230	26,147	0	(52)	0	(52)	0	26,095	0	0	0	1,180	02/25/2033
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		12/01/2018	Paydown		98,865	108,061	102,361	81,738	0	17,126	0	17,126	0	98,865	0	0	0	2,834	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		12/01/2018	Paydown		72,547	72,547	74,236	72,789	0	(242)	0	(242)	0	72,547	0	0	0	2,158	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		12/01/2018	Paydown		395,201	395,201	385,657	391,193	0	4,007	0	4,007	0	395,201	0	0	0	10,338	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		12/26/2018	Call 23.1874		158,463	683,401	418	569	0	(40)	0	(40)	0	529	0	157,935	157,935	0	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/26/2018	Call 71.6788		183,221	255,614	215	215	0	0	0	0	0	215	0	183,006	183,006	0	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		03/01/2018	Paydown		0	(12,382)	(10)	(10)	0	10	0	10	0	0	0	0	0	0	05/25/2035
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5		12/01/2018	Paydown		5,556	5,556	4,999	4,679	0	877	0	877	0	5,556	0	0	0	149	01/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE		02/12/2018	Redemption 32417500.0000		3,242	0	0	0	0	3,242	0	3,242	0	3,242	0	0	0	0	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		09/28/2018	Call 68151200.0000		20,445	0	0	0	0	0	0	0	0	0	0	20,445	20,445	0	07/25/2027
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2018	Paydown		848,016	848,016	364,526	404,468	0	443,548	0	443,548	0	848,016	0	0	0	9,330	08/25/2037
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3		12/01/2018	Paydown		7,310	7,310	7,009	6,629	0	681	0	681	0	7,310	0	0	0	158	06/20/2035
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		03/23/2018	KGS ALPHA CAP MARKETS LP		391,284	514,508	200,526	0	0	0	0	0	0	0	0	391,284	391,284	1,951	05/25/2035
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		03/26/2018	Call 131.2793		29,152	22,206	8,655	0	0	0	0	0	0	0	0	29,152	29,152	0	05/25/2035
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2018	Redemption 100.0000		287,031	287,031	287,031	287,031	0	0	0	0	0	287,031	0	0	0	6,282	08/10/2035
127097-B#-9	Cabot Oil & Gas Corp Series D Senior Not		07/16/2018	Maturity		6,402,000	6,402,000	6,402,000	6,402,000	0	0	0	0	0	6,402,000	0	0	0	412,289	07/16/2018
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2018	Redemption 100.0000		593,027	593,027	593,027	593,027	0	0	0	0	0	593,027	0	0	0	25,437	01/15/2032
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE		01/10/2018	Merrill Lynch,Pierce,Fenner &		1,602,688	1,600,000	1,567,584	1,581,407	0	103	0	103	0	1,581,510	0	21,178	21,178	16,640	03/15/2023
14314E-AB-7	CARMX_AUTO ASSET BACKED		05/15/2018	Paydown		3,952,373	3,952,373	3,952,051	3,952,274	0	99	0	99	0	3,952,373	0	0	0	10,765	08/15/2019
14314M-AH-6	CARMX_AUTO ABS FLOATER		02/15/2018	Paydown		754,690	754,690	754,690	754,690	0	0	0	0	0	754,690	0	0	0	1,756	06/17/2019
14912L-6P-1	CATERPILLAR FINL SVCS CORP CORPORATE		02/23/2018	Maturity		10,000,000	10,000,000	9,997,700	9,999,714	0	286	0	286	0	10,000,000	0	0	0	75,000	02/23/2018
14912L-6Q-9	CATERPILLAR FINL SVCS CORP CORP FLOATER		02/23/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	54,659	02/23/2018
14913Q-2C-2	CATERPILLAR FINANCIAL SERVICES CORP FLOA		09/11/2018	Maturity		35,000,000	35,000,000	34,992,835	34,994,916	0	5,084	0	5,084	0	35,000,000	0	0	0	548,620	09/11/2018
149162-B@-7	Dignity Health Senior Secured Notes Seri		05/15/2018	Maturity		2,700,000	2,700,000	3,010,602	2,717,467	0	(17,467)	0	(17,467)	0	2,700,000	0	0	0	151,898	05/15/2018
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	32,280	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,990	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	5,903	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,045	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,960	03/31/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	8,060	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,940	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2018	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	12,345	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2018	Redemption 100.0000		557,432	557,432	557,432	557,432	0	0	0	0	0	557,432	0	0	0	28,851	09/30/2023
15189X-AM-0	CENTERPOINT ENERGY CORPORATE		11/29/2018	Goldman Sachs & Co		8,016,835	9,090,000	8,962,410	8,976,106	0	2,581	0	2,581	0	8,978,688	0	(961,853)	(961,853)	432,053	08/01/2042
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		09/25/2018	Redemption 100.0000		19,737	19,737	17,948	17,948	0	1,789	0	1,789	0	19,737	0	0	0	537	03/25/2033
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		12/26/2018	Paydown		99,839	99,839	99,620	99,765	0	73	0	73	0	99,839	0	0	0	1,389	06/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D		11/26/2018	Paydown		17,491	17,491	5,087	6,902	0	10,589	0	10,589	0	17,491	0	0	0	337	09/25/2034
15672W-AE-4	CEQUEL COMMUNICATIONS HOLDING CORPORATE		10/18/2018	Tax Free Exchange		2,001,440	2,000,000	1,810,000	1,881,571	0	21,266	0	21,266	0	1,902,837	0	98,603	98,603	86,271	12/15/2021
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2018	Redemption 100.0000		30,577	30,577	30,577	30,577	0	0	0	0	0	30,577	0	0	0	745	01/10/2041
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		12/10/2018	Redemption 100.0000		136,446	136,446	136,446	136,446	0	0	0	0	0	136,446	0	0	0	3,600	01/10/2041
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/10/2018	Redemption 100.0000		319,401	319,401	319,401	319,401	0	0	0	0	0	319,401	0	0	0	7,810	03/10/2045
161571-FW-9	CHASE ISSUANCE TRUST ABS FLOATER		04/16/2018	Paydown		5,350,000	5,350,000	5,347,283	5,349,539	0	461	0	461	0	5,350,000	0	0	0	34,108	04/15/2020
165183-AZ-7	CHESAPEAKE FUNDING II LLC CFII ABS FLOAT		12/17/2018	Paydown		4,251,125	4,251,125	4,251,125	4,251,125	0	0	0	0	0	4,251,125	0	0	0	60,628	08/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII ASSET BAC		12/15/2018	Paydown		2,398,615	2,398,615	2,398,447	2,398,454	0	161	0	161	0	2,398,615	0	0	0	40,053	11/15/2029
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2018	Redemption 100.0000		400,000	400,000	448,789	424,620	0	(24,620)	0	(24,620)	0	400,000	0	0	0	22,000	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT		12/20/2018	Redemption 100.0000		97,218	97,218	113,685	100,723	0	(3,504)	0	(3,504)	0	97,218	0	0	0	5,519	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT		12/20/2018	Redemption 100.0000		10,761	10,761	10,761	10,761	0	0	0	0	0	10,761	0	0	0	416	11/01/2020
166754-AP-6	CHEVRON PHILLIPS CHEM CORPORATE		11/14/2018	US Bank NA		502,572	525,000	527,179	527,004	0	(173)	0	(173)	0	526,832	0	(24,260)	(24,260)	17,106	12/01/2026
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2018	Redemption 100.0000		1,621,788	1,621,788	1,376,322	1,429,629	0	192,160	0	192,160	0	1,621,788	0	0	0	80,838	12/15/2031
17275R-AE-2	CISCO SYSTEMS INC CORPORATE		11/08/2018	PNC Capital Markets		5,872,139	5,837,000	6,149,163	5,881,735	0	(35,001)	0	(35,001)	0	5,846,734	0	25,404	25,404	359,559	02/15/2019
17275R-AZ-5	CISCO SYSTEMS INC CORP FLOATER		02/21/2018	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	260,752	02/21/2018
17275R-BA-9	CISCO SYSTEMS INC CORPORATE		02/28/2018	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	175,000	02/28/2018
17290X-AR-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/27/2018	Goldman Sachs & Co		10,168,781	10,474,000	10,473,652	10,471,808	0	(1,024)	0	(1,024)	0	10,470,783	0	(302,002)	(302,002)	210,608	04/10/2049
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/27/2018	Citigroup Capital Markets Inc		23,070,313	25,000,000	25,248,248	25,215,361	0	(18,938)	0	(18,938)	0	25,196,422	0	(2,126,110)	(2,126,110)	536,458	08/10/2049
172967-FX-4	CITIGROUP INC CORPORATE		03/21/2018	Goldman Sachs & Co		4,604,042	3,800,000	4,677,648	4,663,287	0	(4,767)	0	(4,767)	0	4,658,521	0	(54,479)	(54,479)	144,492	01/30/2042
172967-JW-2	CITIGROUP INC CORPORATE		07/30/2018	Maturity		10,000,000	10,000,000	9,997,400	9,999,406	0	594	0	594	0	10,000,000	0	0	0	215,000	07/30/2018
17305E-EJ-0	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		05/21/2018	Paydown		710,000	710,000	554,854	701,748	0	8,252	0	8,252	0	710,000	0	0	0	9,146	05/20/2020
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		09/25/2018	Paydown		85,137	85,137	84,483	84,918	0	220	0	220	0	85,137	0	0	0	764	11/25/2034
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		06/08/2018	Nomura Securities Intl		3,533,292	5,915,007	2,204,875	2,309,851	0	(80,749)	0	(80,749)	0	2,229,102	0	1,304,190	1,304,190	82,881	05/25/2036
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		06/01/2018	Paydown		231,616	231,616	88,551	90,448	0	141,168	0	141,168	0	231,616	0	0	0	1,785	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		06/08/2018	Nomura Securities Intl		3,533,292	5,915,007	2,175,710	2,285,258	0	(81,326)	0	(81,326)	0	2,203,932	0	1,329,361	1,329,361	82,881	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		06/01/2018	Paydown		231,616	231,616	87,491	89,485	0	142,131	0	142,131	0	231,616	0	0	0	1,785	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		06/08/2018	Nomura Securities Intl		9,771,403	16,358,090	5,860,610	6,173,384	0	(244,425)	0	(244,425)	0	5,928,958	0	3,842,444	3,842,444	229,163	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		06/01/2018	Paydown		640,539	640,539	235,720	241,733	0	398,806	0	398,806	0	640,539	0	0	0	4,938	05/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2018	Paydown		65,718	65,718	65,715	65,504	0	214	0	214	0	65,718	0	0	0	1,617	07/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		12/01/2018	Paydown		0	33,312	5,588	5,128	0	(5,128)	0	(5,128)	0	0	0	0	0	2,221	11/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED		10/01/2018	Redemption 0.0004		0	2,512	421	387	0	(387)	0	(387)	0	0	0	0	0	111	11/25/2036
17320D-AC-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/01/2018	Paydown		34,740,122	34,740,122	34,834,034	34,749,785	0	(9,663)	0	(9,663)	0	34,740,122	0	0	0	114,262	04/10/2046
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/11/2018	BREAN MURRAY CARRET &		1,926,194	1,973,923	1,993,531	1,984,024	0	(2,025)	0	(2,025)	0	1,981,999	0	(55,805)	(55,805)	57,418	04/10/2046
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/01/2018	Paydown		143,424	143,424	144,849	144,158	0	(734)	0	(734)	0	143,424	0	0	0	1,682	04/10/2046
17321J-AB-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2018	Paydown		19,289,421	19,289,421	19,620,958	19,459,571	0	(170,150)	0	(170,150)	0	19,289,421	0	0	0	372,316	09/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2018	Paydown		5,718,444	5,718,444	5,775,367	5,750,515	0	(32,071)	0	(32,071)	0	5,718,444	0	0	0	175,628	09/10/2046
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2018	Paydown		15,000,000	15,000,000	15,532,031	15,183,630	0	(183,630)	0	(183,630)	0	15,000,000	0	0	0	376,913	11/10/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/10/2046
17322A-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2018	Paydown		1,500,574	1,500,000	1,532,109	1,509,449	0	(9,449)	0	(9,449)	0	1,500,574	0	0	0	23,254	03/10/2047
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2018	Paydown		46,426,493	46,426,493	46,890,141	46,711,576	0	(285,082)	0	(285,082)	0	46,426,493	0	0	0	1,503,983	03/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2018	Paydown		3,045,298	2,920,246	2,949,212	2,938,651	0	(18,405)	0	(18,405)	0	3,045,298	0	0	0	77,747	05/10/2047
17323C-AB-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/13/2018	WELLS FARGO SEC LLC		3,290,203	3,300,000	3,392,941	3,343,236	0	(6,725)	0	(6,725)	0	3,336,511	0	(46,308)	(46,308)	33,498	02/10/2048
17324K-AL-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2018	Paydown		1,052,692	1,052,692	1,063,301	1,058,903	0	(6,211)	0	(6,211)	0	1,052,692	0	0	0	10,767	11/10/2048
17324K-AM-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/27/2018	Morgan Stanley & Co, Inc		9,544,875	9,600,000	9,898,149	9,774,557	0	(57,297)	0	(57,297)	0	9,717,260	0	(172,385)	(172,385)	292,414	11/10/2048
17324T-AB-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/27/2018	Morgan Stanley & Co, Inc		8,223,469	8,400,000	8,483,711	8,450,739	0	(17,537)	0	(17,537)	0	8,433,202	0	(209,733)	(209,733)	191,458	02/10/2049
17453B-AW-1	FRONTIER COMMUNICATIONS CORPORATE		03/06/2018	Various		4,949,090	4,868,000	5,306,120	4,976,616	0	(15,025)	0	(15,025)	0	4,961,591	0	(12,501)	(12,501)	162,845	03/15/2019
191216-AZ-3	COCA COLA CO CORPORATE		10/31/2018	Various		1,276,251	1,300,000	1,294,706	1,296,614	0	283	0	283	0	1,296,896	0	(20,645)	(20,645)	21,201	04/01/2023
191219-F@-8	Coca Cola Enterprises Inc SENIOR NOTE		01/29/2018	Maturity		374,000	374,000	518,862	375,931	0	(1,931)	0	(1,931)	0	374,000	0	0	0	8,831	01/29/2018
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un		08/01/2018	PGIM, Inc.		11,725,000	11,725,000	11,725,000	11,725,000	0	0	0	0	0	11,725,000	0	0	0	242,111	12/28/2029
19123#-AB-4	Coca-Cola Sthwest Beverage LLC Senior Un		08/01/2018	PGIM, Inc.		7,660,000	7,660,000	7,660,000	7,660,000	0	0	0	0	0	7,660,000	0	0	0	164,971	12/28/2032
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19		06/01/2018	Paydown		16,323	16,323	8,176	15,915	0	408	0	408	0	16,323	0	0	0	326	06/01/2018
19416Q-DY-3	COLGATE PALMOLIVE CO CORPORATE		01/10/2018	JP Morgan Securities, Inc		1,130,906	1,125,000	1,108,733	1,118,191	0	49	0	49	0	1,118,240	0	12,666	12,666	4,364	11/15/2021
195869-AN-2	Colonial Pipeline Co. CORPORATE		11/08/2018	Various		10,297,263	10,680,000	10,519,069	10,532,301	0	1,632	0	1,632	0	10,533,933	0	(236,670)	(236,670)	355,436	04/15/2043
19612*-AD-2	Colonial Williamsburg Found. Series A Se		12/06/2018	Call 100.0000		9,013,526	9,013,526	9,543,510	9,210,324	0	(98,416)	0	(98,416)	0	9,111,909	0	(98,383)	(98,383)	462,694	11/03/2019
19770#-AA-2	Columbia Holdings Inc. Senior Secured		08/28/2018	Call 100.0000		3,075,303	3,075,303	2,963,066	3,152,622	0	0	0	0	(189,556)	3,075,303	112,237	0	112,237	130,623	08/25/2021
19770#-AA-2	Columbia Holdings Inc. Senior Secured		05/25/2018	Redemption 100.0000		174,606	174,606	164,615	175,146	0	0	0	0	(10,531)	174,606	9,991	0	9,991	3,634	08/25/2021
20030N-AZ-4	COMCAST CORP CORPORATE		10/31/2018	Goldman Sachs & Co		305,283	300,000	338,551	316,541	0	(9,170)	0	(9,170)	0	307,371	0	(2,088)	(2,088)	22,848	07/01/2019
20030N-BN-0	COMCAST CORP CORPORATE		09/26/2018	HSBC Securities (USA) Inc		288,897	300,000	305,276	304,251	0	(385)	0	(385)	0	303,867	0	(14,970)	(14,970)	11,334	08/15/2025
200339-DW-6	COMERICA BK CORPORATE 2.500% 06/02/20		10/31/2018	Goldman Sachs & Co		295,950	300,000	299,061	299,478	0	176	0	176	0	299,653	0	(3,703)	(3,703)	6,875	06/02/2020
20048E-AV-3	COMM MORTGAGE TRUST COMM_13-LC CMBS		01/01/2018	Paydown		1,875,170	1,875,170	1,877,221	1,875,043	0	128	0	128	0	1,875,170	0	0	0	2,965	01/10/2046
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS		11/28/2018	BREAN MURRAY CARRET &		17,712,990	18,236,579	18,294,068	18,252,856	0	(1,796)	0	(1,796)	0	18,251,060	0	(538,070)	(538,070)	483,304	01/10/2046
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS		07/01/2018	Paydown		14,094,969	14,094,969	14,189,032	14,134,720	0	(39,752)	0	(39,752)	0	14,094,969	0	0	0	159,631	01/10/2046
20364#-AA-2	Community Development Ventures SRNT		12/31/2018	Call 100.0000		79,200	79,200	0	(16)	0	331	0	331	0	315	0	78,885	78,885	2,819	09/30/2019
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE		03/22/2018	Jefferies & Co, Inc		665,404	635,000	635,000	635,000	0	0	0	0	0	635,000	0	30,404	30,404	12,211	04/15/2044
208251-AE-8	CONOCOPHILLIPS HLDG CO SENIOR NOTES		11/16/2018	Deutsche Bank Securities Inc		6,122,200	5,000,000	6,970,865	6,485,580	0	(95,235)	0	(95,235)	0	6,390,345	0	(268,145)	(268,145)	380,319	04/15/2029
20826F-AF-3	CONOCOPHILLIPS CO CORPORATE		06/11/2018	Tender (Corp Action)		549,996	529,000	565,046	561,339	0	(642)	0	(642)	0	560,697	0	(10,701)	(10,701)	12,562	11/15/2034
20826F-AG-1	CONOCOPHILLIPS CO CORPORATE		06/11/2018	Tender (Corp Action)		502,535	500,000	486,616	489,157	0	579	0	579	0	504,735	0	(2,200)	(2,200)	24,585	05/15/2025
209111-EQ-2	CONS EDISON CO OF NY CORPORATE		12/03/2018	Various		2,384,103	2,150,000	2,772,684	2,679,213	0	(17,782)	0	(17,782)	0	2,661,431	0	(277,328)	(277,328)	122,859	12/01/2036
209111-ET-6	CONS EDISON CO OF NY CORPORATE		04/01/2018	Maturity		2,421,000	2,421,000	2,576,422	2,436,936	0	(15,936)	0	(15,936)	0	2,421,000	0	0	0	70,814	04/01/2018
209111-EU-3	CONS EDISON CO OF NY CORPORATE		03/26/2018	Various		13,628,581	10,068,000	13,815,297	13,303,638	0	(22,873)	0	(22,873)	0	13,280,764	0	347,816	347,816	329,697	04/01/2038
209111-EV-1	CONS EDISON CO OF NY CORPORATE		12/01/2018	Maturity		2,085,000	2,085,000	2,464,893	2,130,446	0	(45,446)	0	(45,446)	0	2,085,000	0	0	0	148,556	12/01/2018
209111-FB-4	CONS EDISON CO OF NY CORPORATE		11/26/2018	Citigroup Capital Markets Inc		6,459,553	6,865,000	6,811,164	6,814,343	0	1,076	0	1,076	0	6,815,420	0	(355,867)	(355,867)	346,797	03/15/2042
209111-FC-2	CONS EDISON CO OF NY CORPORATE		12/03/2018	Morgan Stanley & Co, Inc		986,319	1,082,000	1,049,418	1,049,709	0	647	0	647	0	1,050,356	0	(64,037)	(64,037)	54,017	03/01/2043
209111-FH-1	CONS EDISON CO OF NY CORPORATE		11/26/2018	Citigroup Capital Markets Inc		7,623,503	8,598,000	8,575,129	8,575,691	0	390	0	390	0	8,576,081	0	(952,579)	(952,579)	315,391	06/15/2046
21036P-AH-1	CONSTELLATION BRANDS INC CORPORATE		02/27/2018	Call 100.0000		2,514,686	2,250,000	2,431,250	2,347,039	0	(3,157)	0	(3,157)	0	2,608,568	0	(93,882)	(93,882)	308,561	05/01/2022
210518-CU-8	Consumers Energy CORPORATE		11/08/2018	Deutsche Bank Securities Inc		1,541,678	1,650,000	1,647,410	1,647,575	0	105	0	105	0	1,647,680	0	(106,003)	(106,003)	64,813	05/15/2043
210795-QB-9	CONTINENTAL AIR LINES INC CORP SINKING F		10/29/2018	Redemption 100.0000		225,886	225,886	234,357	233,819	0	(7,933)	0	(7,933)	0	225,886	0	0	0	6,741	10/29/2024
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		08/02/2018	Redemption 100.0000		470,445	470,445	469,142	470,234	0	211	0	211	0	470,445	0	0	0	16,412	02/02/2019
211668-AA-2	Continental Mills, Inc. Senior Note		09/01/2018	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,450	09/01/2020
21246#-AL-0	Convenience Store Investments Senior Not		11/24/2018	Redemption 100.0000		318,431	318,431	318,431	318,431	0	0	0	0	0	318,431	0	0	0	11,969	11/24/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21246#-AM-8	Convenience Store Investments Series J S		11/24/2018	Redemption 100.0000		992,635	992,635	992,635	992,635	0	0	0	0	0	992,635	0	0	0	36,242	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S		11/24/2018	Redemption 100.0000		714,328	714,328	714,328	714,328	0	0	0	0	0	714,328	0	0	0	24,949	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S		11/24/2018	Redemption 100.0000		332,695	332,695	332,695	332,695	0	0	0	0	0	332,695	0	0	0	8,905	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2018	Redemption 100.0000		44,286	44,286	44,286	44,286	0	0	0	0	0	44,286	0	0	0	1,043	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2018	Redemption 100.0000		122,077	122,077	122,077	122,077	0	0	0	0	0	122,077	0	0	0	2,828	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not		11/24/2018	Redemption 100.0000		494,835	494,835	500,937	500,381	0	(5,546)	0	(5,546)	0	494,835	0	0	0	13,557	02/24/2034
217020-B@-4	Coorstek, Inc Senior Series E Note		06/05/2018	Redemption 100.0000		8,683,333	8,683,333	8,683,333	8,683,333	0	0	0	0	0	8,683,333	0	0	0	295,233	06/05/2018
22053*-AK-6	Cortez Capital Corp. Senior Secured Note		08/01/2018	PGIM, Inc.		17,150,000	17,150,000	17,150,000	17,150,000	0	0	0	0	0	17,150,000	0	0	0	411,281	12/13/2027
22160K-AH-8	COSTCO WHOLESALE CORP CORPORATE		10/31/2018	Various		2,137,946	2,200,000	2,224,652	2,217,264	0	(899)	0	(899)	0	2,216,365	0	(78,419)	(78,419)	36,444	02/15/2022
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2018	Paydown		75,742	245,294	160,872	145,636	0	(69,893)	0	(69,893)	0	75,742	0	0	0	4,342	02/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		11/26/2018	Paydown		127,691	127,691	67,276	10,213	0	117,478	0	117,478	0	127,691	0	0	0	4,958	08/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2018	Paydown		120,932	120,932	95,270	102,660	0	18,272	0	18,272	0	120,932	0	0	0	2,302	02/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2018	Paydown		95,671	95,671	96,179	95,896	0	(225)	0	(225)	0	95,671	0	0	0	1,128	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2018	Paydown		87,857	87,857	88,351	88,094	0	(237)	0	(237)	0	87,857	0	0	0	1,277	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		11/01/2018	Paydown		245,041	245,041	194,126	221,496	0	23,545	0	23,545	0	245,041	0	0	0	6,804	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2018	Paydown		118,330	118,330	59,304	75,920	0	42,410	0	42,410	0	118,330	0	0	0	2,966	02/25/2035
22802#-AA-8	Crowley Conro LLC Term Loan		10/26/2018	Call 100.0000		14,075,367	14,075,367	14,075,367	14,075,367	0	0	0	0	0	14,075,367	0	0	0	638,842	03/24/2022
228047-A@-5	Crowley Holdings, Inc. Sr. Secured		12/27/2018	Call 100.0000		5,160,000	5,160,000	5,160,000	5,160,000	0	0	0	0	0	5,160,000	0	0	0	180,623	10/14/2020
22861#-AA-6	Crown Two, Inc. Promissory Note		10/01/2018	Redemption 47.6575		12,717	26,684	12,717	12,717	0	0	0	0	0	12,717	0	0	0	0	07/01/2024
22861#-AA-6	Crown Two, Inc. Promissory Note		10/01/2018	Capital Distribution		24,291	0	24,291	24,291	0	0	0	0	0	24,291	0	0	0	0	07/01/2024
22889#-AA-4	Oatey Co. Senior Secured Note		09/23/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	174,375	09/23/2018
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2018	Redemption 100.0000		626,370	626,370	626,370	626,370	0	0	0	0	0	626,370	0	0	0	19,619	10/15/2030
22951@-AA-9	Texas Health Resources SPE		12/15/2018	Redemption 100.0000		800,488	800,488	800,488	800,488	0	0	0	0	0	800,488	0	0	0	23,739	12/15/2025
22973#-AA-1	CTL 2015-29 Trust Northwell He CTL		12/15/2018	Redemption 100.0000		94,068	94,068	94,068	94,068	0	0	0	0	0	94,068	0	0	0	2,434	12/15/2045
22976#-AA-8	Lex Lake Jackson, HP L.P. Credit Tenant		12/15/2018	Redemption 100.0000		645,767	645,767	645,767	645,767	0	0	0	0	0	645,767	0	0	0	14,210	10/15/2036
22980@-AA-4	The Home Depot USA, Inc. Credit Tenant L		12/15/2018	Redemption 100.0000		340,301	340,301	340,301	340,301	0	0	0	0	0	340,301	0	0	0	7,157	07/15/2037
231021-AR-7	CUMMINS ENGINE INC CORPORATE		11/06/2018	Jefferies & Co, Inc		6,421,248	6,400,000	6,459,794	6,435,700	0	(5,184)	0	(5,184)	0	6,430,516	0	(9,268)	(9,268)	257,609	10/01/2023
23157#-AF-6	Curtiss-Wright Corp. Senior Note		10/15/2018	Call 100.0000		654,977	650,000	650,000	650,000	0	0	0	0	0	654,977	0	0	0	27,323	02/26/2023
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		09/28/2018	Call 1034261050		206,852	0	0	0	0	0	0	0	0	0	0	206,852	206,852	0	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT		02/12/2018	Redemption 3747228700		374,723	0	0	0	0	374,723	0	374,723	0	374,723	0	0	0	0	07/25/2034
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj		10/11/2018	Redemption 100.0000		46,895	46,895	46,895	46,895	0	0	0	0	0	46,895	0	0	0	1,632	12/09/2036
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2018	Redemption 100.0000		356,542	356,542	356,542	356,542	0	0	0	0	0	356,542	0	0	0	23,960	12/15/2023
23307*-AB-8	DC Arena, LP Senior Note		05/24/2018	Call 100.0000		734,776	679,156	679,156	679,156	0	0	0	0	0	734,776	0	0	0	20,355	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note		05/24/2018	Call 100.0000		1,216,113	1,114,065	1,114,065	1,114,065	0	0	0	0	0	1,216,113	0	0	0	35,315	11/30/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2018	Redemption 100.0000		2,109,202	2,109,202	2,109,202	2,109,202	0	0	0	0	0	2,109,202	0	0	0	140,309	06/15/2027
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2018	Redemption 100.0000		458,912	458,912	458,912	458,912	0	0	0	0	0	458,912	0	0	0	27,535	12/15/2028
23312V-AB-2	DEUTSCHE BANK COMMERCIAL MORTG CMBS		11/27/2018	Deutsche Bank Securities Inc		5,843,730	6,084,000	6,083,896	6,083,152	0	(497)	0	(497)	0	6,082,655	0	(238,926)	(238,926)	114,107	08/10/2049
23314#-AH-2	DCT Indl Oper Partnership LP Senior Note		09/21/2018	Call 100.0000		15,243,570	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,243,570	0	0	0	830,404	08/01/2019
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note		09/21/2018	Call 100.0000		5,599,132	5,210,000	5,210,000	5,210,000	0	0	0	0	0	5,599,132	0	0	0	319,185	08/01/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note		09/21/2018	Call 100.0000		8,753,478	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,753,478	0	0	0	496,349	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note		09/21/2018	Call 100.0000		514,614	500,000	500,000	500,000	0	0	0	0	0	514,614	0	0	0	21,284	09/17/2022
233326-B#-3	DST Sys Inc. Del Series C Senior Note		05/01/2018	Call 100.0000		16,672,945	16,550,000	16,550,000	16,550,000	0	0	0	0	0	16,672,945	0	0	0	623,255	08/09/2018
233326-C#-2	DST Sys Inc. Del Senior Note		05/01/2018	Call 100.0000		5,060,413	4,940,000	4,940,000	4,940,000	0	0	0	0	0	5,060,413	0	0	0	93,570	01/09/2025
233326-C*-6	DST Sys Inc. Del Series D Senior Note		05/01/2018	Call 100.0000		11,576,110	11,000,000	11,289,392	11,272,780	0	(33,708)	0	(33,708)	0	11,815,182	0	(239,072)	(239,072)	443,068	08/10/2020
23338V-AC-0	DTE ELECTRIC CO CORPORATE		09/26/2018	Janney Montgomery Scott Inc.		293,490	300,000	307,172	305,686	0	(552)	0	(552)	0	305,134	0	(11,644)	(11,644)	10,884	03/01/2025
23338V-AE-6	DTE ELECTRIC CO CORPORATE		11/13/2018	US Bank NA		233,219	262,000	259,206	259,295	0	52	0	52	0	259,347	0	(26,128)	(26,128)	11,310	03/15/2045
23342K-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2018	Paydown		8,053,377	8,053,377	8,052,558	8,052,620	0	757	0	757	0	8,053,377	0	0	0	68,826	05/27/2042
233851-AU-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		01/11/2018	Maturity		16,625,000	16,625,000	16,709,530	16,625,425	0	(425)	0	(425)	0	16,625,000	0	0	0	155,859	01/11/2018
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA CORPORATE		08/03/2018	Maturity		8,330,000	8,330,000	8,301,012	8,323,140	0	6,860	0	6,860	0	8,330,000	0	0	0	166,600	08/03/2018
233851-CW-2	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		11/05/2018	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	202,065	11/05/2018
235851-AP-7	DANAHER CORP CORPORATE		04/11/2018	Mitsubishi UFJ SEC (USA) Inc		455,809	460,000	458,882	459,370	0	67	0	67	0	459,437	0	(3,628)	(3,628)	6,379	09/15/2020
244199-BE-4	DEERE & CO CORPORATE 2.600% 06/08/22		10/30/2018	Barclays Capital Inc		291,822	300,000	296,616	297,623	0	423	0	423	0	298,046	0	(6,224)	(6,224)	6,998	06/08/2022
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		11/26/2018	RBC Capital Markets		21,213,648	22,459,000	22,506,353	22,500,901	0	(805)	0	(805)	0	22,500,095	0	(1,286,447)	(1,286,447)	849,137	06/09/2042
24422E-SF-7	JOHN DEERE CAPITAL CORP CORPORATE		12/13/2018	Maturity		500,000	500,000	502,471	500,791	0	(791)	0	(791)	0	500,000	0	0	0	9,750	12/13/2018
24618#-AL-4	Delaware North Companies, Inc. Senior No		08/01/2018	PGIM, Inc.		8,070,000	8,070,000	8,070,000	8,070,000	0	0	0	0	0	8,070,000	0	0	0	212,530	12/20/2032
247158-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2018	Redemption 100.0000		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	08/20/2023
247358-AA-2	DELTA AIR LINES 2012-1 PASS TH CORPORATE		10/31/2018	Goldman Sachs & Co		245,705	242,470	256,109	248,937	0	(3,507)	0	(3,507)	0	245,430	0	275	275	11,357	11/07/2021
247358-AA-2	DELTA AIR LINES 2012-1 PASS TH CORPORATE		05/07/2018	Redemption 100.0000		32,926	32,926	34,778	33,804	0	(878)	0	(878)	0	32,926	0	0	0	782	11/07/2021
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2018	Redemption 100.0000		161,527	161,527	102,570	124,409	0	37,117	0	37,117	0	161,527	0	0	0	8,565	02/10/2024
25213A-A*-8	DEX Media Inc DEX MEDIA INC		12/31/2018	Redemption 100.0000		141,131	141,131	43,339	15,648	0	125,483	0	125,483	0	141,131	0	0	0	14,114	07/29/2021
25245B-AB-3	DIAGEO INVESTMENT CORP CORPORATE		01/09/2018	Barclays Capital Inc		5,066,413	5,010,000	5,263,807	5,203,644	0	(1,190)	0	(1,190)	0	5,202,454	0	(136,041)	(136,041)	24,006	05/11/2022
25468P-CR-5	WALT DISNEY CO CORPORATE		11/08/2018	WELLS FARGO SEC LLC		1,241,412	1,296,000	1,380,013	1,376,498	0	(1,834)	0	(1,834)	0	1,374,664	0	(133,252)	(133,252)	50,787	12/01/2041
25468P-CW-4	WALT DISNEY CO CORPORATE		10/31/2018	Goldman Sachs & Co		287,226	300,000	299,120	299,363	0	103	0	103	0	299,466	0	(12,240)	(12,240)	6,482	12/01/2022
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/30/2018	Redemption 100.0000		853,640	853,640	853,640	853,640	0	0	0	0	0	853,640	0	0	0	59,755	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/30/2018	Redemption 100.0000		853,640	853,640	853,640	853,640	0	0	0	0	0	853,640	0	0	0	59,755	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/30/2018	Redemption 100.0000		803,426	803,426	803,426	803,426	0	0	0	0	0	803,426	0	0	0	56,240	03/30/2033
256746-AB-4	Dollar Tree, Inc. CORPORATE		05/04/2018	Call 100.0000		4,454,165	4,270,000	4,606,263	4,470,206	0	(26,891)	0	(26,891)	0	4,627,479	0	(173,314)	(173,314)	350,576	03/01/2023
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT		06/15/2018	Redemption 100.0000		4,848,000	4,848,000	4,848,000	4,848,000	0	0	0	0	0	4,848,000	0	0	0	95,445	06/15/2018
260003-AJ-7	DOVER CORP CORPORATE 4.300% 03/01/21		10/12/2018	SUMRIDGE PARTNERS LLC		407,684	400,000	432,474	419,503	0	(5,149)	0	(5,149)	0	414,355	0	(6,671)	(6,671)	19,350	03/01/2021
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		11/08/2018	ROBERT BAIRD		2,107,120	2,000,000	2,441,560	2,387,552	0	(9,087)	0	(9,087)	0	2,378,464	0	(271,344)	(271,344)	129,000	03/01/2041
263534-BR-9	E.I. DU PONT DE NEMOURS CORPORATE		11/29/2018	Tender (Corp Action)		2,272,988	1,750,000	1,768,568	1,765,655	0	(442)	0	(442)	0	1,817,713	0	455,275	455,275	146,144	12/15/2036
263534-BZ-1	E.I. DU PONT DE NEMOURS CORPORATE		10/31/2018	Goldman Sachs & Co		711,921	700,000	756,419	728,752	0	(11,632)	0	(11,632)	0	717,120	0	(5,199)	(5,199)	41,998	01/15/2020
263534-CB-3	E.I. DU PONT DE NEMOURS CORPORATE		04/11/2018	Barclays Capital Inc		1,924,490	1,891,000	2,072,348	1,959,839	0	(6,249)	0	(6,249)	0	1,953,590	0	(29,101)	(29,101)	51,031	01/15/2021
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE		11/29/2018	Various		29,719,895	24,954,000	25,871,202	25,776,829	0	(20,499)	0	(20,499)	0	26,381,290	0	3,338,605	3,338,605	2,293,862	01/15/2041
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE		04/11/2018	Key Capital Markets		4,379,092	4,236,000	4,858,751	4,482,658	0	(20,669)	0	(20,669)	0	4,461,989	0	(82,896)	(82,896)	96,016	04/01/2021
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE		11/29/2018	Various		20,217,686	18,400,000	18,767,512	18,733,266	0	(7,440)	0	(7,440)	0	19,235,826	0	981,860	981,860	1,491,613	02/15/2043
26441C-AB-1	DUKE ENERGY CORP CORPORATE		06/15/2018	Maturity		3,840,000	3,840,000	3,340,816	3,806,239	0	33,761	0	33,761	0	3,840,000	0	0	0	120,000	06/15/2018
26442C-AD-6	DUKE ENERGY CAROLINAS LLC CORPORATE		04/15/2018	Maturity		3,100,000	3,100,000	3,095,443	3,099,346	0	654	0	654	0	3,100,000	0	0	0	79,050	04/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS LLC CORPORATE		10/31/2018	Goldman Sachs & Co		508,940	500,000	541,000	522,802	0	(7,624)	0	(7,624)	0	515,178	0	(6,238)	(6,238)	18,932	06/15/2020
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE		11/13/2018	Morgan Stanley & Co, Inc		551,534	568,000	607,141	605,487	0	(887)	0	(887)	0	604,600	0	(53,066)	(53,066)	22,128	12/15/2041
26442T-AE-7	DUKE UNIVERSITY CORPORATE MUNI TAXABLE		03/19/2018	Jefferies & Co, Inc		4,969,488	5,445,000	5,445,000	5,445,000	0	0	0	0	0	5,445,000	0	(475,512)	(475,512)	84,826	10/01/2046
26860#-AA-8	EIF Pio Pico, LLC Senior Secured		12/31/2018	Redemption 100.0000		289,541	289,541	289,541	289,541	0	0	0	0	0	289,541	0	0	0	11,047	12/31/2041
26875P-AC-5	EOG RESOURCES INC CORPORATE		10/01/2018	Maturity		15,000,000	15,000,000	14,821,050	14,979,669	0	20,331	0	20,331	0	15,000,000	0	0	0	1,031,250	10/01/2018
26884T-AK-8	ERAC USA FINANCE LLC CORPORATE		11/01/2018	Maturity		820,000	820,000	818,786	819,775	0	225	0	225	0	820,000	0	0	0	22,960	11/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2018	Redemption 100.0000		231,044	231,044	231,044	231,044	0	0	0	0	0	231,044	0	0	0	7,966	01/15/2039
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE		01/10/2018	ROBERT BAIRD		2,572,575	2,500,000	2,494,025	2,496,450	0	35	0	35	0	2,496,485	0	76,090	76,090	36,750	08/15/2022
278865-AZ-3	Ecolab Inc CORPORATE 3.950% 12/01/47		04/18/2018	Tax Free Exchange		35,059,793	34,849,000	32,239,902	32,241,986	0	11,781	0	11,781	0	32,253,767	0	2,806,026	2,806,026	539,143	12/01/2047
278865-B#-6	Ecolab Inc Senior Note		11/21/2018	Maturity		10,000,000	10,000,000	10,536,245	10,086,286	0	(86,286)	0	(86,286)	0	10,000,000	0	0	0	369,000	11/21/2018
28103*-AN-7	Edison Properties Senior Note		12/27/2018	Redemption 100.0000		1,237,493	1,237,493	1,237,493	1,237,493	0	0	0	0	0	1,237,493	0	0	0	41,474	02/27/2021
28103*-AW-7	Edison Properties Senior Unsecured Note		12/19/2018	Redemption 100.0000		911,386	911,386	911,386	911,386	0	0	0	0	0	911,386	0	0	0	17,870	09/19/2026
28103*-AX-5	Edison Properties Senior Unsecured Note		12/24/2018	Redemption 100.0000		409,694	409,694	409,694	409,694	0	0	0	0	0	409,694	0	0	0	9,043	10/24/2031
281504-A*-1	Educational Ventures, Inc. Senior Note		02/22/2018	Call 100.0000		107,700,208	96,258,776	96,593,611	96,586,422	0	(2,996)	0	(2,996)	0	108,024,858	0	(324,650)	(324,650)	1,056,387	02/08/2027
281504-A*-1	Educational Ventures, Inc. Senior Note		02/08/2018	Redemption 100.0000		1,351,343	1,351,343	1,356,043	1,355,943	0	(4,600)	0	(4,600)	0	1,351,343	0	0	0	9,822	02/08/2027
281504-A@-9	Educational Ventures, Inc. Senior Secure		02/16/2018	Call 100.0000		32,384,397	31,530,000	31,652,142	31,635,484	0	(1,197)	0	(1,197)	0	32,488,684	0	(104,287)	(104,287)	219,169	06/08/2027
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2018	Redemption 100.0000		116,551	116,551	116,551	116,551	0	0	0	0	0	116,551	0	0	0	5,339	10/10/2031
28254#-AA-8	Hotel Indigo Redevelopment Area Bonds		11/01/2018	Redemption 100.0000		169,551	169,551	130,118	135,988	0	33,562	0	33,562	0	169,551	0	0	0	5,331	11/01/2033
285659-AF-5	Electronic Data Sys Corp BOND		02/07/2018	Taxable Exchange		5,627,677	5,510,000	5,676,347	5,628,298	0	(621)	0	(621)	0	5,627,677	0	0	0	0	10/15/2029
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2018	Redemption 100.0000		222,627	222,627	254,419	245,338	0	(22,710)	0	(22,710)	0	222,627	0	0	0	8,735	02/11/2030
291011-AX-2	EMERSON ELEC CO CORPORATE		10/15/2018	Maturity		10,000,000	10,000,000	10,796,100	10,083,930	0	(83,930)	0	(83,930)	0	10,000,000	0	0	0	525,000	10/15/2018
291011-BD-5	EMERSON ELEC CO CORPORATE		11/08/2018	Cantor Fitzgerald & Co. Inc.		4,196,692	3,800,000	4,595,012	4,501,978	0	(17,457)	0	(17,457)	0	4,484,520	0	(287,829)	(287,829)	196,620	11/15/2039
291011-BF-0	EMERSON ELEC CO CORPORATE		10/31/2018	Various		12,654,080	12,800,000	13,046,509	12,969,585	0	(11,855)	0	(11,855)	0	12,957,730	0	(303,650)	(303,650)	134,808	12/01/2021
29252B-AA-7	Enbridge Pipelines LLC Senior Note		12/30/2018	Redemption 100.0000		389,123	389,123	389,123	389,123	0	0	0	0	0	389,123	0	0	0	11,869	07/02/2040
292554-A@-1	Encore Capital Group Inc. Senior Secured		02/12/2018	Redemption 100.0000		576,272	576,272	576,272	576,272	0	0	0	0	0	576,272	0	0	0	10,861	02/12/2018
29364W-AU-2	ENTERGY LOUISIANA LLC CORPORATE		11/14/2018	Samuel A Ramirez & Co., Inc		293,958	300,000	310,611	309,500	0	(1,073)	0	(1,073)	0	308,427	0	(14,469)	(14,469)	12,758	04/01/2025
29364W-AY-4	ENTERGY LOUISIANA LLC CORPORATE		01/09/2018	Morgan Stanley & Co, Inc		14,118,900	15,000,000	14,367,600	14,391,152	0	1,701	0	1,701	0	14,392,854	0	(273,954)	(273,954)	100,000	10/01/2026
29365P-AN-2	ENTERGY GULF STATES LA CORPORATE		05/01/2018	Maturity		5,000,000	5,000,000	4,449,500	4,971,141	0	28,859	0	28,859	0	5,000,000	0	0	0	150,000	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA CORPORATE		11/13/2018	Market Axess		448,494	414,000	487,669	474,104	0	(7,062)	0	(7,062)	0	467,042	0	(18,547)	(18,547)	25,971	10/01/2024
29372E-BH-0	ENTERPRISE FLEET FINANCING ASSET BACKED		02/20/2018	Paydown		121,077	121,077	120,254	120,995	0	81	0	81	0	121,077	0	0	0	157	09/20/2020
29372E-BL-1	ENTERPRISE FLEET FINANCING ASSET BACKED		06/20/2018	Paydown		942,098	942,098	939,012	941,356	0	742	0	742	0	942,098	0	0	0	4,140	02/22/2021
29372E-BP-2	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2018	Paydown		17,025,105	17,025,105	17,022,738	17,024,136	0	968	0	968	0	17,025,105	0	0	0	167,940	09/20/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2018	Paydown		4,413,743	4,413,743	4,413,450	4,413,558	0	186	0	186	0	4,413,743	0	0	0	40,456	02/22/2022
29372E-BV-9	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2018	Paydown		5,098,969	5,098,969	5,100,601	5,100,045	0	(1,076)	0	(1,076)	0	5,098,969	0	0	0	57,904	07/20/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC ASSET BAC		12/20/2018	Paydown		3,086,749	3,086,749	3,086,035	3,086,185	0	564	0	564	0	3,086,749	0	0	0	43,193	01/20/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2018	Paydown		1,278,230	1,278,230	1,278,218	1,278,215	0	15	0	15	0	1,278,230	0	0	0	24,099	05/22/2023
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE		03/20/2018	BPN Paribas Securities		8,548,500	8,200,000	8,732,836	8,728,721	0	(2,071)	0	(2,071)	0	8,726,650	0	(178,150)	(178,150)	206,583	03/15/2044
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/11/2018	Merrill Lynch,Pierce,Fenner &		9,260,938	10,000,000	10,099,458	10,085,465	0	(9,624)	0	(9,624)	0	10,075,841	0	(814,903)	(814,903)	273,420	07/10/2049
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		08/27/2018	Paydown		22,278	22,278	22,521	22,551	0	(274)	0	(274)	0	22,278	0	0	0	385	12/25/2032
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE		03/08/2018	Credit Suisse First Boston Cor		14,896,472	15,496,980	8,381,799	8,294,014	0	109,795	0	109,795	0	8,403,809	0	6,492,663	6,492,663	57,310	04/25/2037
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE		02/26/2018	Paydown		119,616	119,616	64,721	64,018	0	55,597	0	55,597	0	119,616	0	0	0	358	04/25/2037
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		08/01/2018	Paydown		69,302	69,302	68,865	68,746	0	556	0	556	0	69,302	0	0	0	1,014	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		07/01/2018	Paydown		52,891	52,891	49,132	46,587	0	6,304	0	6,304	0	52,891	0	0	0	762	10/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA		12/01/2018	Paydown		29,270	29,270	29,270	29,235	0	36	0	36	0	29,270	0	0	0	761	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		12/01/2018	Paydown		177,176	177,176	177,176	177,176	0	0	0	0	0	177,176	0	0	0	4,059	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED		09/01/2018	Paydown		0	(376)	(85)	(28)	0	28	0	28	0	0	0	0	0	3	08/25/2032
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED		12/01/2018	Redemption 0.0001		0	168,187	38,010	12,642	0	(12,642)	0	(12,642)	0	0	0	0	0	630	08/25/2032
29481#-AD-5	Ergon Inc Senior GTD Note Series A		08/29/2018	Call 100.0000		24,850,000	24,850,000	24,850,000	24,850,000	0	0	0	0	0	24,850,000	0	0	0	1,320,032	02/11/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. CORPORATE		11/26/2018	Credit Suisse First Boston Cor		3,803,400	4,000,000	4,061,280	4,059,082	0	(5,302)	0	(5,302)	0	4,053,780	0	(250,380)	(250,380)	151,550	03/15/2027
30231G-AN-2	EXXON MOBIL CORPORATION CORPORATE		11/08/2018	Goldman Sachs & Co		1,068,768	1,200,000	1,166,790	1,167,925	0	602	0	602	0	1,168,528	0	(99,760)	(99,760)	50,770	03/06/2045
302788-AN-0	FMT Heavy Oil Transportation Senior Note		12/28/2018	Call 100.0000		3,244,880	3,244,880	3,244,880	3,244,880	0	0	0	0	0	3,244,880	0	0	0	195,342	01/01/2021
302788-AN-0	FMT Heavy Oil Transportation Senior Note		12/01/2018	Redemption 100.0000		1,557,542	1,557,542	1,557,542	1,557,542	0	0	0	0	0	1,557,542	0	0	0	47,245	01/01/2021
302788-AP-5	FMT Heavy Oil Transportation Senior Note		12/28/2018	Call 100.0000		5,196,687	5,034,159	5,034,159	5,034,159	0	0	0	0	0	5,196,687	0	0	0	135,683	03/01/2024
302788-AP-5	FMT Heavy Oil Transportation Senior Note		12/01/2018	Redemption 100.0000		372,091	372,091	372,091	372,091	0	0	0	0	0	372,091	0	0	0	11,130	03/01/2024
302788-AQ-3	FMT Heavy Oil Transportation Senior Secu		12/28/2018	Call 100.0000		12,361,692	12,240,993	12,240,993	12,240,993	0	0	0	0	0	12,361,692	0	0	0	624,408	10/03/2022
302788-AQ-3	FMT Heavy Oil Transportation Senior Secu		12/01/2018	Redemption 100.0000		1,192,698	1,192,698	1,192,698	1,192,698	0	0	0	0	0	1,192,698	0	0	0	34,818	10/03/2022
302848-AC-6	FNBM LLC Secured Senior Note		09/18/2018	Maturity		17,660,000	17,660,000	17,660,000	17,660,000	0	0	0	0	0	17,660,000	0	0	0	606,695	09/18/2018
30325D-B@-2	Fair Isaac Corporation Series D Senior N		05/07/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,900	05/07/2018
31410H-AQ-4	MACYS INC DEBENTURES 6.900% 04/01/29		12/13/2018	Tender (Corp Action)		6,529,560	6,000,000	5,629,500	5,759,435	0	13,556	0	13,556	0	5,952,991	0	576,569	576,569	676,800	04/01/2029
31430Q-BE-6	FELCOR LODGING LP SR NT CORP		03/08/2018	Call 100.0000		1,028,130	1,000,000	972,500	983,319	0	591	0	591	0	1,012,040	0	16,090	16,090	57,505	03/01/2023
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		02/14/2018	Goldman Sachs & Co		594,218	790,808	514,078	222,196	0	10,514	0	10,514	0	232,710	0	361,508	361,508	1,129	04/25/2047
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		01/25/2018	Paydown		3,434	3,434	2,233	965	0	2,469	0	2,469	0	3,434	0	0	0	1	04/25/2047
316773-CL-2	FIFTH THIRD BANCORP CORPORATE		01/10/2018	Suntrust Capital Markets Inc		4,101,560	4,000,000	4,013,680	4,007,248	0	(42)	0	(42)	0	4,007,206	0	94,354	94,354	45,500	03/15/2022
31677Q-BD-0	FIFTH THIRD BK CINCINNATI CORP		07/20/2018	Call 100.0000		600,000	600,000	602,797	600,601	0	(601)	0	(601)	0	600,000	0	0	0	11,825	08/20/2018
31677Q-BG-3	FIFTH THIRD BK CINCINNATI CORPORATE		01/10/2018	BB & T Capital Markets		4,789,980	4,846,000	4,930,999	4,906,337	0	(542)	0	(542)	0	4,905,795	0	(115,815)	(115,815)	8,481	06/14/2021
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2018	Redemption 100.0000		1,027,782	1,027,782	1,036,682	1,035,125	0	(7,342)	0	(7,342)	0	1,027,782	0	0	0	42,165	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2018	Redemption 100.0000		956,901	956,901	965,232	963,801	0	(6,900)	0	(6,900)	0	956,901	0	0	0	39,257	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2018	Redemption 100.0000		564,282	564,282	564,282	564,282	0	0	0	0	0	564,282	0	0	0	25,223	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2018	Call 100.0000		3,845	3,845	3,845	3,845	0	0	0	0	0	3,845	0	0	0	229	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2018	Redemption 100.0000		56,815	56,815	56,815	56,815	0	0	0	0	0	56,815	0	0	0	2,540	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2018	Call 100.0000		19,989	19,989	19,989	19,989	0	0	0	0	0	19,989	0	0	0	826	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2018	Redemption 100.0000		355,699	355,699	355,699	355,699	0	0	0	0	0	355,699	0	0	0	15,890	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		05/15/2018	Call 100.0000		3,805	3,805	3,805	3,805	0	0	0	0	0	3,805	0	0	0	113	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2018	Redemption 100.0000		143,991	143,991	143,991	143,991	0	0	0	0	0	143,991	0	0	0	6,433	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		05/15/2018	Call 100.0000		14,900	14,900	14,900	14,900	0	0	0	0	0	14,900	0	0	0	444	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2018	Redemption 100.0000		192,128	192,128	192,128	192,128	0	0	0	0	0	192,128	0	0	0	8,576	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		05/15/2018	Call 100.0000		4,084	4,084	4,084	4,084	0	0	0	0	0	4,084	0	0	0	122	12/13/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2018	Redemption 100.0000		167,856	167,856	167,856	167,856	0	0	0	0	0	167,856	0	0	0	7,500	12/13/2027
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2018	Call 142.6111		202,836	142,230	76,517	72,320	0	4,197	0	4,197	0	76,517	0	126,318	126,318	0	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		10/25/2018	Paydown		0	(54,104)	(30,074)	(27,510)	0	27,510	0	27,510	0	0	0	0	0	0	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		11/25/2018	Redemption 0.0022		0	448	263	228	0	(228)	0	(228)	0	0	0	0	0	0	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		12/26/2018	Paydown		131,323	131,323	120,611	122,249	0	9,073	0	9,073	0	131,323	0	0	0	1,998	02/25/2034
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/26/2018	Paydown		2,375,541	2,375,541	993,978	1,029,320	0	1,346,221	0	1,346,221	0	2,375,541	0	0	0	26,832	12/25/2037
32485*-AD-9	Catalyst Old River Hydroelectr SRNT		11/01/2018	Redemption 100.0000		8,718,759	8,718,759	8,892,427	8,746,022	0	(27,263)	0	(27,263)	0	8,718,759	0	0	0	824,306	05/01/2020
33830L-AQ-3	GUGG3_15-1A CLO 3.639% 11/25/27		08/27/2018	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	1,086,746	11/25/2027
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE		11/08/2018	Key Capital Markets		6,396,445	5,500,000	7,069,700	6,827,401	0	(39,882)	0	(39,882)	0	6,787,518	0	(391,073)	(391,073)	332,475	05/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE		10/16/2018	Key Capital Markets		1,827,060	1,500,000	1,948,065	1,882,423	0	(9,987)	0	(9,987)	0	1,872,436	0	(45,376)	(45,376)	107,844	02/01/2038
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE		11/13/2018	Deutsche Bank Securities Inc		96,955	100,000	106,492	106,215	0	(149)	0	(149)	0	106,066	0	(9,111)	(9,111)	5,317	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		03/13/2018	SMBC NIKKO SECURITIES		1,492,951	1,475,000	1,675,069	1,668,000	0	(1,129)	0	(1,129)	0	1,666,871	0	(173,920)	(173,920)	17,258	06/01/2042
34480*-AJ-7	Food Services of America, Inc. Senior Un		10/25/2018	Call 100.0000		11,073,815	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,073,815	0	0	0	382,714	05/10/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
344868-AA-2	Football Club Term NT 2020 TR CTF 144A		08/16/2018	Call 100.0000		39,250,789	37,493,713	37,801,721	37,702,057	0	(45,406)	0	(45,406)	0	39,413,727	0	(162,938)	(162,938)	1,755,174	10/05/2020
34487*-AA-9	Football Club Term NT 2018 Series 2008 C		10/05/2018	Maturity		2,634,783	2,634,783	2,634,783	2,634,783	0	0	0	0	0	2,634,783	0	0	0	163,221	10/05/2018
34487@-AB-5	Football Club Term Notes 2012 Senior Not		12/03/2018	Redemption 100.0000		2,988,600	2,988,600	2,988,600	2,988,600	0	0	0	0	0	2,988,600	0	0	0	272,382	12/02/2018
34528Q-EZ-3	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		07/16/2018	Paydown		12,300,000	12,300,000	12,300,000	12,300,000	0	0	0	0	0	12,300,000	0	0	0	166,392	07/15/2020
35086*-AA-1	Norvin 44th Drive LLC Credit-Tenant Leas		12/15/2018	Redemption 100.0000		36,341	36,341	36,341	36,341	0	0	0	0	0	36,341	0	0	0	873	03/15/2046
353514-C#-7	Franklin Electric Co. Inc. Senior Note		04/30/2018	Redemption 100.0000		13,151,600	13,151,600	13,151,600	13,151,600	0	0	0	0	0	13,151,600	0	0	0	380,739	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note		04/30/2018	Redemption 100.0000		4,782,400	4,782,400	4,782,400	4,782,400	0	0	0	0	0	4,782,400	0	0	0	138,450	04/30/2019
35671D-BD-6	FREEPORT-MCMORAN INC CORPORATE		03/15/2018	Maturity		4,050,000	4,050,000	3,911,045	4,042,894	0	7,106	0	7,106	0	4,050,000	0	0	0	48,094	03/15/2018
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2018	Paydown		168,892	168,892	163,665	167,990	0	902	0	902	0	168,892	0	0	0	2,024	01/25/2035
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER		03/08/2018	Cantor Fitzgerald & Co. Inc.		5,949,506	11,955,051	3,701,147	3,725,146	0	(24,376)	0	(24,376)	0	3,700,771	0	2,248,735	2,248,735	44,709	11/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER		02/26/2018	Paydown		107,051	107,051	33,284	33,357	0	73,694	0	73,694	0	107,051	0	0	0	223	11/25/2036
35906A-AB-4	FRONTIER COMMUNICATIONS CORP CORPORATE		03/06/2018	Deutsche Bank Securities Inc		964,250	950,000	1,048,125	961,228	0	(2,692)	0	(2,692)	0	958,536	0	5,714	5,714	33,662	10/01/2018
35906A-AB-4	FRONTIER COMMUNICATIONS CORP CORPORATE		10/01/2018	Maturity		1,300,000	1,300,000	1,460,000	1,318,368	0	(18,180)	0	(18,180)	0	1,300,187	0	(187)	(187)	105,625	10/01/2018
35906A-AH-1	FRONTIER COMMUNICATIONS CORP CORPORATE		02/26/2018	Barclays Capital Inc		102,375	105,000	120,750	110,675	0	(366)	0	(366)	0	110,309	0	(7,934)	(7,934)	3,297	04/15/2020
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2018	Paydown		1,924,008	1,924,008	1,606,547	1,579,291	0	344,716	0	344,716	0	1,924,008	0	0	0	11,168	11/15/2034
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		03/15/2018	Paydown		3,121,545	3,121,545	2,851,209	2,618,033	0	503,512	0	503,512	0	3,121,545	0	0	0	13,779	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER		03/15/2018	Paydown		259,581	259,581	259,581	259,581	0	0	0	0	0	259,581	0	0	0	3,053	11/15/2033
36160R-AA-8	GEBL GEBL_07-1A 2.625% 04/15/35		12/17/2018	Paydown		1,537,285	1,537,285	1,222,158	1,233,786	0	303,499	0	303,499	0	1,537,285	0	0	0	16,850	04/15/2035
361841-AB-5	GLP CAPITAL LP CORPORATE		05/21/2018	Tender (Corp Action)		722,851	720,000	740,700	723,397	0	(2,237)	0	(2,237)	0	742,760	0	(19,909)	(19,909)	39,100	11/01/2018
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/26/2018	Paydown		54,036	51,772	50,700	50,313	0	3,723	0	3,723	0	54,036	0	0	0	590	12/25/2026
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS		11/28/2018	Various		17,265,570	17,775,967	17,830,358	17,791,581	0	(4,164)	0	(4,164)	0	17,787,416	0	(521,846)	(521,846)	451,670	02/10/2046
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS		08/01/2018	Paydown		4,004,333	4,004,333	4,030,906	4,015,961	0	(11,628)	0	(11,628)	0	4,004,333	0	0	0	71,571	02/10/2046
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS		04/12/2018	Citigroup Capital Markets Inc		183,250	183,407	185,256	183,518	0	(139)	0	(139)	0	183,378	0	(129)	(129)	1,383	06/10/2046
36197X-AH-7	GS MORTGAGE SECURITIES TRUST G CMBS		12/01/2018	Paydown		4,094,736	4,094,736	4,136,004	4,097,201	0	(2,464)	0	(2,464)	0	4,094,736	0	0	0	24,350	06/10/2046
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS		08/23/2018	JP Morgan Securities, Inc		9,843,359	10,000,000	10,099,925	10,053,018	0	(7,196)	0	(7,196)	0	10,045,821	0	(202,462)	(202,462)	211,322	06/10/2046
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2018	Paydown		29,774	29,774	29,879	29,808	0	(34)	0	(34)	0	29,774	0	0	0	540	10/20/2032
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2018	Call 2160258.3333		2,592	0	0	0	0	0	0	0	0	0	0	2,592	2,592	0	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER		10/25/2018	Paydown		56,800	56,800	56,925	56,841	0	(41)	0	(41)	0	56,800	0	0	0	1,495	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2018	Paydown		155,867	155,867	155,602	155,511	0	356	0	356	0	155,867	0	0	0	5,344	01/25/2034
362320-AZ-6	GTE CORP DEBENTURES 6.840% 04/15/18		04/15/2018	Maturity		14,159,000	14,159,000	13,982,530	14,150,094	0	8,906	0	8,906	0	14,159,000	0	0	0	484,238	04/15/2018
36248G-AB-6	GS MORTGAGE SECURITIES TRUST G CMBS		10/01/2018	Paydown		3,761,926	3,757,274	3,890,191	3,789,343	0	(32,069)	0	(32,069)	0	3,761,926	0	0	0	76,544	11/10/2046
36250H-AB-9	GSMS_14-GC26 CMBS 2.902% 11/10/47		12/01/2018	Paydown		1,102,066	1,099,952	1,139,525	1,117,824	0	(17,872)	0	(17,872)	0	1,102,066	0	0	0	29,886	11/10/2047
36250V-AB-8	GS MORTGAGE SECURITIES TRUST G CMBS		11/27/2018	Various		8,408,012	8,600,000	8,599,991	8,597,449	0	(719)	0	(719)	0	8,596,730	0	(188,719)	(188,719)	122,437	10/10/2048
36251L-AC-7	G&M FINANCE LTD ABS FLOATER		02/20/2018	Paydown		821,284	821,284	821,284	821,284	0	0	0	0	0	821,284	0	0	0	1,876	10/22/2018
36251M-AC-5	G&M FINANCE LTD ABS FLOATER		06/20/2018	Paydown		2,526,032	2,526,032	2,526,032	2,526,032	0	0	0	0	0	2,526,032	0	0	0	13,532	02/20/2019
36252W-AV-0	GS MORTGAGE SECURITIES TRUST CMBS		11/01/2018	Paydown		44,203,026	41,772,567	43,079,113	42,326,357	0	(553,790)	0	(553,790)	0	44,203,026	0	0	0	3,285,352	04/10/2047
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		12/01/2018	Paydown		6,941,775	6,941,775	7,010,775	6,984,836	0	(43,061)	0	(43,061)	0	6,941,775	0	0	0	238,303	04/10/2047
36389*-AP-0	E J Gallo Winery SRNT 7.960% 05/11/20		05/11/2018	Redemption 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	29,518	05/11/2020
36389*-AR-6	E J Gallo Winery SRNT 6.860% 04/01/26		04/02/2018	Redemption 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	94,325	04/01/2026
369300-AN-8	GENERAL CABLE CORP DEL N CORP FLOATER		06/15/2018	Call 100.0000		2,463,856	2,395,000	2,418,950	2,406,565	0	(1,818)	0	(1,818)	0	2,473,603	0	(9,747)	(9,747)	166,403	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE		10/31/2018	Goldman Sachs & Co		354,249	350,000	371,083	363,305	0	(3,278)	0	(3,278)	0	360,027	0	(5,778)	(5,778)	17,594	07/15/2021
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE		11/15/2018	Morgan Stanley & Co, Inc		1,141,479	1,141,000	1,711,621	1,669,122	0	(15,038)	0	(15,038)	0	1,654,084	0	(512,605)	(512,605)	106,553	01/10/2039
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE		04/02/2018	Maturity		9,500,000	9,500,000	9,534,375	9,501,711	0	(1,711)	0	(1,711)	0	9,500,000	0	0	0	77,188	04/02/2018
36962G-7M-0	GENERAL ELEC CAP CORP CORPORATE		11/14/2018	Goldman Sachs & Co		8,092,195	8,310,000	8,304,931	8,307,861	0	822	0	822	0	8,308,683	0	(216,488)	(216,488)	247,315	01/09/2020
370334-BT-0	GENERAL MILLS INC CORPORATE		01/09/2018	Mitsubishi UFJ SEC (USA) Inc		11,170,265	10,700,000	10,682,880	10,688,625	0	101	0	101	0	10,688,726	0	481,539	481,539	158,390	02/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37186*-AA-6	Genesis Solar Funding LLC Senior Secured		09/05/2018	Redemption 100.0000		350,099	350,099	364,091	361,244	0	(11,145)	0	(11,145)	0	350,099	0	0	0	14,734	09/07/2038
373334-JP-7	GEORGIA POWER COMPANY CORPORATE		10/31/2018	Goldman Sachs & Co		353,913	350,000	375,818	362,712	0	(5,479)	0	(5,479)	0	357,233	0	(3,320)	(3,320)	13,677	12/01/2019
373334-JS-1	GEORGIA POWER COMPANY CORPORATE		03/20/2018	Susquehanna Intl Group		6,753,920	6,400,000	6,817,408	6,783,389	0	(2,070)	0	(2,070)	0	6,781,319	0	(27,399)	(27,399)	169,733	09/01/2040
373628-AA-0	Georgia Trans First Mortgage Oblig Serie		12/30/2018	Redemption 100.0000		303,333	303,333	352,192	348,303	0	(44,970)	0	(44,970)	0	303,333	0	0	0	9,130	06/30/2030
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2018	Redemption 100.0000		276,983	276,983	276,983	276,983	0	0	0	0	0	276,983	0	0	0	19,804	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2018	Redemption 100.0000		276,983	276,983	276,983	276,983	0	0	0	0	0	276,983	0	0	0	19,804	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note		04/01/2018	Redemption 100.0000		420,607	420,607	420,607	420,607	0	0	0	0	0	420,607	0	0	0	14,932	04/01/2040
375558-AS-2	GILEAD SCIENCES INC CORPORATE		11/06/2018	Goldman Sachs & Co		16,334,765	14,927,000	19,338,873	18,865,855	0	(89,400)	0	(89,400)	0	18,776,455	0	(2,441,690)	(2,441,690)	789,493	12/01/2041
375558-AX-1	GILEAD SCIENCES INC CORPORATE		11/06/2018	Barclays Capital Inc		1,514,174	1,540,000	1,753,637	1,742,079	0	(3,897)	0	(3,897)	0	1,738,182	0	(224,008)	(224,008)	81,517	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC CORPORATE		09/26/2018	US Bank NA		392,748	400,000	403,016	402,398	0	(239)	0	(239)	0	402,159	0	(9,411)	(9,411)	16,217	02/01/2025
375558-BA-0	GILEAD SCIENCES INC CORPORATE		11/06/2018	Merrill Lynch,Pierce,Fenner &		979,753	1,040,000	1,140,400	1,135,328	0	(1,796)	0	(1,796)	0	1,133,532	0	(153,779)	(153,779)	59,410	02/01/2045
375558-BB-8	GILEAD SCIENCES INC CORPORATE		10/31/2018	Goldman Sachs & Co		16,007,544	16,200,000	16,172,272	16,184,349	0	4,700	0	4,700	0	16,189,049	0	(181,505)	(181,505)	483,098	09/01/2020
375558-BE-2	GILEAD SCIENCES INC CORPORATE		09/04/2018	Maturity		23,725,000	23,725,000	23,727,886	23,725,528	0	(528)	0	(528)	0	23,725,000	0	0	0	438,913	09/04/2018
375558-BF-9	GILEAD SCIENCES INC CORPORATE		09/26/2018	Merrill Lynch,Pierce,Fenner &		1,470,585	1,500,000	1,507,931	1,506,498	0	(505)	0	(505)	0	1,505,993	0	(35,408)	(35,408)	58,856	03/01/2026
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN		05/15/2018	Maturity		20,164,000	20,164,000	21,741,150	20,242,038	0	(78,038)	0	(78,038)	0	20,164,000	0	0	0	569,633	05/15/2018
38013B-AC-4	G&M FINANCE LTD ABS FLOATER		12/20/2018	Paydown		4,136,110	4,136,110	4,136,110	4,136,110	0	0	0	0	0	4,136,110	0	0	0	61,230	01/21/2020
38013M-AC-0	G&M FINANCE LTD ABS FLOATER		12/20/2018	Paydown		5,955,255	5,955,255	5,955,255	5,955,255	0	0	0	0	0	5,955,255	0	0	0	76,970	01/21/2020
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2018	Redemption 100.0000		1,523,173	1,523,173	1,601,954	1,582,554	0	(59,381)	0	(59,381)	0	1,523,173	0	0	0	50,114	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2018	Redemption 100.0000		736,085	736,085	736,085	736,085	0	0	0	0	0	736,085	0	0	0	27,673	08/10/2041
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured		09/16/2018	Redemption 100.0000		60,221	60,221	58,206	58,292	0	1,929	0	1,929	0	60,221	0	0	0	1,731	03/16/2045
38141E-A2-5	GOLDMAN SACHS CORPORATE		09/27/2018	Tender (Corp Action)		10,197,500	10,000,000	11,422,100	10,641,370	0	(421,164)	0	(421,164)	0	10,220,206	0	(22,706)	(22,706)	837,500	02/15/2019
38141E-C3-1	GOLDMAN SACHS CORPORATE		11/08/2018	JP Morgan Securities, Inc		4,182,553	4,250,000	4,900,548	4,882,346	0	(12,627)	0	(12,627)	0	4,869,719	0	(687,167)	(687,167)	274,833	07/08/2044
38141G-CU-6	GOLDMAN SACHS GROUP INC NOTES		09/27/2018	Tender (Corp Action)		2,753,547	2,337,000	2,957,752	2,890,053	0	(19,993)	0	(19,993)	0	2,870,060	0	(116,513)	(116,513)	159,841	02/15/2033
38141G-FM-1	GOLDMAN SACHS GROUP INC CORPORATE		04/01/2018	Maturity		4,000,000	4,000,000	3,992,640	3,998,819	0	1,181	0	1,181	0	4,000,000	0	0	0	123,000	04/01/2018
38141G-VP-6	GOLDMAN SACHS GROUP INC CORPORATE		10/31/2018	Goldman Sachs & Co		568,048	575,000	577,501	576,397	0	(460)	0	(460)	0	575,937	0	(7,889)	(7,889)	17,877	09/15/2020
38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE		11/21/2018	MILLENIUM ADVISORS, LLC		95,593	100,000	114,391	114,015	0	(264)	0	(264)	0	113,751	0	(18,158)	(18,158)	5,212	10/21/2045
38259P-AB-8	GOOGLE INC CL A CORPORATE		10/31/2018	Goldman Sachs & Co		504,970	500,000	534,630	521,990	0	(5,277)	0	(5,277)	0	516,713	0	(11,743)	(11,743)	17,269	05/19/2021
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORPORATE		10/10/2018	Redemption 100.0000		51,958	51,958	51,958	51,958	0	0	0	0	0	51,958	0	0	0	1,282	10/10/2034
38479*-AM-4	Grain Processing Corporation Series H Se		12/15/2018	Redemption 100.0000		9,660,714	9,660,714	10,585,474	9,819,673	0	(158,959)	0	(158,959)	0	9,660,714	0	0	0	601,863	12/15/2018
387328-A#-4	Granite Construction Inc. Senior Note		12/12/2018	Redemption 100.0000		4,658,000	4,658,000	4,690,681	4,700,552	0	(42,552)	0	(42,552)	0	4,658,000	0	0	0	284,604	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2018	Redemption 100.0000		515,325	515,325	515,325	515,325	0	0	0	0	0	515,325	0	0	0	24,043	06/30/2030
39029#-AG-6	Great Clips Inc Senior Secured Note		10/01/2018	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,656	10/01/2020
390568-AC-3	Great Lakes Cheese Co Inc. Senior Note		08/06/2018	Redemption 100.0000		14,155,000	14,155,000	14,155,000	14,155,000	0	0	0	0	0	14,155,000	0	0	0	541,429	08/06/2021
39121J-A*-1	Great River Energy First Mortgage Bonds		07/01/2018	Redemption 100.0000		1,627,907	1,627,907	1,935,774	1,760,004	0	(132,097)	0	(132,097)	0	1,627,907	0	0	0	94,581	07/01/2021
39265*-AG-3	Green Bay Packaging Senior Note		11/15/2018	Redemption 100.0000		684,091	684,091	684,091	684,091	0	0	0	0	0	684,091	0	0	0	34,136	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2018	Redemption 100.0000		757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	43,645	12/21/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
39265*-AJ-7	Green Bay Packaging Senior Note		06/30/2018	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	48,182	06/30/2026
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS		12/15/2018	Call 1085781.2500		1,737	0	0	0	0	0	0	0	0	0	0	1,737	1,737	0	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19		12/19/2018	Call 1301814.2857		911	0	0	0	0	0	0	0	0	0	0	911	911	0	03/15/2019
395268-AC-5	Greenheck Fan Corporation Senior Secured		09/16/2018	Redemption 100.0000		13,128,214	13,128,214	13,128,214	13,128,214	0	0	0	0	0	13,128,214	0	0	0	502,154	09/16/2021
395268-AD-3	Greenheck Fan Corporation Senior Note		09/12/2018	Redemption 100.0000		182,437	182,437	185,483	184,552	0	(2,115)	0	(2,115)	0	182,437	0	0	0	5,350	09/12/2024
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2018	Redemption 100.0000		1,012,500	1,012,500	1,012,544	1,012,543	0	(43)	0	(43)	0	1,012,500	0	0	0	38,171	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		255,701	255,701	255,701	255,701	0	0	0	0	0	255,701	0	0	0	12,162	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		111,872	111,872	111,872	111,872	0	0	0	0	0	111,872	0	0	0	5,475	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,449	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		95,886	95,886	95,886	95,886	0	0	0	0	0	95,886	0	0	0	4,573	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		138,506	138,506	138,506	138,506	0	0	0	0	0	138,506	0	0	0	6,856	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		149,168	149,168	149,168	149,168	0	0	0	0	0	149,168	0	0	0	7,710	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		213,082	213,082	213,082	213,082	0	0	0	0	0	213,082	0	0	0	10,787	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		79,916	79,916	79,916	79,916	0	0	0	0	0	79,916	0	0	0	3,931	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		266,364	266,364	266,364	266,364	0	0	0	0	0	266,364	0	0	0	13,102	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2018	Redemption 100.0000		351,587	351,587	351,587	351,587	0	0	0	0	0	351,587	0	0	0	16,876	09/30/2022
000000-00-0	HCA INC HCA INC 0.000% 03/17/23		03/13/2018	Call 100.3040		1,436,079	1,431,727	1,436,738	1,434,394	0	(41,340)	0	(41,340)	0	1,393,054	0	43,025	43,025	0	03/17/2023
000000-00-0	HCA INC HCA INC 0.000% 03/17/23		03/13/2018	Redemption 100.0000		283,383	283,383	284,375	283,911	0	(528)	0	(528)	0	283,383	0	0	0	12,637	03/17/2023
40428H-PN-6	HSBC USA INC CORPORATE		10/31/2018	Goldman Sachs & Co		297,729	300,000	299,589	299,797	0	91	0	91	0	299,888	0	(2,159)	(2,159)	6,907	11/13/2019
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/26/2018	Redemption 100.0000		19,539	19,539	8,943	6,170	0	13,369	0	13,369	0	19,539	0	0	0	203	07/25/2036
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE		03/23/2018	Merrill Lynch,Pierce,Fenner &		480,302	625,546	273,743	325,590	0	1,413	0	1,413	0	327,004	0	153,298	153,298	1,863	04/25/2037
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE		03/26/2018	Paydown		3,651	3,651	1,598	1,900	0	1,751	0	1,751	0	3,651	0	0	0	866	04/25/2037
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No		10/04/2018	Call 100.0000		8,706,052	8,374,517	8,374,517	8,374,517	0	0	0	0	0	8,706,052	0	0	0	391,739	06/08/2020
41283@-AB-6	Harley Marine Services, Inc. Fist Lien S		05/14/2018	Call 100.0000		2,731,680	2,731,680	2,731,680	2,731,680	0	0	0	0	0	2,731,680	0	0	0	88,781	12/20/2018
41283@-AB-6	Harley Marine Services, Inc. Fist Lien S		04/03/2018	Redemption 100.0000		84,158	84,158	84,158	84,158	0	0	0	0	0	84,158	0	0	0	1,391	12/20/2018
41283@-AB-6	Harley Marine Services, Inc. First Lien		05/14/2018	Call 100.0000		13,713,019	13,713,019	13,713,019	13,713,019	0	0	0	0	0	13,713,019	0	0	0	408,920	12/20/2018
41283@-AB-6	Harley Marine Services, Inc. First Lien		04/03/2018	Redemption 100.0000		422,474	422,474	422,474	422,474	0	0	0	0	0	422,474	0	0	0	6,357	12/20/2018
41283@-AC-4	Harley Marine Services, Inc. Revolver		05/14/2018	Call 100.0000		3,047,644	3,047,644	3,047,644	3,047,644	0	0	0	0	0	3,047,644	0	0	0	94,369	12/20/2018
41284*-AA-9	Harley Marine Services, Inc. Senior Secu		05/14/2018	Call 100.0000		1,147,169	1,147,169	1,147,169	1,147,169	0	0	0	0	0	1,147,169	0	0	0	37,283	12/20/2018
41284*-AA-9	Harley Marine Services, Inc. Senior Secu		04/03/2018	Redemption 100.0000		32,315	32,315	32,315	32,315	0	0	0	0	0	32,315	0	0	0	534	12/20/2018
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		12/06/2018	Call 12.4255		3,546,254	28,540,236	2,230,897	3,924,654	1,145,707	0	2,839,463	(1,693,756)	0	3,733,387	0	(187,133)	(187,133)	0	06/29/2018
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		11/21/2018	Morgan Stanley & Co, Inc		1,359,302	1,500,000	1,520,010	1,518,231	0	(339)	0	(339)	0	1,517,892	0	(158,590)	(158,590)	70,837	04/15/2043
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2018	Redemption 100.0000		1,083,440	1,083,440	1,083,440	1,083,440	0	0	0	0	0	1,083,440	0	0	0	21,065	04/30/2034
42778*-AE-2	Herschend Entertainment Co LLC Senior No		03/26/2018	Redemption 100.0000		2,756,408	2,756,408	2,756,408	2,756,408	0	0	0	0	0	2,756,408	0	0	0	37,556	03/27/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42778*-AF-9	Herschend Entertainment Co LLC Senior No		03/26/2018	Redemption 100.0000		2,055,585	2,055,585	2,055,585	2,055,585	0	0	0	0	0	2,055,585	0	0	0	28,007	03/27/2023
427866-AV-0	HERSHEY CO CORPORATE 1.600% 08/21/18		08/21/2018	Maturity		160,000	160,000	160,218	160,052	0	(52)	0	(52)	0	160,000	0	0	0	2,560	08/21/2018
42806D-AA-7	HERTZ VEH FING ASSET BACKED		01/30/2018	Barclays Capital Inc		1,396,008	1,400,000	1,399,907	1,399,957	0	1	0	1	0	1,399,959	0	(3,951)	(3,951)	3,822	03/25/2021
42806D-AD-1	HERTZ VEH FING ASSET BACKED		09/25/2018	Paydown		11,000,000	11,000,000	10,997,657	10,999,405	0	595	0	595	0	11,000,000	0	0	0	166,650	09/25/2019
42806D-AU-3	HERTZ VEH FING ASSET BACKED		06/04/2018	Various		3,475,285	3,500,000	3,499,203	3,499,486	0	28	0	28	0	3,499,515	0	(24,229)	(24,229)	21,592	03/25/2022
43128*-AA-5	Higman Barge Lines, Inc. Senior Secured		02/14/2018	Call 100.0000		29,783,899	28,638,365	28,638,365	28,638,365	0	0	0	0	0	29,783,899	0	0	0	247,382	01/31/2022
435596-B#-7	Hollingsworth & Vose Company Senior Note		12/28/2018	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	19,701	12/28/2018
435596-C*-0	Hollingsworth & Vose Company Senior Note		12/28/2018	Redemption 100.0000		790,194	790,194	909,091	829,826	0	0	0	0	79,265	790,194	(118,897)	0	(118,897)	51,152	12/28/2018
435596-D*-9	Hollingsworth & Vose Company Senior Secu		07/06/2018	Redemption 100.0000		141,895	141,895	144,323	143,940	0	(2,044)	0	(2,044)	0	141,895	0	0	0	4,810	07/08/2024
435596-D@-7	Hollingsworth & Vose Company Senior Secu		07/06/2018	Redemption 100.0000		523,771	523,771	561,302	534,930	0	0	0	0	26,372	523,771	(37,532)	0	(37,532)	16,916	07/08/2024
437076-BK-7	Home Depot Inc CORPORATE		09/26/2018	WELLS FARGO SEC LLC		492,870	500,000	509,791	507,894	0	(698)	0	(698)	0	507,196	0	(14,326)	(14,326)	17,355	09/15/2025
437084-KS-4	HOME EQUITY ASSET TRUST ABS FLOATER		04/25/2018	Paydown		222,562	222,562	197,888	222,253	0	310	0	310	0	222,562	0	0	0	918	08/25/2035
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2018	Paydown		617,274	617,274	464,090	572,742	0	44,532	0	44,532	0	617,274	0	0	0	7,634	04/25/2036
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE		03/19/2018	Susquehanna Intl Group		3,456,964	2,800,000	3,360,140	3,286,942	0	(3,773)	0	(3,773)	0	3,283,169	0	173,795	173,795	82,460	03/15/2036
438516-BR-6	HONEYWELL INTERNATIONAL CORPORATE		01/31/2018	Tax Free Exchange		13,370,307	13,190,000	12,906,491	12,906,616	0	253	0	253	0	12,906,869	0	463,438	463,438	97,767	11/21/2047
443016-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2018	Redemption 100.0000		185,219	185,219	185,219	185,219	0	0	0	0	0	185,219	0	0	0	3,798	01/25/2038
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2018	Redemption 100.0000		241,383	241,383	241,383	241,383	0	0	0	0	0	241,383	0	0	0	10,289	03/31/2042
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2018	Redemption 100.0000		587,173	587,173	587,173	587,173	0	0	0	0	0	587,173	0	0	0	20,521	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2018	Redemption 100.0000		894,740	894,740	894,740	894,740	0	0	0	0	0	894,740	0	0	0	31,271	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2018	Redemption 100.0000		1,286,189	1,286,189	1,286,189	1,286,189	0	0	0	0	0	1,286,189	0	0	0	44,952	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2018	Redemption 100.0000		1,146,386	1,146,386	1,146,386	1,146,386	0	0	0	0	0	1,146,386	0	0	0	40,066	11/01/2027
44569*-BE-0	Hunt Oil Company Senior Unsecured Note		03/27/2018	Maturity		10,000,000	10,000,000	9,400,000	9,886,402	0	113,598	0	113,598	0	10,000,000	0	0	0	261,500	03/27/2018
44855#-AS-9	Hy Vee, Inc. Series Q Senior Note		10/15/2018	Maturity		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	3,177,150	10/15/2018
44855#-BD-1	Hy Vee, Inc. Senior Unsecured Note		08/01/2018	PGIM, Inc.		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	164,327	12/15/2032
44891B-AC-9	HYUNDAI AUTO ABS FLOATER		02/15/2018	Paydown		642,615	642,615	642,615	642,615	0	0	0	0	0	642,615	0	0	0	1,426	11/15/2018
44891F-AC-0	HYUNDAI AUTO ABS FLOATER		10/15/2018	Paydown		5,559,979	5,559,979	5,559,979	5,559,979	0	0	0	0	0	5,559,979	0	0	0	57,338	07/15/2019
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		12/15/2018	Redemption 100.0000		399,901	399,901	399,901	399,901	0	0	0	0	0	399,901	0	0	0	9,266	06/15/2034
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		09/30/2018	Redemption 100.0000		497,484	497,484	497,484	497,484	0	0	0	0	0	497,484	0	0	0	18,109	10/01/2035
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2018	Redemption 100.0000		113,937	113,937	113,895	113,937	0	0	0	0	0	113,937	0	0	0	5,951	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2018	Redemption 100.0000		5,386	5,386	5,384	5,386	0	0	0	0	0	5,386	0	0	0	227	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/26/2018	Redemption 100.0000		1,115	1,115	1,114	1,115	0	0	0	0	0	1,115	0	0	0	43	12/26/2025
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		02/12/2018	Nomura Securities Intl		5,703,263	15,414,224	4,246,657	3,949,421	0	(62,312)	0	(62,312)	0	3,887,109	0	1,816,153	1,816,153	39,543	05/25/2037
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		01/25/2018	Paydown		65,931	65,931	18,164	16,893	0	49,038	0	49,038	0	65,931	0	0	0	108	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		02/13/2018	Nomura Securities Intl		10,560,749	28,303,515	6,113,459	5,407,177	0	(76,722)	0	(76,722)	0	5,330,455	0	5,230,294	5,230,294	76,193	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		01/25/2018	Paydown		121,063	121,063	26,149	23,128	0	97,935	0	97,935	0	121,063	0	0	0	204	05/25/2037
451488-AA-4	Idaho USG Holdings, LLC Debt in a Projec		03/31/2018	Redemption 100.0000		213,571	213,571	213,571	213,571	0	0	0	0	0	213,571	0	0	0	6,194	03/31/2023
452308-AR-0	Illinois Tool Wks Inc CORPORATE		11/26/2018	Various		10,788,906	11,390,000	11,280,428	11,291,365	0	2,068	0	2,068	0	11,293,433	0	(504,527)	(504,527)	538,561	09/01/2042
453415-A@-0	Independence Contract Drilling Senior Se		10/01/2018	Call 100.0000		5,469,459	5,469,459	5,469,459	5,469,459	0	0	0	0	0	5,469,459	0	0	0	188,024	11/05/2020
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		12/15/2018	Redemption 100.0000		712,686	712,686	776,492	751,358	0	(38,672)	0	(38,672)	0	712,686	0	0	0	52,222	12/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje		12/31/2018	Redemption 100.0000		1,482,020	1,482,020	1,482,020	1,482,020	0	0	0	0	0	1,482,020	0	0	0	37,671	02/28/2033
458140-AM-2	INTEL CORP CORPORATE 2.700% 12/15/22		10/31/2018	Goldman Sachs & Co		1,554,976	1,600,000	1,593,528	1,595,298	0	732	0	732	0	1,596,030	0	(41,054)	(41,054)	38,040	12/15/2022
45822P-AA-3	Integrys Energy Group, Inc. CORPORATE		11/13/2018	MILLENIUM ADVISORS, LLC		992,098	984,000	1,064,176	1,034,615	0	(15,226)	0	(15,226)	0	1,019,389	0	(27,290)	(27,290)	42,629	11/01/2020
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP CORPORATE		01/10/2018	Merrill Lynch,Pierce,Fenner &		10,079,618	9,650,000	10,106,059	10,073,068	0	(1,550)	0	(1,550)	0	10,071,518	0	8,100	8,100	41,214	12/01/2025
459506-B#-7	Intl Flavors & Fragrances Senior Note		09/17/2018	Call 100.0000		1,188,128	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,188,128	0	0	0	70,997	09/27/2019
459506-C*-0	Intl Flavors & Fragrances Senior Note		09/17/2018	Call 100.0000		12,579,555	11,250,000	11,250,000	11,250,000	0	0	0	0	0	12,579,555	0	0	0	710,938	09/27/2022
46301@-AA-5	Ironbound Film and Television Note		01/01/2018	Call 65.2548		507,078	777,073	507,078	507,078	0	0	0	0	0	507,078	0	0	0	0	12/31/2018
46301@-AB-3	Ironbound Film and Television Bridge/Ter		01/01/2018	Call 65.2548		937,922	1,437,322	937,922	937,922	0	0	0	0	0	937,922	0	0	0	0	12/31/2018
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2018	Redemption 100.0000		170,988	170,988	170,988	170,988	0	0	0	0	0	170,988	0	0	0	7,823	10/31/2027
46361*-AL-0	Irvine/Land Co LLC Series 2010-A Senior		11/02/2018	Maturity		140,000,000	140,000,000	140,000,000	140,000,000	0	0	0	0	0	140,000,000	0	0	0	5,250,000	11/02/2018
46361*-AZ-9	Irvine/Land Co LLC Senior Note		11/02/2018	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	2,812,500	11/02/2018
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT CMBS		12/11/2018	Merrill Lynch,Pierce,Fenner &		6,933,984	7,500,000	7,574,978	7,563,832	0	(7,656)	0	(7,656)	0	7,556,177	0	(622,192)	(622,192)	198,315	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT CMBS		11/28/2018	JP Morgan Securities, Inc		16,825,992	18,300,000	18,482,927	18,459,669	0	(17,496)	0	(17,496)	0	18,442,173	0	(1,616,181)	(1,616,181)	477,979	08/15/2049
466112-AH-2	JBS USA LLC/JBS USA FINANCE IN CORPORATE		03/05/2018	Call 100.0000		114,000	114,000	120,840	114,112	0	(112)	0	(112)	0	114,000	0	0	0	5,591	02/01/2020
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2018	Paydown		372,098	372,098	367,192	367,561	0	4,537	0	4,537	0	372,098	0	0	0	6,932	06/25/2035
46625H-MN-7	JP MORGAN CHASE & CO CORPORATE		09/26/2018	Pierpont Securities		498,885	500,000	515,487	512,495	0	(1,144)	0	(1,144)	0	511,351	0	(12,466)	(12,466)	23,454	07/15/2025
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2018	Paydown		4,562,543	4,562,543	3,605,997	4,249,128	0	313,415	0	313,415	0	4,562,543	0	0	0	38,068	02/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2018	Paydown		2,726,728	2,726,728	1,082,640	1,159,545	0	1,567,183	0	1,567,183	0	2,726,728	0	0	0	25,898	08/25/2036
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2018	Paydown		3,812,141	3,812,141	3,825,293	3,815,526	0	(3,385)	0	(3,385)	0	3,812,141	0	0	0	98,399	12/15/2047
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/01/2018	Paydown		133,286	133,286	134,619	133,963	0	(677)	0	(677)	0	133,286	0	0	0	2,988	07/15/2045
46639Y-AP-2	JPMCC_13-LC11 CMBS 2.694% 04/15/46		11/28/2018	JP Morgan Securities, Inc		9,511,138	9,823,785	9,890,425	9,851,640	0	7,894	0	7,894	0	9,867,695	0	(356,557)	(356,557)	267,292	04/15/2046
46639Y-AP-2	JPMCC_13-LC11 CMBS 2.694% 04/15/46		10/01/2018	Paydown		18,655,564	18,655,564	18,442,683	18,514,188	0	141,376	0	141,376	0	18,655,564	0	0	0	272,906	04/15/2046
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2018	Paydown		8,550,480	8,543,533	8,788,826	8,649,805	0	(106,272)	0	(106,272)	0	8,550,480	0	0	0	175,558	11/15/2045
46640U-AB-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		07/01/2018	Paydown		2,381,769	2,381,769	2,460,014	2,401,473	0	(19,703)	0	(19,703)	0	2,381,769	0	0	0	36,195	01/15/2047
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2018	Paydown		22,369,716	21,561,406	21,776,912	21,675,409	0	(114,003)	0	(114,003)	0	22,369,716	0	0	0	1,216,455	01/15/2047
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2018	Paydown		4,941,288	4,941,288	5,110,759	5,012,527	0	(71,239)	0	(71,239)	0	4,941,288	0	0	0	78,508	02/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/12/2018	Merrill Lynch,Pierce,Fenner &		9,806,956	9,784,152	10,038,986	9,873,927	0	(23,096)	0	(23,096)	0	9,852,232	0	(45,276)	(45,276)	111,745	04/15/2047
46641W-AT-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2018	Paydown		582,875	582,875	599,492	589,186	0	(6,311)	0	(6,311)	0	582,875	0	0	0	10,051	04/15/2047
46642C-BE-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2018	Paydown		52,057	52,057	53,043	52,700	0	(643)	0	(643)	0	52,057	0	0	0	1,465	07/15/2047
46642C-BH-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/17/2018	Credit Suisse First Boston Cor		10,579,570	10,500,000	10,604,937	10,566,567	0	(3,478)	0	(3,478)	0	10,563,089	0	16,482	16,482	142,413	07/15/2047
46642N-BB-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/23/2018	WELLS FARGO SEC LLC		1,501,641	1,500,000	1,544,997	1,513,391	0	(6,882)	0	(6,882)	0	1,506,509	0	(4,868)	(4,868)	33,665	09/15/2047
46643G-AB-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/01/2018	Paydown		985,904	985,904	1,026,727	1,008,868	0	(22,963)	0	(22,963)	0	985,904	0	0	0	17,426	11/15/2047
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		03/16/2018	Redemption 100.0000		11,433,368	11,433,368	11,551,104	11,545,405	0	(112,037)	0	(112,037)	0	11,433,368	0	0	0	384,161	03/16/2027
46663#-AA-5	J-POWER USA Generation Capital Senior Se		10/31/2018	Redemption 100.0000		703,500	703,500	703,500	703,500	0	0	0	0	0	703,500	0	0	0	23,743	10/25/2024
47115#-AA-7	JARTCO Holdings, Inc. Series A Senior No		10/06/2018	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	30,540	10/06/2022
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU		06/21/2018	Taxable Exchange		17,027	2,200,000	0	0	0	0	0	0	0	17,027	0	17,027	17,027	0	12/31/2018
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU		06/21/2018	Taxable Exchange		29,217	3,775,000	0	0	0	0	0	0	0	29,217	0	29,217	29,217	0	12/31/2018
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO CORPORATE		07/19/2018	Raymond James & Associates Inc		392,328	400,000	394,264	400,000	0	0	5,736	(5,736)	0	394,264	0	(1,936)	(1,936)	10,573	05/15/2046
478160-AN-4	JOHNSON & JOHNSON CORPORATE		03/19/2018	SMBC NIKKO SECURITIES		1,043,602	805,000	1,004,777	981,134	0	(1,278)	0	(1,278)	0	979,856	0	63,746	63,746	28,739	08/15/2037
478160-AU-8	JOHNSON & JOHNSON CORPORATE		07/15/2018	Maturity		4,720,000	4,720,000	5,020,651	4,752,904	0	(32,904)	0	(32,904)	0	4,720,000	0	0	0	243,080	07/15/2018
478160-BM-5	JOHNSON & JOHNSON CORPORATE		10/31/2018	Goldman Sachs & Co		594,372	600,000	605,363	602,629	0	(1,132)	0	(1,132)	0	601,497	0	(7,125)	(7,125)	10,219	12/05/2019
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE		11/15/2018	RBC Capital Markets		13,553,670	13,000,000	14,435,741	14,280,448	0	(30,959)	0	(30,959)	0	14,249,489	0	(695,819)	(695,819)	759,200	09/01/2040
48121@-AA-9	JRD Holdings LLC Senior Note		04/30/2018	Redemption 100.0000		1,001,429	1,001,429	1,001,429	1,001,429	0	0	0	0	0	1,001,429	0	0	0	20,229	04/30/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48121@-AD-3	JRD Holdings LLC Senior Note		03/27/2018	Redemption 100.0000		1,072,500	1,072,500	1,072,500	1,072,500	0	0	0	0	0	1,072,500	0	0	0	22,147	03/27/2024
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE		03/19/2018	Morgan Stanley & Co, Inc		15,063,180	13,200,000	14,399,616	14,287,201	0	(5,026)	0	(5,026)	0	14,282,174	0	781,006	781,006	303,875	04/01/2042
48666K-AN-9	KB HOME CORPORATE 7.250% 06/15/18		06/15/2018	Maturity		2,585,000	2,585,000	2,819,944	2,614,754	0	(29,754)	0	(29,754)	0	2,585,000	0	0	0	93,706	06/15/2018
48837@-AB-2	Kemin Industries Inc. Senior Note		12/07/2018	Redemption 100.0000		468,750	468,750	468,750	468,750	0	0	0	0	0	468,750	0	0	0	13,301	12/07/2023
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		01/30/2018	Redemption 100.0000		611,317	611,317	686,209	631,906	0	(20,590)	0	(20,590)	0	611,317	0	0	0	20,540	01/30/2020
49327M-2A-1	KEYBANK NA CORPORATE 1.650% 02/01/18		02/01/2018	Maturity		2,650,000	2,650,000	2,577,152	2,648,513	0	1,487	0	1,487	0	2,650,000	0	0	0	21,863	02/01/2018
49327M-2H-6	KEYBANK NA MONEY MARKET		06/01/2018	Maturity		3,300,000	3,300,000	3,308,613	3,301,762	0	(1,762)	0	(1,762)	0	3,300,000	0	0	0	28,050	06/01/2018
49327M-2K-9	KEYBANK NA MONEY MARKET		11/14/2018	Various		1,731,777	1,800,000	1,796,934	1,797,518	0	229	0	229	0	1,797,747	0	(65,970)	(65,970)	55,605	06/01/2025
49337@-AB-5	Keystone Air & Drill Supply Co Revolver		05/15/2018	Call 0.4045		3,170	783,480	2	0	2	0	0	2	0	2	0	3,168	3,168	0	12/31/2018
49337@-AC-3	Keystone Air & Drill Supply Co Term A		05/15/2018	Call 0.4045		2,454	606,703	2	0	2	0	0	2	0	2	0	2,453	2,453	0	12/31/2018
494368-AT-0	KIMBERLY CLARK CORP DEBENTURES		07/15/2018	Maturity		5,000,000	5,000,000	5,468,500	5,023,130	0	(23,130)	0	(23,130)	0	5,000,000	0	0	0	312,500	07/15/2018
494368-BL-6	KIMBERLY CLARK CORP CORPORATE		11/13/2018	US Bank NA		389,025	435,000	415,164	416,905	0	373	0	373	0	417,277	0	(28,252)	(28,252)	15,380	06/01/2043
499040-AH-6	KNIGHT RIDDER INC DEBENTURES		05/10/2018	Various		5,448,000	4,540,000	544,800	813,147	0	14,543	0	14,543	0	827,691	0	4,620,309	4,620,309	172,009	11/01/2027
499040-AL-7	KNIGHT RIDDER INC DEBENTURES		02/22/2018	Oppenheimer & Co. Inc.		7,462,500	7,500,000	900,000	1,276,163	0	8,376	0	8,376	0	1,284,540	0	6,177,960	6,177,960	229,195	03/15/2029
50075N-AU-8	KRAFT FOODS INC CORPORATE		02/01/2018	Maturity		4,275,000	4,275,000	4,456,592	4,277,773	0	(2,773)	0	(2,773)	0	4,275,000	0	0	0	130,922	02/01/2018
50075N-AZ-7	KRAFT FOODS INC CORPORATE		04/17/2018	Tender (Corp Action)		11,020,977	8,527,000	11,208,496	10,922,477	0	(19,252)	0	(19,252)	0	11,159,035	0	(138,058)	(138,058)	637,630	02/09/2040
50076Q-AX-4	KRAFT FOODS INC CORP 6.125% 08/23/18		08/23/2018	Maturity		10,725,000	10,725,000	13,130,521	11,014,706	0	(289,706)	0	(289,706)	0	10,725,000	0	0	0	656,906	08/23/2018
50077#-AC-3	Krayn Wind LLC Senior Note		06/28/2018	Redemption 100.0000		473,372	473,372	473,372	473,372	0	0	0	0	0	473,372	0	0	0	15,030	12/31/2030
501044-BM-2	KROGER COMPANY NOTES 6.800% 12/15/18		12/15/2018	Maturity		464,000	464,000	430,570	460,941	0	3,059	0	3,059	0	464,000	0	0	0	31,552	12/15/2018
50152#-AD-9	Kwik Trip, Inc. Senior Secured		11/24/2018	Redemption 100.0000		47,770	47,770	47,967	47,951	0	(180)	0	(180)	0	47,770	0	0	0	1,050	02/24/2036
502175-A#-9	LTC Properties Inc Series B Senior Note		07/20/2018	Redemption 100.0000		3,320,000	3,320,000	3,320,000	3,320,000	0	0	0	0	0	3,320,000	0	0	0	119,520	07/20/2021
502175-B@-0	LTC Properties Inc Series C Senior Note		11/20/2018	Redemption 100.0000		3,026,000	3,026,000	3,026,000	3,026,000	0	0	0	0	0	3,026,000	0	0	0	120,737	11/22/2021
502175-C*-1	LTC Properties Inc Series E Senior Unsec		08/31/2018	Redemption 100.0000		204,800	204,800	204,800	204,800	0	0	0	0	0	204,800	0	0	0	6,912	09/03/2030
50246*-AB-5	LVNV Funding LLC Senior Secured Note		03/15/2018	Maturity		23,250,000	23,250,000	23,250,000	23,250,000	0	0	0	0	0	23,250,000	0	0	0	188,583	03/15/2018
50540R-AM-4	LAB CORP OF AMERICA HOLDINGS CORPORATE		11/01/2018	Maturity		8,000,000	8,000,000	7,993,280	7,998,682	0	1,318	0	1,318	0	8,000,000	0	0	0	200,000	11/01/2018
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2018	Redemption 100.0000		453,172	453,172	453,172	453,172	0	0	0	0	0	453,172	0	0	0	20,426	10/01/2029
518887-AA-2	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		09/25/2018	Paydown		7,887,419	7,887,419	7,887,341	7,887,335	0	84	0	84	0	7,887,419	0	0	0	46,988	08/25/2042
518887-AB-0	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2018	Paydown		1,218,226	1,218,226	1,217,999	1,218,015	0	212	0	212	0	1,218,226	0	0	0	30,957	08/25/2042
518889-AB-6	DRB PRIME STUDENT LOAN TRUST ASSET BACKE		12/25/2018	Paydown		2,983,900	2,983,900	2,983,688	2,983,699	0	200	0	200	0	2,983,900	0	0	0	33,836	11/25/2042
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2018	Redemption 100.0000		1,693,839	1,693,839	1,717,951	1,712,931	0	(19,092)	0	(19,092)	0	1,693,839	0	0	0	45,759	08/31/2020
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note		06/29/2018	Call 0.0000		0	8,999,999	1	6,362,918	0	0	6,362,917	(6,362,917)	0	1	0	(1)	(1)	0	01/02/2024
52742#-AC-4	Leviton Manufacturing Company Series B S		06/24/2018	Redemption 100.0000		13,862,500	13,862,500	13,862,500	13,862,500	0	0	0	0	0	13,862,500	0	0	0	450,531	06/24/2018
53219L-AM-1	REGIONALCARE/LIFEPOINT CORPORATE		11/16/2018	Tender (Corp Action)		7,021,053	6,839,000	7,108,395	6,973,241	0	(59,898)	0	(59,898)	0	7,186,013	0	(164,960)	(164,960)	565,642	12/01/2021
532457-BJ-6	Eli Lilly & Co CORPORATE		11/13/2018	Market Axess		213,071	234,000	238,125	237,972	0	(80)	0	(80)	0	237,892	0	(24,821)	(24,821)	10,438	03/01/2045
53575#-AK-6	Link Snacks Inc. Senior Secured Note		12/13/2018	Redemption 100.0000		4,185,714	4,185,714	4,185,714	4,185,714	0	0	0	0	0	4,185,714	0	0	0	226,029	12/13/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note		06/30/2018	Redemption 100.0000		218,924	218,924	221,306	220,290	0	(1,366)	0	(1,366)	0	218,924	0	0	0	5,123	06/30/2019
53621@-AK-2	Lion Industrial Properties, LP Senior Un		08/01/2018	PGIM, Inc.		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	157,867	11/15/2027
53734#-AD-0	Little Rapids Corporation Senior Secured		12/28/2018	Redemption 100.0000		344,444	344,444	344,444	344,444	0	0	0	0	0	344,444	0	0	0	16,146	06/28/2020
53756#-AA-9	Little Woodrows, LLC Senior Term Loan A		12/28/2018	Redemption 100.0000		11,710,620	11,710,620	11,710,620	11,710,620	0	0	0	0	0	11,710,620	0	0	0	952,536	12/22/2020
539830-BJ-7	LOCKHEED MARTIN CORP CORPORATE		11/23/2018	Maturity		6,275,000	6,275,000	6,264,270	6,271,691	0	3,309	0	3,309	0	6,275,000	0	0	0	116,088	11/23/2018
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2018	Paydown		89,037	89,037	89,608	89,316	0	(278)	0	(278)	0	89,037	0	0	0	1,341	07/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2018	Paydown		173,830	173,830	174,373	174,018	0	(188)	0	(188)	0	173,830	0	0	0	2,266	06/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		03/08/2018	Nomura Securities Intl		589,527	1,050,967	611,212	451,129	0	(49,923)	0	(49,923)	0	401,206	0	188,321	188,321	3,835	08/25/2036
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		02/26/2018	Paydown		83,401	83,401	48,504	35,800	0	47,601	0	47,601	0	83,401	0	0	0	241	08/25/2036
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2018	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2018	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2018	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No		03/02/2018	Redemption 100.0000		714,250	714,250	764,209	732,780	0	(18,530)	0	(18,530)	0	714,250	0	0	0	9,017	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No		06/15/2018	Redemption 100.0000		875,000	875,000	875,000	875,000	0	0	0	0	0	875,000	0	0	0	21,219	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No		09/28/2018	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	4,286	09/28/2021
546676-AW-7	LOUISVILLE GAS & ELEC CO CORPORATE		09/26/2018	Morgan Stanley & Co, Inc		484,505	500,000	503,710	502,976	0	(260)	0	(260)	0	502,716	0	(18,211)	(18,211)	16,363	10/01/2025
546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE		12/03/2018	Morgan Stanley & Co, Inc		771,209	780,000	850,674	848,236	0	(1,346)	0	(1,346)	0	846,890	0	(75,680)	(75,680)	40,286	10/01/2045
548661-DF-1	LOWES COMPANIES INC CORP FLOATER		09/14/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	198,535	09/14/2018
548661-DH-7	LOWES COMPANIES INC CORPORATE		09/26/2018	BPN Paribas Securities		342,902	350,000	353,676	352,964	0	(258)	0	(258)	0	352,706	0	(9,804)	(9,804)	12,239	09/15/2025
54910T-AA-0	LSTAR COMMERCIAL MORTGAGE TRUS CMBS		12/01/2018	Paydown		11,735,659	11,735,659	11,735,447	11,734,251	0	1,408	0	1,408	0	11,735,659	0	0	0	142,334	03/10/2050
549498-AD-1	Luck Stone Corporation Senior Note		10/20/2018	Redemption 100.0000		84,167	84,167	84,167	84,167	0	0	0	0	0	84,167	0	0	0	2,931	04/22/2024
549498-AJ-8	Luck Stone Corporation Series A Senior N		11/06/2018	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	68,213	05/06/2020
552690-A#-6	MDU Resources Group Inc Senior Notes		09/17/2018	Maturity		8,500,000	8,500,000	10,148,416	8,717,310	0	(217,310)	0	(217,310)	0	8,500,000	0	0	0	514,826	09/17/2018
55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE		12/28/2018	Call 100.0000		715,000	715,000	713,792	714,720	0	243	0	243	0	714,963	0	37	37	23,297	01/30/2019
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2018	Paydown		336,945	336,945	133,860	133,514	0	203,431	0	203,431	0	336,945	0	0	0	3,424	08/25/2036
55315X-AB-7	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/16/2018	Paydown		4,818,374	4,818,374	4,817,871	4,818,052	0	323	0	323	0	4,818,374	0	0	0	48,880	05/18/2020
55316A-AB-6	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/15/2018	Paydown		5,005,054	5,005,054	5,004,713	5,004,729	0	325	0	325	0	5,005,054	0	0	0	71,815	10/15/2020
553498-A*-7	MSA Safety Incorporated Series A Senior		10/13/2018	Redemption 100.0000		7,104,000	7,104,000	7,104,000	7,104,000	0	0	0	0	0	7,104,000	0	0	0	284,160	10/13/2021
55391#-AA-5	MVT Leasing LLC/ JRBR-TEX LLC Senior Sec		12/03/2018	Redemption 100.0000		2,234,375	2,234,375	2,234,375	2,234,375	0	0	0	0	0	2,234,375	0	0	0	110,481	06/30/2024
55616X-AB-3	Macys Retail Holdings Inc BONDS		12/13/2018	Tender (Corp Action)		8,956,438	8,292,000	8,288,766	8,289,914	0	(222)	0	(222)	0	8,538,452	0	417,986	417,986	1,043,253	07/15/2027
557497-E*-1	Madison Gas & Electric Company Senior No		09/11/2018	Maturity		13,175,000	13,175,000	13,175,000	13,175,000	0	0	0	0	0	13,175,000	0	0	0	736,483	09/11/2018
56087#-AA-2	Makers Village Tenant Inv Fund Debt - Le		12/01/2018	Redemption 100.0000		425,000	425,000	353,027	379,074	0	45,926	0	45,926	0	425,000	0	0	0	16,823	09/01/2022
570535-AM-6	MARKEL CORP CORPORATE 3.625% 03/30/23		01/09/2018	ROBERT BAIRD		5,783,897	5,660,000	5,824,989	5,754,055	0	(455)	0	(455)	0	5,753,600	0	30,297	30,297	57,563	03/30/2023
574599-AR-7	MASCO CORP DEBENTURES 6.625% 04/15/18		04/15/2018	Maturity		2,700,000	2,700,000	2,970,000	2,718,682	0	(18,682)	0	(18,682)	0	2,700,000	0	0	0	89,438	04/15/2018
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		10/11/2018	Call 98.8173		391	396	2	2	0	0	0	0	0	2	0	389	389	23	07/01/2036
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2018	Paydown		103,502	103,502	84,095	90,315	0	13,187	0	13,187	0	103,502	0	0	0	4,076	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE		02/14/2018	BROWNSTONE INVESTMENT GROUP		3,814,213	5,219,363	3,171,899	2,534,116	0	(6,976)	0	(6,976)	0	2,527,141	0	1,287,072	1,287,072	13,514	03/25/2036
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE		01/25/2018	Paydown		28,721	28,721	17,455	13,945	0	14,777	0	14,777	0	28,721	0	0	0	44	03/25/2036
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20		01/25/2018	Paydown		106,237	106,237	103,273	105,605	0	632	0	632	0	106,237	0	0	0	383	12/25/2032
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR		02/28/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	12,546	07/25/2034
552953-AR-2	MGM Mirage Litigations		11/30/2018	Settlement Process		125,538	0	0	0	0	0	0	0	0	0	0	125,538	125,538	0	10/01/2018
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		06/25/2018	Paydown		28,388	28,388	28,388	28,388	0	0	0	0	0	28,388	0	0	0	251	10/25/2034
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		08/22/2018	Redemption 100.0000		3,271,429	3,271,429	3,271,429	3,271,429	0	0	0	0	0	3,271,429	0	0	0	103,541	08/22/2024
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		02/12/2018	Citigroup Capital Markets Inc		2,735,118	5,743,030	2,585,483	1,329,555	0	(28,605)	0	(28,605)	0	1,300,950	0	1,434,168	1,434,168	13,208	08/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		01/25/2018	Paydown		27,747	27,747	12,492	6,424	0	21,323	0	21,323	0	27,747	0	0	0	38	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE		02/12/2018	Citigroup Capital Markets Inc		6,750,639	14,118,985	3,204,111	3,266,200	0	(58,016)	0	(58,016)	0	3,208,184	0	3,542,456	3,542,456	33,451	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE		01/25/2018	Paydown		68,215	68,215	15,780	15,780	0	52,434	0	52,434	0	68,215	0	0	0	97	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
576863-E#-7	Matson Navigation Company Senior Note		11/19/2018	Redemption 100.0000		2,694,067	2,694,067	2,694,067	2,694,067	0	0	0	0	0	2,694,067	0	0	0	116,990	05/19/2020
57686G-A#-2	Matson Inc Senior Note		12/29/2018	Redemption 100.0000		923,548	923,548	923,548	923,548	0	0	0	0	0	923,548	0	0	0	29,854	06/29/2032
57686G-A*-6	Matson Inc Senior Noe 3.760% 06/29/23		12/29/2018	Redemption 100.0000		3,047,059	3,047,059	3,047,059	3,047,059	0	0	0	0	0	3,047,059	0	0	0	83,642	06/29/2023
57686G-A@-4	Matson Inc Senior Note		12/29/2018	Redemption 100.0000		2,411,054	2,411,054	2,411,054	2,411,054	0	0	0	0	0	2,411,054	0	0	0	75,225	06/29/2027
577081-AX-0	MATTEL INC CORPORATE 1.700% 03/15/18		03/15/2018	Maturity		900,000	900,000	899,784	899,975	0	25	0	25	0	900,000	0	0	0	7,650	03/15/2018
12668G-AE-2	CountryWide Financial Corp		11/30/2018	Settlement Process		203,274	0	0	0	0	0	0	0	0	0	0	203,274	203,274	0	12/31/2018
57771*-AA-5	Maverik, Inc. Senior Note		03/09/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,400	03/09/2018
172967-DR-9	Citigroup Inc. Bonds		11/30/2018	Settlement Process		5,095	0	0	0	0	0	0	0	0	0	0	5,095	5,095	0	12/31/2018
578454-AB-6	MAYO CLINIC CORP 3.774% 11/15/43		11/08/2018	Raymond James & Associates Inc		716,734	780,000	780,000	780,000	0	0	0	0	0	780,000	0	(63,266)	(63,266)	29,274	11/15/2043
172967-DY-4	Citigroup Inc. Bonds		11/30/2018	Settlement Process		3,527	0	0	0	0	0	0	0	0	0	0	3,527	3,527	0	12/31/2018
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan		12/31/2018	Redemption 100.0000		44,145	44,145	39,562	42,211	0	1,934	0	1,934	0	44,145	0	0	0	1,975	05/16/2020
172967-EC-1	Citigroup Inc. Bonds		11/30/2018	Settlement Process		3,919	0	0	0	0	0	0	0	0	0	0	3,919	3,919	0	12/31/2018
579780-AK-3	MCCORMICK & CO INC CORPORATE		03/13/2018	BPN Paribas Securities		754,153	775,000	769,288	770,345	0	103	0	103	0	770,448	0	(16,295)	(16,295)	8,396	11/15/2025
421924-AZ-4	HealthSouth Corp		11/30/2018	Settlement Process		171	0	0	0	0	0	0	0	0	0	0	171	171	0	12/31/2018
58013M-EF-7	MCDONALDS CORP CORPORATE		09/17/2018	Daiwa Securities Co. Ltd Tokyo		1,813,440	1,500,000	2,090,594	2,013,517	0	(12,240)	0	(12,240)	0	2,001,277	0	(187,837)	(187,837)	99,225	03/01/2038
58013M-EN-0	MCDONALDS CORP CORPORATE		11/26/2018	WELLS FARGO SEC LLC		881,764	1,040,000	1,025,128	1,026,872	0	298	0	298	0	1,027,169	0	(145,405)	(145,405)	49,490	02/15/2042
08261@-AA-3	Benson Power		11/30/2018	Redemption 100.0000		(434,221)	0	0	0	0	0	0	0	0	0	0	(434,221)	(434,221)	0	07/15/2027
580589-A#-6	McGrath Rentcorp Senior Note		04/21/2018	Redemption 100.0000		11,380,000	11,380,000	11,380,000	11,380,000	0	0	0	0	0	11,380,000	0	0	0	229,307	04/21/2018
581557-AX-3	MCKESSON CORP CORPORATE		03/26/2018	Call 100.0000		8,736,250	8,380,000	10,048,626	8,629,872	0	(51,593)	0	(51,593)	0	8,934,529	0	(198,279)	(198,279)	742,079	02/15/2019
58471*-AA-6	Medigain Cash Proceeds		11/30/2018	Settlement Process		37	0	0	0	0	0	0	0	0	0	0	37	37	0	12/31/2018
581557-BC-8	MCKESSON CORP CORPORATE		02/23/2018	Tender (Corp Action)		1,487,906	1,385,000	1,587,372	1,576,474	0	(575)	0	(575)	0	1,645,150	0	(157,244)	(157,244)	98,932	03/15/2044
58471*-AB-4	Medigain Cash Proceeds		11/30/2018	Settlement Process		214	0	0	0	0	0	0	0	0	0	0	214	214	0	12/31/2018
585055-BG-0	MEDTRONIC INC CORPORATE		10/31/2018	Goldman Sachs & Co		495,425	500,000	505,627	502,967	0	(1,109)	0	(1,109)	0	501,858	0	(6,433)	(6,433)	14,132	03/15/2020
64940*-AD-1	New York Business Dev Corp		11/30/2018	Redemption 100.0000		(56,498)	0	0	0	0	0	0	0	0	0	0	(56,498)	(56,498)	0	07/15/2020
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		11/08/2018	Citigroup Capital Markets Inc		4,924,755	4,500,000	4,812,105	4,782,993	0	(6,148)	0	(6,148)	0	4,776,845	0	147,910	147,910	307,500	07/01/2042
88642R-AA-7	Tidewater Inc.		11/30/2018	Settlement Process		(5,085)	0	0	0	0	0	0	0	0	0	0	(5,085)	(5,085)	0	12/31/2018
58646#-AT-1	Menasha Corporation Senior Note		11/26/2018	Redemption 100.0000		1,188,571	1,188,571	1,188,571	1,188,571	0	0	0	0	0	1,188,571	0	0	0	41,481	11/26/2024
589331-AN-7	MERCK AND CO CORPORATE		10/31/2018	Goldman Sachs & Co		442,735	300,000	331,915	313,671	0	(7,595)	0	(7,595)	0	444,693	0	(1,958)	(1,958)	12,583	06/30/2019
589331-AN-7	MERCK AND CO CORPORATE		12/12/2018	Call 100.0000		11,640,000	11,640,000	12,157,308	11,743,407	0	(65,116)	0	(65,116)	0	11,678,291	0	(38,291)	(38,291)	693,133	06/30/2019
589331-AS-6	MERCK AND CO CORPORATE		11/26/2018	WELLS FARGO SEC LLC		10,131,841	10,955,000	10,871,185	10,879,795	0	1,729	0	1,729	0	10,881,524	0	(749,683)	(749,683)	474,352	09/15/2042
58933Y-AF-2	Merck & Co Inc CORPORATE		10/31/2018	Goldman Sachs & Co		292,364	301,000	300,903	300,925	0	13	0	13	0	300,938	0	(8,573)	(8,573)	8,053	05/18/2023
58933Y-AJ-4	Merck & Co Inc CORPORATE		11/21/2018	Jefferies & Co, Inc		3,120,642	3,135,000	3,195,132	3,189,727	0	(1,062)	0	(1,062)	0	3,188,666	0	(68,024)	(68,024)	132,994	05/18/2043
58933Y-AQ-8	Merck & Co Inc CORPORATE		04/13/2018	BPN Paribas Securities		8,043,867	8,227,000	8,253,080	8,245,165	0	(1,288)	0	(1,288)	0	8,243,878	0	(200,011)	(200,011)	132,649	02/10/2022
58933Y-AT-2	Merck & Co Inc CORPORATE		11/08/2018	Various		2,210,202	2,360,000	2,469,622	2,466,028	0	(853)	0	(853)	0	2,465,175	0	(254,972)	(254,972)	82,970	02/10/2045
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		11/26/2018	Paydown		48,246	48,246	46,475	47,409	0	925	89	836	0	48,246	0	0	0	1,475	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2018	Paydown		580,986	580,986	584,695	583,104	0	(2,118)	0	(2,118)	0	580,986	0	0	0	12,876	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2018	Paydown		6,202	6,202	6,140	6,140	0	61	0	61	0	6,202	0	0	0	277	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2018	Paydown		33,960	33,960	34,491	33,981	0	(21)	0	(21)	0	33,960	0	0	0	731	09/25/2032
590188-JN-9	MERRILL LYNCH & CO NOTES		11/15/2018	Maturity		6,000,000	6,000,000	5,970,540	5,997,038	0	2,962	0	2,962	0	6,000,000	0	0	0	412,500	11/15/2018
59018Y-N6-4	MERRILL LYNCH CO CORPORATE		04/25/2018	Maturity		1,750,000	1,750,000	2,001,778	1,777,223	0	(27,223)	0	(27,223)	0	1,750,000	0	0	0	60,156	04/25/2018
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		12/26/2018	Paydown		1,050,103	1,050,103	819,649	834,447	0	215,656	0	215,656	0	1,050,103	0	0	0	12,383	01/25/2037
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2018	Paydown		659,720	659,720	219,417	223,100	0	436,620	0	436,620	0	659,720	0	0	0	5,526	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/26/2018	Paydown		780,540	780,540	296,856	302,494	0	478,047	0	478,047	0	780,540	0	0	0	5,306	07/25/2037
59156R-AX-6	METLIFE INC CORPORATE 4.750% 02/08/21		10/31/2018	Various		517,113	500,000	552,119	532,106	0	(7,438)	0	(7,438)	0	530,368	0	(13,255)	(13,255)	32,705	02/08/2021
594918-AW-4	MICROSOFT CORP CORPORATE		10/31/2018	Goldman Sachs & Co		1,108,415	1,100,000	1,164,791	1,148,894	0	(6,705)	0	(6,705)	0	1,142,190	0	(33,775)	(33,775)	35,112	12/15/2023
594918-AY-0	MICROSOFT CORP CORPORATE		10/31/2018	Goldman Sachs & Co		593,187	601,000	601,585	601,281	0	(129)	0	(129)	0	601,152	0	(7,965)	(7,965)	13,589	02/12/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594918-BB-9	MICROSOFT CORP CORPORATE		09/26/2018	BPN Paribas Securities		287,070	300,000	293,042	294,447	0	525	0	525	0	294,972	0	(7,902)	(7,902)	9,135	02/12/2025
594918-BH-6	MICROSOFT CORP CORPORATE		04/13/2018	WELLS FARGO SEC LLC		15,783,040	16,000,000	16,422,190	16,306,114	0	(18,397)	0	(18,397)	0	16,287,717	0	(504,677)	(504,677)	193,156	11/03/2022
59531#-AA-8	Mid-America Apartments LP Senior Note		07/29/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	427,700	07/29/2018
59564N-A#-0	Midcoast Energy Partners, L.P. Senior No		07/09/2018	Call 100.0000		10,637,527	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,637,527	0	0	0	342,550	09/30/2024
59564N-A@-2	Midcoast Energy Partners, L.P. Senior No		07/09/2018	Call 100.0000		22,654,911	22,050,000	22,050,000	22,050,000	0	0	0	0	0	22,654,911	0	0	0	690,386	09/30/2021
59721#-AA-8	Middletown Rancheria Pomo Idns Senior Se		01/17/2018	Call 100.0000		2,074,999	2,074,999	2,074,999	2,074,999	0	0	0	0	0	2,074,999	0	0	0	14,701	03/03/2019
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2018	Redemption 100.0000		1,223,830	1,223,830	1,326,310	1,285,088	0	(61,258)	0	(61,258)	0	1,223,830	0	0	0	55,072	03/15/2025
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2018	Redemption 100.0000		703,045	703,045	743,670	730,480	0	(27,435)	0	(27,435)	0	703,045	0	0	0	28,104	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2018	Redemption 100.0000		245,714	245,714	245,714	245,714	0	0	0	0	0	245,714	0	0	0	11,057	06/30/2032
607828-D#-4	Modine Manufacturing Company Series A Se		11/12/2018	Redemption 100.0000		8,176,640	8,176,640	8,176,640	8,176,640	0	0	0	0	0	8,176,640	0	0	0	354,491	08/12/2020
61166W-AC-5	MONSANTO CO CORPORATE 5.500% 07/30/35		07/13/2018	Taxable Exchange		13,789,233	13,700,000	13,814,725	13,796,624	0	(7,391)	0	(7,391)	0	13,789,233	0	0	0	376,750	07/30/2035
61166W-AE-1	MONSANTO CO CORPORATE 5.500% 08/15/25		07/12/2018	Taxable Exchange		16,188,488	16,765,000	15,632,039	16,154,344	0	34,144	0	34,144	0	16,188,488	0	0	0	461,038	08/15/2025
61166W-AG-6	MONSANTO CO CORPORATE 5.875% 04/15/38		07/12/2018	Taxable Exchange		6,004,231	5,000,000	6,181,450	6,021,162	0	(16,931)	0	(16,931)	0	6,004,231	0	0	0	146,875	04/15/2038
61166W-AJ-0	MONSANTO CO CORPORATE 3.600% 07/15/42		07/12/2018	Taxable Exchange		9,109,440	10,600,000	8,971,024	9,091,459	0	17,981	0	17,981	0	9,109,440	0	0	0	190,800	07/15/2042
61166W-AK-7	MONSANTO CO CORPORATE 4.650% 11/15/43		07/12/2018	Taxable Exchange		44,490,473	44,660,000	44,481,538	44,489,066	0	1,407	0	1,407	0	44,490,473	0	0	0	1,038,345	11/15/2043
61166W-AN-1	MONSANTO CO CORPORATE 4.200% 07/15/34		07/12/2018	Taxable Exchange		139,409	132,000	140,474	139,593	0	(185)	0	(185)	0	139,409	0	0	0	2,772	07/15/2034
61166W-AP-6	MONSANTO CO CORPORATE 4.400% 07/15/44		07/12/2018	Taxable Exchange		1,492,584	1,410,000	1,498,129	1,493,546	0	(962)	0	(962)	0	1,492,584	0	0	0	31,020	07/15/2044
61166W-AQ-4	MONSANTO CO CORPORATE 4.700% 07/15/64		07/12/2018	Taxable Exchange		947,748	890,000	948,912	947,948	0	(200)	0	(200)	0	947,748	0	0	0	20,915	07/15/2064
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		11/28/2018	Deutsche Bank Securities Inc		11,174,692	11,525,844	11,489,192	11,494,871	0	(2,948)	0	(2,948)	0	11,499,603	0	(324,911)	(324,911)	306,663	02/15/2046
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		08/01/2018	Paydown		7,904,606	7,904,606	7,943,618	7,916,339	0	(11,733)	0	(11,733)	0	7,904,606	0	0	0	133,845	02/15/2046
617446-8C-6	MORGAN STANLEY CORPORATE		11/14/2018	Credit Suisse First Boston Cor		972,289	990,000	1,019,928	1,014,537	0	(2,535)	0	(2,535)	0	1,012,002	0	(39,713)	(39,713)	52,030	07/23/2025
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2018	Paydown		2,777,154	2,777,154	2,285,234	2,529,339	0	247,816	0	247,816	0	2,777,154	0	0	0	58,022	11/25/2035
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		12/26/2018	Paydown		29,254	29,254	25,960	20,595	0	8,660	0	8,660	0	29,254	0	0	0	690	03/25/2033
61746B-DR-4	MORGAN STANLEY CORPORATE		10/31/2018	Goldman Sachs & Co		398,312	400,000	401,494	400,657	0	(355)	0	(355)	0	400,303	0	(1,991)	(1,991)	12,113	07/23/2019
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2018	Call 39149080.0000		19,575	0	0	0	0	0	0	0	0	0	0	19,575	19,575	0	03/25/2033
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		01/25/2018	Paydown		11,149	11,149	6,198	491	0	10,658	0	10,658	0	11,149	0	0	0	45	03/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2018	Call 4032950.0000		4,840	0	0	0	0	0	0	0	0	0	0	4,840	4,840	0	04/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		02/26/2018	Paydown		69,451	69,451	60,309	49,210	0	20,241	0	20,241	0	69,451	0	0	0	527	05/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2018	Paydown		45,848	45,848	46,027	45,918	0	(70)	0	(70)	0	45,848	0	0	0	728	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2018	Paydown		87,161	87,161	72,343	68,209	0	18,952	0	18,952	0	87,161	0	0	0	1,762	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2018	Paydown		120,711	120,711	121,258	120,986	0	(275)	0	(275)	0	120,711	0	0	0	2,041	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		10/25/2018	Paydown		35,647	35,647	28,678	24,670	0	10,978	0	10,978	0	35,647	0	0	0	635	10/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		02/26/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2018	Call 9447083.3333		11,337	0	0	0	0	0	0	0	0	0	0	11,337	11,337	0	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2018	Paydown		96,725	96,725	96,160	96,269	0	456	0	456	0	96,725	0	0	0	1,307	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		03/26/2018	Paydown		6,418	6,418	6,428	6,421	0	(3)	0	(3)	0	6,418	0	0	0	553	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/26/2018	Paydown		69,717	69,717	54,661	45,136	0	24,581	0	24,581	0	69,717	0	0	0	1,618	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2018	Paydown		75,785	75,785	76,058	75,924	0	(139)	0	(139)	0	75,785	0	0	0	1,165	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		01/25/2018	Paydown		344,322	344,322	345,828	345,217	0	(895)	0	(895)	0	344,322	0	0	0	768	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2018	Call 40526580.0000		40,527	0	0	0	0	0	0	0	0	0	0	40,527	40,527	0	04/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2018	Paydown		17,628	17,628	11,120	2,845	0	14,783	0	14,783	0	17,628	0	0	0	365	09/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		02/26/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2018	Call 6443090.9091		7,087	0	0	0	0	0	0	0	0	0	0	7,087	7,087	0	10/25/2032
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2018	Paydown		142,454	142,454	89,787	76,927	0	65,527	0	65,527	0	142,454	0	0	0	1,335	11/25/2036
61761D-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		11/01/2018	Paydown		5,343,782	5,343,782	5,392,627	5,392,503	0	(48,721)	0	(48,721)	0	5,343,782	0	0	0	106,912	11/15/2045
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		02/01/2018	Paydown		2,966,734	2,894,587	2,906,024	2,898,246	0	(3,659)	0	(3,659)	0	2,966,734	0	0	0	14,424	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		10/01/2018	Paydown		2,291,477	2,285,209	2,308,022	2,296,812	0	(11,603)	0	(11,603)	0	2,291,477	0	0	0	54,685	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		06/01/2018	Paydown		174,835	174,835	176,578	175,716	0	(881)	0	(881)	0	174,835	0	0	0	2,757	07/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		11/01/2018	Paydown		15,038,611	15,038,611	15,188,708	15,120,785	0	(82,174)	0	(82,174)	0	15,038,611	0	0	0	506,875	10/15/2046
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		12/01/2018	Paydown		5,598,072	5,598,072	5,653,992	5,631,284	0	(33,212)	0	(33,212)	0	5,598,072	0	0	0	194,470	04/15/2047
61763M-AD-2	MSBAM_C16 CMBS 3.592% 06/15/47		04/16/2018	Credit Suisse First Boston Cor		5,061,328	5,000,000	5,181,641	5,110,369	0	(10,702)	0	(10,702)	0	5,099,667	0	(38,339)	(38,339)	68,348	06/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61763U-AV-4	MORGAN STANLEY BAML TRUST CMBS		12/01/2018	Paydown		258,518	258,518	269,004	262,642	0	(4,124)	0	(4,124)	0	258,518	0	0	0	6,991	08/15/2047
61763X-AD-8	MORGAN STANLEY BAML TRUST CMBS		04/17/2018	Merrill Lynch,Pierce,Fenner &		20,239,063	20,000,000	20,198,992	20,131,380	0	(6,619)	0	(6,619)	0	20,124,761	0	114,301	114,301	279,527	10/15/2047
61767F-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS		10/01/2018	Merrill Lynch,Pierce,Fenner &		21,760,488	23,700,000	23,936,028	23,903,901	0	(18,303)	0	(18,303)	0	23,885,597	0	(2,125,109)	(2,125,109)	499,873	08/15/2049
61916B-AN-0	MORTGAGE REPURCHASE AGREEMENT CMO FLOATE		01/10/2018	Paydown		25,490,000	25,490,000	25,490,000	25,490,000	0	0	0	0	0	25,490,000	0	0	0	48,470	07/10/2019
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/15/2018	Redemption 100.0000		2,048,739	2,048,739	2,088,645	2,086,928	0	(38,189)	0	(38,189)	0	2,048,739	0	0	0	91,782	03/25/2030
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		12/15/2018	Redemption 100.0000		233,752	233,752	233,752	233,752	0	0	0	0	0	233,752	0	0	0	6,985	09/15/2037
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		12/31/2018	Redemption 100.0000		585,218	585,218	585,703	585,658	0	(440)	0	(440)	0	585,218	0	0	0	14,397	01/31/2038
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL		08/01/2018	PGIM, Inc.		1,867,527	1,867,527	1,867,527	1,867,527	0	0	0	0	0	1,867,527	0	0	0	46,388	01/31/2038
62925*-AA-0	NHP Foundation Promissory Note		01/01/2018	Call 100.0000		354,143	354,143	121,539	354,143	0	(100,775)	0	(100,775)	0	253,368	0	100,775	100,775	8,013	11/01/2023
62925*-AA-0	NHP Foundation Promissory Note		11/01/2018	Redemption 100.0000		354,143	354,143	121,539	354,143	0	0	0	0	0	354,143	0	0	0	24,336	11/01/2023
62927#-AE-6	NFL Ventures, L.P. Senior Unsecured Note		10/15/2018	Redemption 100.0000		453,433	453,433	453,433	453,433	0	0	0	0	0	453,433	0	0	0	11,595	04/15/2030
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note		10/15/2018	Redemption 100.0000		654,435	654,435	654,435	654,435	0	0	0	0	0	654,435	0	0	0	17,574	04/15/2032
629568-AQ-9	NABORS INDS INC CORPORATE		02/15/2018	Maturity		10,499,000	10,499,000	8,916,009	10,466,264	0	32,736	0	32,736	0	10,499,000	0	0	0	322,844	02/15/2018
62962@-AC-8	NRG Energy Ctr Minneapolis LLC Series C		06/19/2018	Call 100.0000		36,338,437	36,338,437	36,338,437	36,338,437	0	0	0	0	0	36,338,437	0	0	0	1,063,051	06/23/2025
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2018	Redemption 100.0000		76,536	76,536	76,536	76,536	0	0	0	0	0	76,536	0	0	0	3,865	07/19/2020
62963#-AE-1	NRP (Operating) LLC Senior Note		03/28/2018	Redemption 100.0000		872,253	872,253	787,430	807,907	0	64,347	0	64,347	0	872,253	0	0	0	25,383	03/28/2024
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/25/2018	Redemption 100.0000		710,690	710,690	741,603	720,051	0	(9,361)	0	(9,361)	0	710,690	0	0	0	29,778	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2018	Redemption 100.0000		1,377,576	1,377,576	1,421,450	1,407,414	0	(29,839)	0	(29,839)	0	1,377,576	0	0	0	61,440	03/25/2024
62963#-AL-5	NRP (Operating) LLC Senior Secured Note		12/01/2018	Redemption 100.0000		229,510	229,510	162,952	169,302	0	60,208	0	60,208	0	229,510	0	0	0	11,889	12/01/2026
63860#-AA-1	Nationsbank Trust Company Senior Note		12/21/2018	Redemption 100.0000		37,743	37,743	45,782	40,861	0	(3,118)	0	(3,118)	0	37,743	0	0	0	2,433	12/21/2019
63872@-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		09/25/2018	Paydown		74	74	24	23	0	51	0	51	0	74	0	0	0	0	07/25/2037
63909@-AE-8	Nautical Solutions, LLC Senior Secured N		12/21/2018	Call 100.0000		791,888	775,825	471,313	498,862	0	33,718	0	33,718	0	548,644	0	243,244	243,244	124,047	11/14/2023
63909@-AF-5	Nautical Solutions, LLC Senior Secured N		12/21/2018	Call 100.0000		3,119,461	3,056,184	3,042,608	3,045,280	0	1,585	0	1,585	0	3,110,142	0	9,319	9,319	488,655	11/14/2023
63940F-AA-5	Navient Student LN TR 2016-2 ABS FLOATER		10/25/2018	Paydown		1,111,121	1,111,121	1,111,121	1,111,121	0	0	0	0	0	1,111,121	0	0	0	12,421	06/25/2065
63940H-AA-1	Navient Student Loan Trust ABS FLOATER		09/25/2018	Paydown		737,253	737,253	737,253	737,253	0	0	0	0	0	737,253	0	0	0	6,809	06/25/2065
63940L-AA-2	NAVIENT STUDENT LN TR 2016-6 ABS FLOATER		12/26/2018	Paydown		2,489,400	2,489,400	2,489,400	2,489,400	0	0	0	0	0	2,489,400	0	0	0	29,776	03/25/2066
63940N-AA-8	Navient Student Loan Trust ABS FLOATER		10/25/2018	Paydown		3,598,593	3,598,593	3,598,593	3,598,593	0	0	0	0	0	3,598,593	0	0	0	33,838	07/26/2066
641423-BS-6	NEVADA POWER CO CORPORATE		05/15/2018	Maturity		11,500,000	11,500,000	11,685,024	11,506,598	0	(6,598)	0	(6,598)	0	11,500,000	0	0	0	373,750	05/15/2018
64441#-AA-7	New FS Kalahari Commercial, LL Debt		07/26/2018	Maturity		1,203,723	1,203,723	1,187,201	1,200,797	0	2,925	0	2,925	0	1,203,723	0	0	0	89,677	07/26/2018
64577*-AB-5	NJ Community Capital Fund #1 Debt		01/10/2018	Call 100.0000		786,639	786,639	770,067	784,549	0	775	0	775	0	785,324	0	1,315	1,315	20,977	01/25/2018
645869-C#-3	New Jersey Natural Gas Company Senior No		05/15/2018	Maturity		18,000,000	18,000,000	18,225,058	18,012,479	0	(12,479)	0	(12,479)	0	18,000,000	0	0	0	756,000	05/15/2018
649322-AD-6	NEW YORK PRESBYTERIAN HOSP CORPORATE MU		11/08/2018	Key Capital Markets		879,517	955,000	954,962	954,976	0	(21)	0	(21)	0	954,955	0	(75,439)	(75,439)	49,795	08/01/2056
64940*-AD-1	New York Business Dev Corp Term Note		02/28/2018	Call 78.5536		56,498	71,923	45,990	55,741	0	757	0	757	0	56,498	0	0	0	136	07/15/2020
64940*-AD-1	New York Business Dev Corp Term Note		12/31/2018	Redemption 100.0000		798,074	798,074	510,315	609,714	0	188,360	0	188,360	0	798,074	0	0	0	7,474	07/15/2020
653408-AA-8	nextSource. Inc. Senior Secured Revolver		01/05/2018	Call 100.0000		2,990,000	2,990,000	2,990,000	2,990,000	0	0	0	0	0	2,990,000	0	0	0	0	01/11/2019
653408-AB-6	nextSource. Inc. Term Loan A		11/30/2018	Direct		1,678,683	2,616,365	1,812,659	2,519,370	0	0	706,711	(706,711)	0	1,812,659	0	(133,976)	(133,976)	122,597	08/05/2018
653408-AB-6	nextSource. Inc. Term Loan A		10/01/2018	Call 72.9888		86,802	118,926	86,802	118,926	0	0	32,123	(32,123)	0	86,802	0	0	0	5,573	08/05/2018
653408-AB-6	nextSource. Inc. Term Loan A		06/28/2018	Redemption 100.0000		237,851	237,851	237,851	237,851	0	0	0	0	0	237,851	0	0	0	8,232	08/05/2018
653408-AB-6	nextSource. Inc. Term Loan A		10/01/2018	Capital Distribution		96,995	0	96,995	96,995	0	0	0	0	0	96,995	0	0	0	0	08/05/2018
654106-AD-5	NIKE INC CORPORATE 3.625% 05/01/43		11/29/2018	Pierpont Securities		2,497,589	2,820,000	2,811,794	2,812,476	0	203	0	203	0	2,812,679	0	(315,090)	(315,090)	111,312	05/01/2043
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2018	Redemption 100.0000		366,084	366,084	366,084	366,084	0	0	0	0	0	366,084	0	0	0	13,685	10/10/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65473Q-AR-4	NiSource Finance Corp CORPORATE		07/13/2018	Call 100.0000		7,010,497	6,650,000	6,255,201	6,543,268	0	19,612	0	19,612	0	6,923,377	0	87,120	87,120	662,517	09/15/2020
65473Q-AS-2	NiSource Finance Corp CORPORATE		03/15/2018	Maturity		1,000,000	1,000,000	1,002,450	999,826	0	174	0	174	0	1,000,000	0	0	0	32,000	03/15/2018
65477X-AC-8	NISSAN AUTO ABS FLOATER		05/15/2018	Paydown		2,504,578	2,504,578	2,504,578	2,504,578	0	0	0	0	0	2,504,578	0	0	0	11,270	12/17/2018
65478Q-AC-2	NISSAN AUTO ABS FLOATER		01/16/2018	Paydown		31,946	31,946	31,946	31,946	0	0	0	0	0	31,946	0	0	0	53	08/15/2018
65479A-AC-6	NISSAN AUTO ABS FLOATER		12/17/2018	Paydown		15,258,780	15,258,780	15,258,780	15,258,780	0	0	0	0	0	15,258,780	0	0	0	194,225	09/16/2019
65479B-AC-4	NISSAN AUTO ABS FLOATER		12/17/2018	Paydown		5,355,851	5,355,851	5,355,851	5,355,851	0	0	0	0	0	5,355,851	0	0	0	79,956	12/16/2019
65505#-AA-7	Noble Environmental Power 2006 Term Loan		05/31/2018	Redemption 100.0000		1,238,785	1,238,785	1,238,785	1,238,785	0	0	0	0	0	1,238,785	0	0	0	19,657	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F		12/11/2018	Call 100.0000		675,695	675,695	675,695	675,695	0	0	0	0	0	675,695	0	0	0	28,849	04/30/2018
65505*-AA-1	Noble Environmental Power 2008 Construct		12/11/2018	Redemption 100.0000		10,008,303	10,008,303	10,008,303	10,008,303	0	0	0	0	0	10,008,303	0	0	0	366,474	03/31/2024
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		12/11/2018	Call 100.0000		1,650,014	1,650,014	1,650,014	1,650,014	0	0	0	0	0	1,650,014	0	0	0	28,575	03/31/2024
65505*-AE-3	Noble Environmental Power 2008 Revolving		12/11/2018	Call 100.0000		283,694	283,694	283,694	283,694	0	0	0	0	0	283,694	0	0	0	5,952	03/31/2024
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES		12/03/2018	Morgan Stanley & Co, Inc		4,694,513	3,750,000	4,946,603	4,837,409	0	(59,074)	0	(59,074)	0	4,778,335	0	(83,823)	(83,823)	355,703	02/15/2031
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2018	Redemption 100.0000		1,997,436	1,997,436	1,997,436	1,997,436	0	0	0	0	0	1,997,436	0	0	0	90,034	12/31/2028
65675*-AB-3	North American Breweries Hold Senior Uns		09/27/2018	Call 100.0000		46,875,000	46,875,000	46,875,000	46,875,000	0	0	0	0	0	46,875,000	0	0	0	1,481,736	06/24/2021
65675*-AB-3	North American Breweries Hold Senior Uns		09/27/2018	Redemption 100.0000		9,375,000	9,375,000	9,375,000	9,375,000	0	0	0	0	0	9,375,000	0	0	0	189,976	06/24/2021
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		10/25/2018	Paydown		2,143,465	2,143,465	2,087,367	2,106,369	0	37,096	0	37,096	0	2,143,465	0	0	0	37,589	07/25/2041
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE		10/16/2018	Pierpont Securities		822,780	720,000	886,013	878,174	0	(3,704)	0	(3,704)	0	874,469	0	(51,689)	(51,689)	36,915	11/01/2039
665772-CM-9	NORTHERN STATES PWR MINN CORPORATE		04/11/2018	Key Capital Markets		9,018,346	9,135,000	9,118,192	9,125,874	0	931	0	931	0	9,126,805	0	(108,459)	(108,459)	132,864	08/15/2020
665859-AM-6	NORTHERN TRUST CORP CORPORATE		04/11/2018	Toronto Dominion Securities		3,000,947	2,950,000	3,125,797	3,067,825	0	(8,827)	0	(8,827)	0	3,058,998	0	(58,051)	(58,051)	63,609	08/23/2021
66586G-CD-7	NORTHERN TRUST CO CORPORATE		08/15/2018	Maturity		500,000	500,000	559,655	514,069	0	(14,069)	0	(14,069)	0	500,000	0	0	0	32,500	08/15/2018
668444-AN-2	NORTHWESTERN UNIVERSITY CORPORATE MUNI T		03/19/2018	Raymond James & Associates Inc		10,217,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	217,700	217,700	118,189	12/01/2048
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE		10/31/2018	Goldman Sachs & Co		255,651	251,000	277,383	265,203	0	(5,058)	0	(5,058)	0	260,145	0	(4,493)	(4,493)	11,289	04/24/2020
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		11/29/2018	RBC Capital Markets		4,623,050	5,000,000	5,042,950	5,038,642	0	(905)	0	(905)	0	5,037,736	0	(414,686)	(414,686)	222,000	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		11/08/2018	Jefferies & Co, Inc		9,520,825	9,325,000	9,378,938	9,378,018	0	(850)	0	(850)	0	9,377,169	0	143,656	143,656	418,278	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP CORPORATE		11/13/2018	WELLS FARGO SEC LLC		918,086	960,000	1,027,421	1,025,060	0	(1,215)	0	(1,215)	0	1,023,845	0	(105,758)	(105,758)	37,867	11/20/2045
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE		11/21/2018	Market Axess		648,510	580,000	714,283	708,188	0	(3,315)	0	(3,315)	0	704,873	0	(56,363)	(56,363)	38,191	03/15/2040
67021C-AK-3	NSTAR ELECTRIC COMPANY CORPORATE		11/14/2018	Market Axess		333,561	350,000	348,317	348,620	0	144	0	144	0	348,764	0	(15,203)	(15,203)	11,407	11/15/2025
67095@-AA-1	OCI Alamo 1 LLC Debt in a Project		07/31/2018	Redemption 100.0000		813,214	813,214	813,214	813,214	0	0	0	0	0	813,214	0	0	0	18,809	06/30/2038
67095@-AB-9	OCI Alamo 1 LLC Debt in a Project		07/31/2018	Redemption 100.0000		85,481	85,481	85,481	85,481	0	0	0	0	0	85,481	0	0	0	2,801	12/31/2036
674599-CG-8	Occidental Pete Corp CORPORATE		11/14/2018	Market Axess		2,851,059	2,920,000	2,938,980	2,937,405	0	(1,975)	0	(1,975)	0	2,935,430	0	(84,371)	(84,371)	93,967	06/15/2025
677730-A#-0	Ohio Valley Electric Corp Senior Note		10/15/2018	Redemption 100.0000		339,528	339,528	436,149	431,847	0	(92,318)	0	(92,318)	0	339,528	0	0	0	17,696	06/15/2040
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2018	Redemption 100.0000		177,634	177,634	177,634	177,634	0	0	0	0	0	177,634	0	0	0	8,706	06/15/2040
677730-B*-3	Ohio Valley Electric Corp Senior Note		10/15/2018	Redemption 100.0000		345,428	345,428	443,727	439,350	0	(93,922)	0	(93,922)	0	345,428	0	0	0	18,003	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No		08/01/2018	Redemption 100.0000		941,667	941,667	941,667	941,667	0	0	0	0	0	941,667	0	0	0	37,290	08/01/2020
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE		11/08/2018	Key Capital Markets		2,101,640	2,000,000	2,409,760	2,362,944	0	(8,477)	0	(8,477)	0	2,354,467	0	(252,827)	(252,827)	104,417	05/15/2041
679580-D*-8	Old Dominion Freight Line Inc Senior Not		01/03/2018	Maturity		4,400,000	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	0	0	88,000	01/03/2018
681628-AB-5	Olympic Tug & Barge Inc Sr. Secured Note		05/14/2018	Call 100.0000		6,585,800	6,456,667	6,456,667	6,456,667	0	0	0	0	0	6,585,800	0	0	0	163,017	09/15/2020
68162@-AB-5	Olympic Tug & Barge Inc Sr. Secured Note		04/15/2018	Redemption 100.0000		173,333	173,333	173,333	173,333	0	0	0	0	0	173,333	0	0	0	2,042	09/15/2020
68233J-BB-9	ONCOR ELECTRIC DELIVERY CO CORPORATE		03/13/2018	WELLS FARGO SEC LLC		1,908,880	2,000,000	2,150,940	2,146,422	0	(650)	0	(650)	0	2,145,771	0	(236,891)	(236,891)	34,167	04/01/2045
68249#-AB-0	111 Center Street LP Senior Note		12/12/2018	Redemption 100.0000		470,588	470,588	470,588	470,588	0	0	0	0	0	470,588	0	0	0	19,765	12/12/2033
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2018	Redemption 100.0000		475,832	475,832	475,832	475,832	0	0	0	0	0	475,832	0	0	0	16,065	01/10/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2018	Redemption 100.0000		98,107	98,107	98,107	98,107	0	0	0	0	0	98,107	0	0	0	3,434	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/26/2018	Paydown		43,523	43,523	42,794	41,136	0	2,387	0	2,387	0	43,523	0	0	0	524	10/25/2032
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2018	Paydown		117,617	117,617	118,371	117,936	0	(318)	0	(318)	0	117,617	0	0	0	1,529	01/25/2034
68389X-AC-9	ORACLE CORP CORPORATE 5.750% 04/15/18		04/15/2018	Maturity		5,000,000	5,000,000	5,305,100	5,011,476	0	(11,476)	0	(11,476)	0	5,000,000	0	0	0	143,750	04/15/2018
68389X-AG-0	ORACLE CORP CORPORATE 5.000% 07/08/19		10/31/2018	Goldman Sachs & Co		253,650	250,000	276,505	261,454	0	(6,268)	0	(6,268)	0	255,186	0	(1,536)	(1,536)	16,458	07/08/2019
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2018	Paydown		317,256	317,256	172,602	167,314	0	149,942	0	149,942	0	317,256	0	0	0	3,219	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		02/06/2018	Call 1800.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		02/12/2018	Redemption 331600.0000		33	0	0	0	0	33	0	33	0	33	0	0	0	0	01/25/2037
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER CORPORATE		12/13/2018	Deutsche Bank Securities Inc		608,250	600,000	648,750	648,563	0	(7,523)	0	(7,523)	0	641,040	0	(32,790)	(32,790)	47,196	08/15/2023
69138V-A*-2	Oxbow Resources, LLC Senior Note		08/01/2018	Call 100.0000		14,727,273	14,727,273	14,727,273	14,727,273	0	0	0	0	0	14,727,273	0	0	0	391,009	08/01/2019
69138V-AB-7	Oxbow Resources, LLC Senior Note		08/01/2018	Call 100.0000		28,000,000	28,000,000	27,998,768	27,999,474	0	498	0	498	0	27,999,972	0	28	28	1,043,490	05/01/2019
693304-AT-4	PECO ENERGYCO 1ST MTG CORPORATE		09/26/2018	Scotia Capital Markets USA		967,290	1,000,000	1,002,874	1,002,333	0	(186)	0	(186)	0	1,002,147	0	(34,857)	(34,857)	30,013	10/15/2025
69349L-AQ-1	PNC BANK NA CORPORATE 4.200% 11/01/25		11/13/2018	Toronto Dominion Securities		753,833	750,000	831,483	818,135	0	(6,917)	0	(6,917)	0	811,218	0	(57,386)	(57,386)	32,725	11/01/2025
693506-BE-6	PPG INDUSTRIES INC CORPORATE		11/06/2018	MILLENIUM ADVISORS, LLC		129,664	125,000	152,764	151,007	0	(594)	0	(594)	0	150,413	0	(20,749)	(20,749)	6,741	11/15/2040
69353R-EP-9	PNC BANK NATIONAL ASSOCIATION CORPORATE		04/12/2018	HSBC Securities (USA) Inc		4,933,650	5,000,000	4,988,500	4,994,227	0	658	0	658	0	4,994,885	0	(61,235)	(61,235)	43,125	06/01/2020
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION CORPORATE		11/14/2018	Goldman Sachs & Co		239,968	250,000	248,833	248,936	0	114	0	114	0	249,050	0	(9,082)	(9,082)	7,786	06/01/2025
69353R-ES-3	PNC BANK NATIONAL ASSOCIATION CORPORATE		10/31/2018	Various		2,506,147	2,530,000	2,558,691	2,545,455	0	(2,243)	0	(2,243)	0	2,543,212	0	(37,065)	(37,065)	54,391	07/21/2020
69353R-EW-4	PNC BANK NATIONAL ASSOCIATION CORPORATE		01/10/2018	Morgan Stanley & Co, Inc		1,236,838	1,250,000	1,270,588	1,264,724	0	(136)	0	(136)	0	1,264,588	0	(27,750)	(27,750)	5,450	04/29/2021
693656-AA-8	PVH Corp CORPORATE 4.500% 12/15/22		01/05/2018	Call 100.0000		4,908,000	4,800,000	4,701,000	4,741,113	0	83	0	83	0	4,849,195	0	58,805	58,805	120,000	12/15/2022
694308-HS-9	PACIFIC GAS & ELEC CO CORPORATE		01/09/2018	WELLS FARGO SEC LLC		7,635,533	7,750,000	7,912,673	7,902,606	0	(400)	0	(400)	0	7,902,206	0	(266,674)	(266,674)	82,408	03/15/2027
694308-HT-7	PACIFIC GAS & ELEC CO CORP FLOATER		01/03/2018	UBS International		9,000,630	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	630	630	15,792	11/28/2018
694308-HT-7	PACIFIC GAS & ELEC CO CORP FLOATER		05/15/2018	Tax Free Exchange		28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	0	0	251,719	11/28/2018
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2018	Redemption 100.0000		504,000	504,000	504,000	504,000	0	0	0	0	0	504,000	0	0	0	6,187	03/31/2021
70259#-AB-3	Pasha Hawaii Shipping Company Senior Not		12/01/2018	Redemption 100.0000		1,308,000	1,308,000	1,308,000	1,308,000	0	0	0	0	0	1,308,000	0	0	0	51,366	12/30/2024
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2018	Redemption 100.0000		1,402,751	1,402,751	1,407,479	1,405,537	0	(2,786)	0	(2,786)	0	1,402,751	0	0	0	40,365	04/15/2027
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES		11/09/2018	Taxable Exchange		8,366,287	7,900,000	8,209,960	8,100,986	0	(11,199)	0	(11,199)	0	8,089,787	0	276,500	276,500	657,456	03/01/2029
713448-BH-0	PEPSICO INC CORPORATE 5.000% 06/01/18		06/01/2018	Maturity		1,000,000	1,000,000	994,860	999,644	0	356	0	356	0	1,000,000	0	0	0	25,000	06/01/2018
713448-BS-6	PEPSICO INC CORPORATE 4.875% 11/01/40		10/26/2018	Tender (Corp Action)		1,402,254	1,260,000	1,389,079	1,382,129	0	(2,619)	0	(2,619)	0	1,417,310	0	(15,056)	(15,056)	98,372	11/01/2040
713448-CG-1	PEPSICO INC CORPORATE 2.750% 03/01/23		10/31/2018	Goldman Sachs & Co		292,193	301,000	300,285	300,473	0	79	0	79	0	300,553	0	(8,360)	(8,360)	9,680	03/01/2023
713448-CS-5	PEPSICO INC CORPORATE 1.850% 04/30/20		10/31/2018	Goldman Sachs & Co		491,070	500,000	495,478	497,549	0	869	0	869	0	498,418	0	(7,348)	(7,348)	9,301	04/30/2020
713448-CZ-9	PEPSICO INC CORPORATE 4.600% 07/17/45		03/20/2018	Barclays Capital Inc		5,346,550	5,000,000	5,259,300	5,249,025	0	(1,294)	0	(1,294)	0	5,247,732	0	98,818	98,818	156,528	07/17/2045
713448-DW-5	PEPSICO INC CORP FLOATER		05/09/2018	Merrill Lynch,Pierce,Fenner &		20,006,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	6,600	6,600	190,894	10/15/2018
71602*-AB-9	Peter DeFries Corp dba Dions Senior Revo		07/30/2018	Call 100.0000		731,400	731,400	731,400	731,400	0	0	0	0	0	731,400	0	0	0	21,264	07/10/2019
717081-DL-4	PFIZER INC CORPORATE 2.100% 05/15/19		10/31/2018	Goldman Sachs & Co		697,522	700,000	705,636	702,287	0	(1,386)	0	(1,386)	0	700,901	0	(3,379)	(3,379)	14,169	05/15/2019
71713U-AQ-5	PHARMACIA CORPORATION DEBENTURES		12/01/2018	Maturity		16,580,000	16,580,000	16,447,062	16,567,438	0	12,562	0	12,562	0	16,580,000	0	0	0	1,077,700	12/01/2018
717537-C*-3	Philadelphia Electric Company SR NT		07/02/2018	Redemption 100.0000		15,538,920	15,538,920	19,908,385	15,682,240	0	(143,319)	0	(143,319)	0	15,538,920	0	0	0	1,401,060	07/02/2018
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE		05/16/2018	Maturity		20,000,000	20,000,000	21,217,800	20,061,614	0	(61,614)	0	(61,614)	0	20,000,000	0	0	0	565,000	05/16/2018
718172-AL-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE		10/30/2018	BPN Paribas Securities		295,071	300,000	303,559	302,380	0	(489)	0	(489)	0	301,891	0	(6,820)	(6,820)	8,362	11/15/2021
718282-AA-4	Philippine Power Trust I Corporate		03/26/2018	Redemption 100.0000		4,285,715	4,285,715	4,731,392	4,361,695	0	(75,980)	0	(75,980)	0	4,285,715	0	0	0	115,714	09/26/2018
718282-AA-4	Philippine Power Trust I Corporate		09/26/2018	Maturity		4,285,714	4,285,714	4,731,391	4,361,694	0	(75,980)	0	(75,980)	0	4,285,714	0	0	0	231,429	09/26/2018
718546-AC-8	PHILLIPS 66 CORPORATE 4.300% 04/01/22		01/09/2018	Key Capital Markets		5,290,600	5,000,000	5,571,350	5,290,750	0	(1,788)	0	(1,788)	0	5,288,962	0	1,638	1,638	59,722	04/01/2022
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE		05/01/2018	Maturity		7,620,000	7,620,000	9,069,683	7,732,989	0	(112,989)	0	(112,989)	0	7,620,000	0	0	0	261,938	05/01/2018
72433#-AA-0	Piston Acquisition Company Senior Secure		07/02/2018	Call 100.0000		28,405,367	28,405,367	28,405,367	28,405,367	0	0	0	0	0	28,405,367	0	0	0	991,475	06/30/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
72433#-AA-0	Piston Acquisition Company Senior Secure		03/29/2018	Redemption 100.0000		302,578	302,578	302,578	302,578	0	0	0	0	0	302,578	0	0	0	4,992	06/30/2021
72433#-AB-8	Piston Acquisition Company Term Loan B		07/02/2018	Call 100.0000		10,432,971	10,432,971	10,432,971	10,432,971	0	0	0	0	0	10,432,971	0	0	0	364,163	06/30/2021
72433#-AB-8	Piston Acquisition Company Term Loan B		06/29/2018	Redemption 100.0000		106,644	106,644	106,644	106,644	0	0	0	0	0	106,644	0	0	0	1,785	06/30/2021
73020*-AH-6	PNG Companies LLC Senior Note		12/20/2018	Redemption 100.0000		312,155	312,155	312,146	312,145	0	10	0	10	0	312,155	0	0	0	13,298	12/20/2031
73020*-AK-9	PNG Companies LLC Senior Secured Note		08/01/2018	PGIM, Inc.		13,640,000	13,640,000	13,640,000	13,640,000	0	0	0	0	0	13,640,000	0	0	0	285,584	12/20/2027
73020@-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat		12/15/2018	Redemption 100.0000		339,064	339,064	357,676	357,617	0	(18,553)	0	(18,553)	0	339,064	0	0	0	12,056	11/15/2034
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2018	Redemption 100.0000		594,937	594,937	614,046	611,489	0	(16,553)	0	(16,553)	0	594,937	0	0	0	18,964	11/15/2032
739868-AA-1	Pratt Properties Inc. Senior Note		12/01/2018	Redemption 100.0000		273,099	273,099	273,099	273,099	0	0	0	0	0	273,099	0	0	0	8,731	11/13/2023
74005P-AU-8	PRAXAIR INC CORPORATE 4.500% 08/15/19		12/04/2018	Call 100.0000		18,858,880	18,650,000	19,593,830	18,858,466	0	(118,119)	0	(118,119)	0	18,949,227	0	(90,347)	(90,347)	1,302,236	08/15/2019
74005P-AZ-7	PRAXAIR INC CORPORATE 3.000% 09/01/21		10/31/2018	Goldman Sachs & Co		171,997	173,000	176,720	175,441	0	(537)	0	(537)	0	174,904	0	(2,907)	(2,907)	6,069	09/01/2021
74005P-BP-8	PRAXAIR INC CORPORATE 2.250% 09/24/20		10/31/2018	Goldman Sachs & Co		295,083	300,000	299,246	299,559	0	132	0	132	0	299,691	0	(4,608)	(4,608)	7,463	09/24/2020
74005P-BQ-6	PRAXAIR INC CORPORATE 3.200% 01/30/26		09/26/2018	Mizuho Securities USA, Inc.		583,752	600,000	602,325	601,893	0	(166)	0	(166)	0	601,728	0	(17,976)	(17,976)	22,293	01/30/2026
74063@-AA-5	Pref Apt Com Op Partnership LP Revolver		11/30/2018	Call 100.0000		6,966,667	6,966,667	6,966,667	6,966,667	0	0	0	0	0	6,966,667	0	0	0	100,079	12/12/2022
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		03/19/2018	Raymond James & Associates Inc		1,283,736	915,000	1,216,419	1,184,337	0	(1,808)	0	(1,808)	0	1,182,529	0	101,207	101,207	40,641	01/15/2039
740816-AN-3	PRESIDENT & FELLOWS OF HARVARD Corp Muni		03/19/2018	Raymond James & Associates Inc		2,283,075	2,500,000	2,481,450	2,481,622	0	(2)	0	(2)	0	2,481,620	0	(198,545)	(198,545)	56,375	07/15/2056
74111#-AP-2	Pressure Vessel Service, Inc. Senior Uns		04/30/2018	Redemption 100.0000		777,778	777,778	777,778	777,778	0	0	0	0	0	777,778	0	0	0	14,622	04/30/2026
74164F-A*-4	Primoris Services Corporation Senior Not		07/09/2018	Call 100.0000		18,096,244	17,857,143	17,857,143	17,857,143	0	0	0	0	0	18,096,244	0	0	0	345,809	12/28/2022
74164F-A@-2	Primoris Services Corporation Senior Not		07/09/2018	Call 100.0000		6,198,345	6,085,714	6,085,714	6,085,714	0	0	0	0	0	6,198,345	0	0	0	165,312	07/25/2023
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE		01/10/2018	US Bank NA		476,298	470,000	468,289	469,111	0	6	0	6	0	469,117	0	7,181	7,181	5,041	09/15/2022
74256L-AQ-2	PRINCIPAL LFE GLB FND II CORPORATE		04/11/2018	Pierpont Securities		10,487,983	10,630,000	10,618,626	10,623,977	0	859	0	859	0	10,624,837	0	(136,853)	(136,853)	120,178	04/08/2020
742718-BG-3	PROCTER & GAMBLE CO CORPORATE		01/10/2018	Key Capital Markets		2,616,960	2,000,000	2,978,480	2,563,656	0	(2,301)	0	(2,301)	0	2,561,355	0	55,605	55,605	58,222	09/01/2024
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		05/25/2018	Tender (Corp Action)		10,915,427	8,664,000	10,479,273	10,307,246	0	(22,863)	0	(22,863)	0	10,544,303	0	371,124	371,124	537,872	03/05/2037
742718-DY-2	PROCTER & GAMBLE CO CORPORATE		04/13/2018	Citigroup Capital Markets Inc		5,870,100	6,000,000	6,021,600	6,009,756	0	(708)	0	(708)	0	6,009,049	0	(138,949)	(138,949)	96,217	02/06/2022
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		04/11/2018	US Bank NA		3,066,900	3,000,000	3,333,270	3,153,756	0	(11,508)	0	(11,508)	0	3,142,249	0	(75,349)	(75,349)	71,875	08/23/2021
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE		12/03/2018	Morgan Stanley & Co, Inc		147,546	150,000	159,561	159,220	0	(188)	0	(188)	0	159,032	0	(11,486)	(11,486)	7,268	04/25/2044
743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE		11/08/2018	Barclays Capital Inc		1,300,461	1,480,000	1,466,514	1,466,998	0	210	0	210	0	1,467,208	0	(166,746)	(166,746)	71,036	01/26/2045
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		11/08/2018	Scotia Capital Markets USA		759,811	748,000	854,753	850,118	0	(2,436)	0	(2,436)	0	847,683	0	(87,872)	(87,872)	44,215	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE		11/29/2018	Various		8,864,456	10,065,000	9,811,394	9,835,641	0	5,290	0	5,290	0	9,840,931	0	(976,475)	(976,475)	439,977	09/15/2042
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE		03/19/2018	Jefferies & Co, Inc		2,808,993	2,685,000	2,675,092	2,675,631	0	172	0	172	0	2,675,803	0	133,190	133,190	59,652	03/15/2044
744448-CM-1	PUBLIC SERVICE CO COLO CORPORATE		11/08/2018	Deutsche Bank Securities Inc		9,457,609	11,180,000	11,063,728	11,067,048	0	1,894	0	1,894	0	11,068,942	0	(1,611,333)	(1,611,333)	361,611	06/15/2046
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE		11/13/2018	US Bank NA		517,869	442,000	555,961	549,694	0	(3,278)	0	(3,278)	0	546,416	0	(28,547)	(28,547)	26,633	05/01/2037
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		11/29/2018	Barclays Capital Inc		7,093,317	7,580,000	7,815,332	7,790,150	0	(4,995)	0	(4,995)	0	7,785,156	0	(691,839)	(691,839)	324,653	05/01/2042
74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE		11/29/2018	Various		9,253,514	9,845,000	8,794,197	8,883,353	0	5,384	0	5,384	0	8,888,736	0	364,778	364,778	222,137	09/01/2042
74456Q-BM-7	PUBLIC SVC ELEC & GAS CO CORPORATE		11/13/2018	Market Axess		223,003	240,000	250,156	249,796	0	(180)	0	(180)	0	249,615	0	(26,612)	(26,612)	10,098	05/01/2045
74531E-AB-8	PUGET SOUND ENERGY 1ST MORTGAGE		06/15/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	252,750	06/15/2018
745332-CE-4	PUGET SOUND ENERGY CORPORATE		11/09/2018	Seaport Group		4,082,657	4,158,000	4,404,611	4,375,645	0	(4,784)	0	(4,784)	0	4,370,862	0	(288,205)	(288,205)	183,854	11/15/2041
747525-AM-5	QUALCOMM INC CORPORATE		07/02/2018	Call 100.0000		31,500,000	31,500,000	31,485,510	31,489,548	0	3,670	0	3,670	0	31,493,218	0	6,782	6,782	359,363	05/20/2019
747525-AN-3	QUALCOMM INC CORP FLOATER		07/05/2018	Call 101.0000		15,150,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	150,000	150,000	204,602	05/20/2019
748756-AE-5	Quinn Group, Inc. Senior Note		09/17/2018	Redemption 100.0000		908,095	908,095	967,354	966,224	0	(58,128)	0	(58,128)	0	908,095	0	0	0	44,270	09/17/2032
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/26/2018	Paydown		1,667,651	1,667,651	1,498,592	1,531,756	0	135,894	0	135,894	0	1,667,651	0	0	0	18,260	02/25/2037
749418-AA-3	RDO Equipment Co Senior Secured Note		09/18/2018	Redemption 100.0000		525,000	525,000	539,730	533,873	0	(8,873)	0	(8,873)	0	525,000	0	0	0	15,002	09/18/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2018	Redemption 100.0000		6,887,992	6,887,992	7,196,054	6,924,665	0	(36,673)	0	(36,673)	0	6,887,992	0	0	0	510,828	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2018	Redemption 100.0000		3,661,614	3,661,616	3,837,548	3,684,085	0	(22,471)	0	(22,471)	0	3,661,614	0	0	0	271,553	12/07/2021
751212-AB-7	Ralph Lauren Corp CORPORATE		10/31/2018	Goldman Sachs & Co		395,448	400,000	406,009	403,372	0	(1,103)	0	(1,103)	0	402,269	0	(6,821)	(6,821)	12,658	08/18/2020
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2018	Paydown		892,686	892,686	718,540	808,205	0	84,481	0	84,481	0	892,686	0	0	0	14,230	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2018	Paydown		394,729	401,660	255,180	219,766	0	174,963	0	174,963	0	394,729	0	0	0	4,630	05/25/2037
755111-BT-7	RAYTHEON CO CORPORATE 3.125% 10/15/20		11/13/2018	Morgan Stanley & Co, Inc		848,938	850,000	907,533	885,886	0	(11,054)	0	(11,054)	0	874,832	0	(25,895)	(25,895)	28,776	10/15/2020
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2018	Redemption 100.0000		353,982	353,982	357,236	356,987	0	(3,004)	0	(3,004)	0	353,982	0	0	0	12,445	09/30/2035
75526#-AD-5	RE Gillespie 1, LLC Senior Note		12/31/2018	Redemption 100.0000		325,376	325,376	325,376	325,376	0	0	0	0	0	325,376	0	0	0	14,204	12/31/2038
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		12/31/2018	Redemption 100.0000		725,397	725,397	725,397	725,397	0	0	0	0	0	725,397	0	0	0	29,971	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		12/31/2018	Redemption 100.0000		876,645	876,645	876,645	876,645	0	0	0	0	0	876,645	0	0	0	33,072	12/31/2024
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		12/31/2018	Redemption 100.0000		509,931	509,931	509,931	509,931	0	0	0	0	0	509,931	0	0	0	20,774	07/01/2024
75719*-AE-4	Red Wing Shoe Company Senior Note		01/11/2018	Redemption 100.0000		1,570,000	1,570,000	1,570,000	1,570,000	0	0	0	0	0	1,570,000	0	0	0	13,738	01/11/2018
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS		07/16/2018	Redemption 100.0000		115,721	115,721	65,955	71,200	0	47,446	2,925	44,521	0	115,721	0	0	0	11,203	07/02/2026
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS		12/17/2018	Capital Distribution		581,250	0	581,250	581,250	0	0	0	0	0	581,250	0	0	0	0	07/02/2026
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS		12/17/2018	Taxable Exchange		784,258	1,534,279	276,746	362,749	0	(47,229)	38,775	(86,004)	0	276,746	0	507,513	507,513	148,534	07/02/2026
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		06/08/2018	Citigroup Capital Markets Inc		4,797,948	7,238,771	3,100,117	3,208,312	0	(78,054)	0	(78,054)	0	3,130,258	0	1,667,690	1,667,690	240,204	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		06/01/2018	Paydown		63,771	63,771	27,932	28,264	0	35,507	0	35,507	0	63,771	0	0	0	863	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		03/08/2018	Goldman Sachs & Co		9,140,271	14,153,819	5,372,842	5,474,376	0	(53,895)	0	(53,895)	0	5,420,481	0	3,719,790	3,719,790	236,072	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		03/01/2018	Paydown		101,575	101,575	38,997	39,287	0	62,288	0	62,288	0	101,575	0	0	0	926	08/25/2036
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC		03/08/2018	Goldman Sachs & Co		8,974,552	15,862,230	5,900,294	5,975,626	0	(97,609)	0	(97,609)	0	5,878,017	0	3,096,535	3,096,535	237,694	01/25/2037
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC		02/01/2018	Paydown		7,302	7,302	2,739	2,751	0	4,551	0	4,551	0	7,302	0	0	0	65	01/25/2037
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2018	Paydown		66,189	66,189	66,189	66,189	0	0	0	0	0	66,189	0	0	0	1,141	07/25/2034
760759-AL-4	REPUBLIC SERV INC NT CORPORATE		05/15/2018	Maturity		1,735,000	1,735,000	1,797,129	1,738,795	0	(3,795)	0	(3,795)	0	1,735,000	0	0	0	32,965	05/15/2018
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		06/25/2018	Paydown		17,871	15,717	13,632	11,223	0	6,648	0	6,648	0	17,871	0	0	0	164	10/25/2032
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		02/12/2018	Redemption 30349300.0000		6,070	0	0	0	0	6,070	0	6,070	0	6,070	0	0	0	0	10/25/2032
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		06/25/2018	Paydown		80,325	80,325	71,187	71,229	0	9,096	0	9,096	0	80,325	0	0	0	989	02/25/2033
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		02/12/2018	Redemption 2876600.0000		575	0	0	0	0	575	0	575	0	575	0	0	0	0	02/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO		12/01/2018	Paydown		301,198	301,198	181,200	180,354	0	120,843	0	120,843	0	301,198	0	0	0	9,596	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		12/01/2018	Paydown		22,277	22,277	22,383	22,214	0	63	0	63	0	22,277	0	0	0	549	06/25/2019
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		11/01/2018	Paydown		25,886	25,886	25,886	25,780	0	106	0	106	0	25,886	0	0	0	863	10/25/2026
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		04/01/2018	Paydown		1,437,663	1,437,663	532,340	665,640	0	772,022	0	772,022	0	1,437,663	0	0	0	26,617	08/25/2034
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/26/2018	Paydown		1,224,704	1,224,704	941,878	950,766	0	273,938	0	273,938	0	1,224,704	0	0	0	23,364	10/25/2034
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		05/08/2018	Redemption 100.0000		(92,677)	(92,677)	(96,036)	(92,677)	0	0	0	0	0	(92,677)	0	0	0	(2,221)	10/15/2020
76289#-AA-6	Rich Holdings Inc. Senior Note		02/27/2018	Redemption 100.0000		315,800	315,800	315,800	315,800	0	0	0	0	0	315,800	0	0	0	5,724	02/27/2020
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE		09/05/2018	Call 42.2826		2,225,754	5,263,998	0	0	0	0	0	0	0	0	0	2,225,754	2,225,754	0	11/01/2018
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		10/16/2018	Jefferies & Co, Inc		878,696	650,000	922,357	892,907	0	(5,692)	0	(5,692)	0	887,215	0	(8,519)	(8,519)	51,188	03/01/2039
771196-BJ-0	ROCHE HOLDINGS INC CORPORATE		01/09/2018	WELLS FARGO SEC LLC		12,029,160	12,000,000	12,100,320	12,092,716	0	(334)	0	(334)	0	12,092,383	0	(63,223)	(63,223)	61,000	11/10/2025
773903-AG-4	ROCKWELL AUTOMATION INC CORPORATE		09/26/2018	BB & T Capital Markets		473,845	500,000	489,356	491,478	0	800	0	800	0	492,278	0	(18,433)	(18,433)	15,453	03/01/2025
778296-B@-1	Ross Stores Inc Senior Note		12/14/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	638,000	12/14/2018
78377H-A#-0	S&C Electric Company Senior Note		07/31/2018	Redemption 100.0000		550,361	550,361	551,885	551,563	0	(1,203)	0	(1,203)	0	550,361	0	0	0	33,902	07/31/2022
78377H-A*-4	S&C Electric Company Senior Note		07/31/2018	Redemption 100.0000		500,000	500,000	536,596	534,453	0	(34,453)	0	(34,453)	0	500,000	0	0	0	31,350	07/31/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78377H-B*-3	S&C Electric Company Senior Note		07/31/2018	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2022
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		03/14/2018	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	31,248	04/16/2020
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS		09/14/2018	BREAN MURRAY CARRET &		4,692,188	5,000,000	5,049,774	5,042,383	0	(3,743)	0	(3,743)	0	5,038,640	0	(346,453)	(346,453)	110,774	10/10/2048
78442F-EH-7	NAVIENT CORP CORPORATE		04/26/2018	Call 100.0000		1,564,959	1,552,000	1,086,400	1,512,996	0	26,031	0	26,031	0	1,551,986	0	12,973	12,973	61,045	06/15/2018
78490*-AB-9	SWG Finco, LLC Senior Secured Term Loan		07/27/2018	Call 100.0000		29,038,385	29,038,385	29,038,385	29,038,385	0	0	0	0	0	29,038,385	0	0	0	624,652	12/22/2023
78490*-AB-9	SWG Finco, LLC Senior Secured Term Loan		06/29/2018	Redemption 100.0000		432,081	432,081	432,081	432,081	0	0	0	0	0	432,081	0	0	0	6,722	12/22/2023
786514-BA-6	SAFEWAY INC DEBENTURES		08/07/2018	Seaport Group		9,213,750	9,000,000	9,172,410	9,117,774	0	(3,043)	0	(3,043)	0	9,114,731	0	99,019	99,019	667,000	02/01/2031
78709Y-A*-6	Saia, Inc. Senior Note		01/01/2018	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2018
78709Y-A@-4	Saia, Inc. Senior Note		01/01/2018	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2018
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE		10/26/2018	Call 100.0000		5,014,830	5,000,000	4,711,850	4,823,795	0	25,069	0	25,069	0	4,863,693	0	151,137	151,137	183,198	04/15/2023
790849-AM-5	ST JUDE MEDICAL INC CORPORATE		10/15/2018	MILLENIUM ADVISORS, LLC		96,839	100,000	99,857	99,915	0	24	0	24	0	99,940	0	(3,101)	(3,101)	3,041	09/15/2020
795756@-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2018	Redemption 100.0000		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	14,740	06/09/2026
795758@-AL-1	Saltchuk Resources Inc Senior Note		09/02/2018	Redemption 100.0000		1,908,333	1,908,333	1,908,333	1,908,333	0	0	0	0	0	1,908,333	0	0	0	64,406	09/04/2029
79706*-AA-9	San Carlos Apache Tribe Senior Secured T		08/09/2018	Call 100.0000		6,985,714	6,985,714	6,985,714	6,985,714	0	0	0	0	0	6,985,714	0	0	0	327,962	03/04/2020
79706*-AA-9	San Carlos Apache Tribe Senior Secured T		08/01/2018	Redemption 100.0000		388,095	388,095	388,095	388,095	0	0	0	0	0	388,095	0	0	0	12,347	03/04/2020
797440-BP-8	San Diego Gas Electric Engine CORPORATE		12/03/2018	Various		1,069,708	1,190,000	1,188,334	1,188,490	0	58	0	58	0	1,188,548	0	(118,840)	(118,840)	49,326	11/15/2041
797440-BQ-6	San Diego Gas Electric Engine CORPORATE		12/03/2018	Morgan Stanley & Co, Inc		732,357	768,000	829,660	827,032	0	(1,453)	0	(1,453)	0	825,578	0	(93,221)	(93,221)	38,987	04/01/2042
797440-BU-7	San Diego Gas Electric Engine CORPORATE		01/10/2018	Scotia Capital Markets USA		1,936,517	2,028,000	1,972,250	1,976,019	0	163	0	163	0	1,976,182	0	(39,665)	(39,665)	8,028	05/15/2026
80285A-AC-9	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		12/20/2018	Paydown		4,052,634	4,052,634	4,052,160	4,052,186	0	449	0	449	0	4,052,634	0	0	0	63,457	03/20/2020
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200		12/26/2018	Paydown		296,833	296,833	211,349	162,174	0	134,660	0	134,660	0	296,833	0	0	0	5,464	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2018	Paydown		34,023	34,023	29,242	23,337	0	10,686	0	10,686	0	34,023	0	0	0	866	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2018	Paydown		144,751	144,751	124,730	123,299	0	21,452	0	21,452	0	144,751	0	0	0	1,577	03/25/2035
806851-AG-6	SCHLUMBERGER HOLDINGS CORP CORPORATE		09/17/2018	MILLENIUM ADVISORS, LLC		801,056	800,000	799,480	799,561	0	2	0	2	0	799,563	0	1,493	1,493	23,822	12/21/2025
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/25/2018	Redemption 100.0000		1,118,571	1,118,571	1,118,571	1,118,571	0	0	0	0	0	1,118,571	0	0	0	36,354	06/27/2022
808513-AM-7	CHARLES SCHWAB CORP CORPORATE		03/13/2018	Mesirow Financial Inc		415,174	420,000	423,814	423,116	0	(70)	0	(70)	0	423,047	0	(7,872)	(7,872)	8,533	02/13/2026
80852#-AG-2	The Schwan Food Company Series H Senior		08/11/2018	Redemption 100.0000		6,759,524	6,759,524	6,769,645	6,764,117	0	(4,593)	0	(4,593)	0	6,759,524	0	0	0	372,619	08/11/2018
80874Y-AR-1	SCIENTIFIC GAMES CORP CORPORATE		03/01/2018	Call 100.0000		4,210,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,210,000	0	0	0	392,777	01/01/2022
81143#-AG-9	Sea Star Line, LLC Senior Secured Note		04/13/2018	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	14,546	04/13/2018
81167#-AG-0	Seabrook International, LLC Senior Secur		05/01/2018	Call 100.0000		588,537	588,537	2	2	0	0	0	0	0	2	0	588,536	588,536	0	12/31/2018
81167#-AH-8	Seabrook International, LLC Senior Secur		05/01/2018	Call 100.0000		2,335,769	2,335,769	1	1	0	0	0	0	0	1	0	2,335,768	2,335,768	0	02/28/2018
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2018	Paydown		51,777	51,777	42,619	42,511	0	9,265	0	9,265	0	51,777	0	0	0	883	09/25/2034
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/08/2018	Goldman Sachs & Co		3,212,087	4,350,763	1,500,139	1,715,408	0	3,839	0	3,839	0	1,719,247	0	1,492,840	1,492,840	19,919	11/25/2035
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT		02/26/2018	Paydown		0	5,282	1,821	2,082	0	(2,082)	0	(2,082)	0	0	0	0	0	20	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2018	Paydown		957,003	957,003	730,393	764,023	0	192,980	0	192,980	0	957,003	0	0	0	12,640	12/25/2035
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		02/14/2018	Merrill Lynch,Pierce,Fenner &		1,519,391	2,605,601	1,408,822	1,038,474	0	(6,371)	0	(6,371)	0	1,032,103	0	487,288	487,288	6,421	07/25/2036
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		01/25/2018	Paydown		9,620	9,620	5,201	3,834	0	5,786	0	5,786	0	9,620	0	0	0	14	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2018	Paydown		506,191	506,191	263,844	266,370	0	239,821	0	239,821	0	506,191	0	0	0	5,539	05/25/2037
81683R-AJ-3	The Seminole Tribe of Florida Senior Not		10/01/2018	Call 100.0000		5,448,449	5,394,291	5,394,291	5,394,291	0	0	0	0	0	5,448,449	0	0	0	420,970	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not		10/01/2018	Redemption 100.0000		2,475,401	2,475,401	2,475,401	2,475,401	0	0	0	0	0	2,475,401	0	0	0	193,180	10/01/2020
817565-BM-5	SERVICE CORP INTL CORPORATE		01/11/2018	Call 100.0000		3,945,770	3,800,000	4,322,560	3,894,143	0	(3,444)	0	(3,444)	0	4,036,469	0	(90,699)	(90,699)	227,061	10/01/2018
82011@-AA-1	Sharyland Distribution & Trans Senior Se		12/30/2018	Redemption 100.0000		556,988	556,988	556,988	556,988	0	0	0	0	0	556,988	0	0	0	25,465	12/30/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82011@-AB-9	Sharyland Distribution & Trans Senior Se		12/31/2018	Redemption 100.0000		3,073,883	3,073,883	3,073,883	3,073,883	0	0	0	0	0	3,073,883	0	0	0	125,302	09/30/2030
82011@-AE-3	Sharyland Distribution & Trans Senior Se		06/20/2018	Maturity		54,652,311	54,652,311	54,842,165	54,719,913	0	(67,602)	0	(67,602)	0	54,652,311	0	0	0	1,300,725	06/20/2018
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2018	Redemption 100.0000		1,375,437	1,375,437	1,380,716	1,377,862	0	(2,424)	0	(2,424)	0	1,375,437	0	0	0	52,198	12/15/2024
82642P-A#-3	Sierra Pacific Industries Senior Note		03/30/2018	Redemption 100.0000		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	165,342	03/30/2020
828807-CU-9	SIMON PROPERTY GROUP LP CORPORATE		10/31/2018	Goldman Sachs & Co		295,806	300,000	301,141	300,631	0	(214)	0	(214)	0	300,417	0	(4,611)	(4,611)	8,771	09/01/2020
831865-C*-9	Smith A O Corporation SRNT		07/02/2018	Redemption 100.0000		630,909	630,909	630,909	630,909	0	0	0	0	0	630,909	0	0	0	31,514	07/02/2018
83401B-AA-4	SOFI PROFESSIONAL LOAN PROGRAM ASSET BAC		12/25/2018	Paydown		8,097,528	8,097,528	8,082,805	8,083,493	0	14,036	0	14,036	0	8,097,528	0	0	0	98,841	01/25/2041
83701#-AC-8	South Carolina Generating Comp Series 20		06/01/2018	Maturity		80,000,000	80,000,000	86,151,434	80,374,918	0	(374,918)	0	(374,918)	0	80,000,000	0	0	0	2,424,000	06/01/2018
83701#-AD-6	South Carolina Generating Comp Series 20		06/01/2018	Maturity		80,000,000	80,000,000	92,884,355	80,807,906	0	(807,906)	0	(807,906)	0	80,000,000	0	0	0	2,424,000	06/01/2018
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2018	Redemption 100.0000		418,333	418,333	418,333	418,333	0	0	0	0	0	418,333	0	0	0	12,508	01/01/2040
842400-FF-5	SOUTHERN CAL EDISON CORPORATE		12/03/2018	Morgan Stanley & Co, Inc		365,044	346,000	419,537	415,454	0	(2,319)	0	(2,319)	0	413,135	0	(48,091)	(48,091)	26,724	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE		10/16/2018	Barclays Capital Inc		9,829,140	8,440,000	10,940,301	10,576,092	0	(55,747)	0	(55,747)	0	10,520,345	0	(691,206)	(691,206)	606,801	02/01/2038
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE		03/13/2018	US Bank NA		2,007,563	1,925,000	2,291,891	2,277,869	0	(2,175)	0	(2,175)	0	2,275,694	0	(268,130)	(268,130)	46,681	09/01/2040
842400-FV-0	SOUTHERN CAL EDISON CORPORATE		11/08/2018	Deutsche Bank Securities Inc		9,644,565	10,500,000	10,375,890	10,389,190	0	2,409	0	2,409	0	10,391,599	0	(747,034)	(747,034)	493,763	03/15/2042
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		12/03/2018	Morgan Stanley & Co, Inc		486,087	502,000	569,582	566,974	0	(1,449)	0	(1,449)	0	565,525	0	(79,439)	(79,439)	27,558	10/01/2043
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE		11/29/2018	WELLS FARGO SEC LLC		6,269,900	7,000,000	7,016,370	7,014,584	0	(360)	0	(360)	0	7,014,224	0	(744,324)	(744,324)	319,375	09/15/2042
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2018	Redemption 100.0000		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	57,603	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2018	Redemption 100.0000		614,035	614,035	614,035	614,035	0	0	0	0	0	614,035	0	0	0	25,329	03/15/2041
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		12/26/2018	Paydown		26,523	26,523	26,635	26,663	0	(96)	45	(141)	0	26,523	0	0	0	604	11/25/2034
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2018	Paydown		171,504	171,504	73,239	70,903	0	100,601	0	100,601	0	171,504	0	0	0	1,783	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2018	Call 127.4153		166,053	130,324	65,334	63,563	0	1,771	0	1,771	0	65,334	0	100,719	100,719	0	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		10/25/2018	Paydown		126,161	126,161	78,690	62,516	0	63,645	0	63,645	0	126,161	0	0	0	475	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		10/25/2018	Paydown		1,828,576	1,828,576	649,015	642,768	0	1,185,808	0	1,185,808	0	1,828,576	0	0	0	7,130	01/25/2038
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE		04/15/2018	Maturity		3,500,000	3,500,000	3,493,770	3,498,953	0	1,047	0	1,047	0	3,500,000	0	0	0	108,500	04/15/2018
851783-AB-6	SPRINGS INDUSTRIES CORPORATE		06/25/2018	Call 100.0000		1,015,630	1,000,000	1,030,000	1,017,494	0	(5,841)	0	(5,841)	0	1,027,282	0	(11,652)	(11,652)	50,699	06/01/2021
852212-AD-1	Square Butte Electric SRNT		01/01/2018	Redemption 100.0000		794,000	794,000	794,000	794,000	0	0	0	0	0	794,000	0	0	0	26,956	01/01/2024
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE		02/20/2018	Taxable Exchange		11,091,976	11,000,000	12,530,000	11,146,271	0	(54,295)	0	(54,295)	0	11,091,976	0	0	0	0	05/15/2018
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE		02/20/2018	Taxable Exchange		2,441,950	2,290,000	2,576,250	2,448,595	0	(6,645)	0	(6,645)	0	2,441,950	0	0	0	95,894	01/15/2021
855244-AG-4	STARBUCKS CORP CORPORATE		10/12/2018	Market Axess		339,679	350,000	351,670	351,157	0	(208)	0	(208)	0	350,949	0	(11,270)	(11,270)	7,901	06/15/2022
857477-AK-9	STATE STREET CORP CORPORATE		05/15/2018	Maturity		325,000	325,000	316,797	324,302	0	698	0	698	0	325,000	0	0	0	2,194	05/15/2018
857477-AS-2	STATE STREET CORP CORPORATE		04/12/2018	HSBC Securities (USA) Inc		20,918,473	21,020,000	21,285,176	21,166,657	0	(15,910)	0	(15,910)	0	21,150,747	0	(232,273)	(232,273)	354,362	08/18/2020
857477-AT-0	STATE STREET CORP CORPORATE		11/14/2018	Key Capital Markets		1,558,880	1,600,000	1,618,816	1,614,895	0	(1,538)	0	(1,538)	0	1,613,358	0	(54,478)	(54,478)	70,684	08/18/2025
857477-AV-5	STATE STREET CORP CORPORATE		01/09/2018	Key Capital Markets		12,767,430	13,000,000	12,993,240	12,995,243	0	20	0	20	0	12,995,264	0	(227,834)	(227,834)	36,617	05/19/2021
858586-H*-4	Stepan Co Series 2010-A Senior Note		06/01/2018	Redemption 100.0000		1,914,286	1,914,286	1,952,302	1,934,322	0	(20,036)	0	(20,036)	0	1,914,286	0	0	0	56,280	06/01/2022
858586-H@-2	Stepan Co Senior Note 4.860% 11/01/23		11/01/2018	Redemption 100.0000		3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	156,214	11/01/2023
859152-B@-8	Steris Corp Senior Notes, Series A-2		08/15/2018	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	396,133	08/15/2018
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE		06/21/2018	Taxable Exchange		7,740	1,000,000	0	0	0	0	0	0	0	0	0	7,740	7,740	0	12/31/2018
863572-UU-5	STRUCTURED ASSET SECURITIES CO CMO FLOAT		12/26/2018	Paydown		19,731	19,731	19,777	19,733	0	(3)	0	(3)	0	19,731	0	0	0	2,325	08/25/2028
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2018	Paydown		41,825	41,825	42,126	41,945	0	(120)	0	(120)	0	41,825	0	0	0	673	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		05/25/2018	Paydown		162,789	162,789	163,476	163,167	0	(377)	0	(377)	0	162,789	0	0	0	1,700	11/25/2033
86358R-W7-8	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		05/25/2018	Paydown		47,972	47,972	48,178	48,024	0	(53)	0	(53)	0	47,972	0	0	0	463	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		05/31/2018	MISCHLER FINANCIAL		144,111	147,428	107,032	104,831	0	1,420	0	1,420	0	106,251	0	37,860	37,860	3,203	04/25/2033
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2018	Paydown		104,139	104,139	104,627	104,251	0	(113)	0	(113)	0	104,139	0	0	0	1,680	11/25/2032
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT		03/01/2018	Paydown		371,716	373,176	302,944	323,766	0	47,950	0	47,950	0	371,716	0	0	0	5,640	11/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
863667-AE-1	STRYKER CORP CORPORATE		03/20/2018	Credit Suisse First Boston Cor		4,817,850	5,000,000	4,897,650	4,906,343	0	688	0	688	0	4,907,031	0	(89,181)	(89,181)	97,375	04/01/2043
867914-BF-9	SUNTRUST BANKS INC CORPORATE		11/01/2018	Maturity		525,000	525,000	524,554	524,914	0	86	0	86	0	525,000	0	0	0	12,338	11/01/2018
87053*-AA-1	Sweetwater Investors II, LLC Senior Secu		09/01/2018	Redemption 100.0000		3,498,808	3,498,808	3,498,808	3,498,808	0	0	0	0	0	3,498,808	0	0	0	123,713	03/02/2026
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2018	Redemption 100.0000		652,151	652,151	652,151	652,151	0	0	0	0	0	652,151	0	0	0	27,336	03/31/2033
87294*-AA-0	TPI Solar Services, LLC Debt in a Projec		12/31/2018	Redemption 100.0000		1,576,236	1,576,236	1,576,236	1,576,236	0	0	0	0	0	1,576,236	0	0	0	26,964	09/30/2027
87315#-AA-1	TX Solar I LLC Senior Note		12/31/2018	Redemption 100.0000		227,565	227,565	227,565	227,565	0	0	0	0	0	227,565	0	0	0	10,321	06/30/2035
87612E-BB-1	TARGET CORP CORPORATE 2.300% 06/26/19		10/31/2018	Goldman Sachs & Co		797,256	800,000	814,334	806,106	0	(3,424)	0	(3,424)	0	802,682	0	(5,426)	(5,426)	15,640	06/26/2019
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE		05/03/2018	Call 99.9995		167,538	156,869	119,743	143,910	0	536	0	536	0	155,117	0	12,421	12,421	14,422	06/30/2021
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE		03/30/2018	Redemption 100.0000		10,850	10,850	8,282	9,053	0	1,798	0	1,798	0	10,850	0	0	0	195	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2018	Redemption 100.0000		949,905	949,905	949,905	949,905	0	0	0	0	0	949,905	0	0	0	36,328	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		12/30/2018	Redemption 100.0000		480,968	480,968	480,968	480,968	0	0	0	0	0	480,968	0	0	0	18,748	03/30/2023
882508-AZ-7	Texas Instruments Inc CORPORATE		10/31/2018	Goldman Sachs & Co		784,120	800,000	786,608	792,736	0	2,566	0	2,566	0	795,303	0	(11,183)	(11,183)	14,039	05/01/2020
88307*-AA-3	Texoma Wind LLC Senior Secured Note		12/31/2018	Redemption 100.0000		71,469	71,469	71,469	71,469	0	0	0	0	0	71,469	0	0	0	2,134	06/30/2034
883556-BE-1	THERMO FISHER SCIENTIFIC CORPORATE		05/03/2018	Call 100.0000		525,221	525,000	523,929	524,761	0	68	0	68	0	525,050	0	171	171	9,776	02/01/2019
88732J-AX-6	TIME WARNER CABLE INC CORPORATE		11/08/2018	WELLS FARGO SEC LLC		1,445,328	1,440,000	1,515,359	1,488,043	0	(14,127)	0	(14,127)	0	1,473,916	0	(28,588)	(28,588)	73,920	02/15/2021
89156H-AA-5	TOTE SHIPHOLDINGS INC CORPORATE PUBLICS		10/16/2018	Call 100.0000		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	26,520	10/16/2040
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate		07/20/2018	Call 100.0000		767,000	767,000	767,514	767,481	0	(6)	0	(6)	0	767,476	0	(476)	(476)	13,231	01/22/2041
89236T-AY-1	TOYOTA MOTOR CREDIT CORP CORPORATE		10/24/2018	Maturity		600,000	600,000	605,874	601,683	0	(1,683)	0	(1,683)	0	600,000	0	0	0	12,000	10/24/2018
89236T-DX-0	TOYOTA MOTOR CREDIT CORP CORP FLOATER		05/17/2018	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	432,868	05/17/2018
893570-BY-6	TRANSCONT GAS PIPE CORP CORPORATE		06/15/2018	Maturity		7,000,000	7,000,000	6,478,500	6,966,252	0	33,748	0	33,748	0	7,000,000	0	0	0	211,750	06/15/2018
89379#-AA-0	Transmission & Distribution Co Senior No		10/15/2018	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	19,922	12/30/2020
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE		05/15/2018	Maturity		10,000,000	10,000,000	11,216,400	10,069,580	0	(69,580)	0	(69,580)	0	10,000,000	0	0	0	290,000	05/15/2018
89417E-AL-3	TRAVELERS COS INC/THE CORPORATE		11/08/2018	JP Morgan Securities, Inc		10,043,775	11,250,000	11,445,238	11,439,226	0	(3,145)	0	(3,145)	0	11,436,080	0	(1,392,305)	(1,392,305)	419,531	05/15/2046
89472#-AF-5	Trek Bicycle Corporation Series D Senior		09/30/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,200	09/30/2021
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE		01/31/2018	Maturity		154,600	154,600	154,600	154,600	0	0	0	0	0	154,600	0	0	0	4,669	01/31/2018
89566E-B#-4	Tri-State Gen & Trans Assoc Senior Secur		08/01/2018	PGIM, Inc.		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	138,100	12/12/2029
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1		02/14/2018	Paydown		37,273	37,273	37,273	37,273	0	0	0	0	0	37,273	0	0	0	241	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		03/12/2018	Paydown		128,959	128,959	128,005	128,743	0	215	0	215	0	128,959	0	0	0	953	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		12/14/2018	Paydown		1,428,905	1,428,905	1,428,905	1,428,905	0	0	0	0	0	1,428,905	0	0	0	46,843	05/14/2036
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2018	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	14,571	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2018	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2018	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,975	04/14/2029
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE		05/24/2018	Call 100.0000		8,289,550	8,150,000	8,370,022	8,182,798	0	(11,221)	0	(11,221)	0	8,311,127	0	(21,577)	(21,577)	434,274	03/01/2019
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		01/06/2018	Direct		(2,200,000)	(5,000,000)	(2,200,000)	(2,200,000)	0	0	0	0	0	(2,200,000)	0	0	0	0	12/31/2018
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		01/01/2018	Taxable Exchange		2,304,118	5,000,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	104,118	104,118	0	12/31/2018
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		11/28/2018	Various		33,112,703	33,800,000	34,644,730	34,212,520	0	(86,643)	0	(86,643)	0	34,125,877	0	(1,013,174)	(1,013,174)	874,206	12/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		11/01/2018	Paydown		3,804,640	3,804,640	3,836,197	3,820,114	0	(15,473)	0	(15,473)	0	3,804,640	0	0	0	66,711	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		12/15/2018	Redemption 100.0000		576,349	576,349	574,440	574,616	0	1,733	0	1,733	0	576,349	0	0	0	11,078	05/15/2033
90349D-AC-6	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/01/2018	Paydown		5,777,154	5,777,154	5,845,307	5,813,725	0	(36,571)	0	(36,571)	0	5,777,154	0	0	0	109,143	08/10/2049
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		03/01/2018	Paydown		9,024	9,024	9,114	9,071	0	(47)	0	(47)	0	9,024	0	0	0	67	04/10/2046
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease		10/02/2018	Redemption 100.0000		1,301,746	1,301,746	1,307,919	1,302,362	0	(616)	0	(616)	0	1,301,746	0	0	0	68,244	10/02/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90361#-AA-8	United Technologies Corp Sr. Secured Not		12/02/2018	Redemption 100.0000		918,702	918,702	977,152	930,379	0	(11,678)	0	(11,678)	0	918,702	0	0	0	17,812	04/02/2019
90363*-AA-0	USG Nevada LLC Senior Note in a Project		12/31/2018	Redemption 100.0000		124,179	124,179	124,179	124,179	0	0	0	0	0	124,179	0	0	0	7,266	12/31/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not		07/08/2018	Redemption 100.0000		522,619	522,619	522,619	522,619	0	0	0	0	0	522,619	0	0	0	16,046	09/08/2039
907818-DP-0	UNION PACIFIC CORP CORPORATE		04/04/2018	Various		15,298,855	15,000,000	14,785,300	14,803,698	0	1,704	0	1,704	0	14,805,401	0	493,453	493,453	296,278	04/15/2043
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		07/02/2018	Redemption 100.0000		1,706,056	1,706,056	2,039,061	1,918,985	0	(212,929)	0	(212,929)	0	1,706,056	0	0	0	70,474	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/17/2018	Redemption 100.0000		140,704	140,704	147,740	145,018	0	(4,314)	0	(4,314)	0	140,704	0	0	0	6,042	07/02/2022
90932L-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC		12/03/2018	Redemption 100.0000		163,192	163,192	163,192	163,192	0	0	0	0	0	163,192	0	0	0	4,223	12/01/2027
90932Q-AA-4	UNITED AIRLINES INC CORP SINKING FUND		09/03/2018	Redemption 100.0000		83,935	83,935	85,299	85,050	0	(1,114)	0	(1,114)	0	83,935	0	0	0	2,360	03/03/2028
910637-Q@-9	United Illuminating Co Senior Notes		12/01/2018	Maturity		5,000,000	5,000,000	6,078,475	5,177,766	0	(177,766)	0	(177,766)	0	5,000,000	0	0	0	327,308	12/01/2018
911312-AH-9	UNITED PARCEL SERVICE CORPORATE		01/15/2018	Maturity		11,454,000	11,454,000	13,017,180	11,464,574	0	(10,574)	0	(10,574)	0	11,454,000	0	0	0	314,985	01/15/2018
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		11/26/2018	Various		2,226,105	1,824,000	2,476,111	2,403,684	0	(17,315)	0	(17,315)	0	2,386,369	0	(160,264)	(160,264)	151,903	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CORPORATE		11/29/2018	Various		2,993,627	2,892,000	3,433,380	3,376,623	0	(12,898)	0	(12,898)	0	3,363,725	0	(370,098)	(370,098)	147,566	11/15/2040
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		11/21/2018	Susquehanna Intl Group		813,183	930,000	931,497	931,401	0	(27)	0	(27)	0	931,374	0	(118,191)	(118,191)	38,863	10/01/2042
91159H-HA-1	US BANCORP SR NT CORPORATE		10/31/2018	Various		4,607,555	4,500,000	5,022,730	4,731,266	0	(37,738)	0	(37,738)	0	4,693,528	0	(85,973)	(85,973)	129,594	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE		04/13/2018	Various		9,975,690	10,000,000	10,415,790	10,281,090	0	(17,666)	0	(17,666)	0	10,263,424	0	(287,734)	(287,734)	168,750	03/15/2022
91159H-HN-3	US BANCORP SR NT CORPORATE		11/14/2018	Various		12,207,497	13,100,000	12,434,853	12,472,485	0	9,993	0	9,993	0	12,482,479	0	(274,982)	(274,982)	178,250	07/22/2026
912912-AR-3	US WEST CAP FDG 6.5000 11/15/2018 A		11/15/2018	Maturity		500,000	500,000	307,500	471,229	0	28,771	0	28,771	0	500,000	0	0	0	32,500	11/15/2018
913008-A@-7	United Stationers Supply Co. Senior Note		11/16/2018	Direct		7,758,089	7,690,000	7,690,000	7,690,000	0	0	0	0	0	7,758,089	0	0	0	388,505	01/15/2021
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES		09/17/2018	Key Capital Markets		6,364,250	5,000,000	7,410,373	6,833,614	0	(91,121)	0	(91,121)	0	6,742,494	0	(378,244)	(378,244)	379,167	09/15/2029
913017-CR-8	UNITED TECHNOLOGIES CORP CORPORATE		01/10/2018	Mizuho Securities USA, Inc.		6,940,570	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(59,430)	(59,430)	41,319	05/04/2027
91321*-AK-7	Unimin Corporation Series D Senior Note		06/01/2018	Call 100.0000		21,792,609	20,950,000	20,950,000	20,950,000	0	0	0	0	0	21,792,609	0	0	0	526,194	12/16/2019
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE		01/09/2018	RBC Capital Markets		9,993,200	10,000,000	10,006,600	10,003,665	0	10	0	10	0	10,003,675	0	(10,475)	(10,475)	111,528	02/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE		01/09/2018	RBC Capital Markets		2,011,080	2,000,000	1,980,700	1,989,039	0	57	0	57	0	1,989,095	0	21,985	21,985	18,528	03/15/2023
91324P-CM-2	UNITEDHEALTH GROUP INC CORPORATE		10/31/2018	Goldman Sachs & Co		297,615	300,000	305,034	302,841	0	(922)	0	(922)	0	301,919	0	(4,304)	(4,304)	10,508	07/15/2020
91531@-AA-3	UCN (FIC) Pass-Through Trust Senior Note		12/15/2018	Redemption 100.0000		84,463	84,463	84,463	84,463	0	0	0	0	0	84,463	0	0	0	2,239	07/15/2045
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		12/31/2018	Redemption 100.0000		671,315	671,315	671,315	671,315	0	0	0	0	0	671,315	0	0	0	24,792	12/31/2036
91803*-AP-3	Utilities Inc. Collateral Trust Notes		07/19/2018	Redemption 100.0000		500,000	500,000	589,564	565,646	0	(65,646)	0	(65,646)	0	500,000	0	0	0	32,900	07/21/2036
91835*-AA-8	VA-Lafayette Lease FIN TR Credit-Tenant		12/15/2018	Redemption 100.0000		586,595	586,595	586,595	586,595	0	0	0	0	0	586,595	0	0	0	11,983	09/15/2036
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		12/15/2018	Redemption 100.0000		2,031,499	2,031,499	2,031,499	2,031,499	0	0	0	0	0	2,031,499	0	0	0	54,892	01/15/2036
91853@-AA-3	VA-Eugene Lease FIn Tr Credit-Tennant Le		12/15/2018	Redemption 100.0000		751,835	751,835	751,835	751,835	0	0	0	0	0	751,835	0	0	0	17,585	12/15/2035
91911X-AQ-7	BAUSCH HEALTH COMPANIES INC (D CORPORATE		06/29/2018	Call 100.0000		1,814,183	1,794,000	1,735,695	1,768,053	0	3,132	0	3,132	0	1,791,368	0	22,815	22,815	126,813	08/15/2021
91911X-AS-3	BAUSCH HEALTH COMPANIES INC (D CORPORATE		06/29/2018	Call 100.0000		281,644	275,000	300,438	280,127	0	(1,672)	0	(1,672)	0	285,099	0	(3,455)	(3,455)	25,862	07/15/2022
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2018	Redemption 100.0000		936,000	936,000	936,000	936,000	0	0	0	0	0	936,000	0	0	0	20,475	06/01/2026
92343V-EJ-9	Verizon Communications CORPORATE		05/10/2018	Tax Free Exchange		35,175,140	28,028,000	26,653,915	26,655,734	0	23,818	0	23,818	0	26,679,552	0	8,495,588	8,495,588	767,656	05/01/2029
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2018	Redemption 100.0000		276,400	276,400	276,400	276,400	0	0	0	0	0	276,400	0	0	0	10,899	01/01/2034
92553P-AL-6	VIACOM INC CL B CORPORATE		12/05/2018	Tender (Corp Action)		1,010,056	1,180,000	1,233,375	1,228,030	0	(1,098)	0	(1,098)	0	1,262,331	0	(252,275)	(252,275)	102,955	02/27/2042
92553P-AQ-5	VIACOM INC CL B CORPORATE		12/05/2018	Tender (Corp Action)		901,830	1,000,000	903,140	904,625	0	1,642	0	1,642	0	936,267	0	(34,437)	(34,437)	77,396	06/15/2043
927804-FE-9	Virginia Electric Power CORPORATE		11/08/2018	Morgan Stanley & Co, Inc		5,672,432	4,660,000	6,276,982	6,197,711	0	(44,942)	0	(44,942)	0	6,152,769	0	(480,337)	(480,337)	281,936	11/30/2037
927804-FF-6	Virginia Electric Power CORPORATE		04/30/2018	Maturity		5,000,000	5,000,000	5,373,800	5,016,525	0	(16,525)	0	(16,525)	0	5,000,000	0	0	0	135,000	04/30/2018
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		12/31/2018	Redemption 100.0000		396,955	396,955	396,955	396,955	0	0	0	0	0	396,955	0	0	0	9,803	06/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92826C-AC-6	Visa Inc CORPORATE 2.800% 12/14/22		04/13/2018	Raymond James & Associates Inc		9,875,300	10,000,000	10,322,000	10,236,410	0	(13,916)	0	(13,916)	0	10,222,494	0	(347,194)	(347,194)	95,667	12/14/2022
92826C-AD-4	Visa Inc CORPORATE 3.150% 12/14/25		01/10/2018	Goldman Sachs & Co		1,775,340	1,750,000	1,786,155	1,783,542	0	(128)	0	(128)	0	1,783,414	0	(8,074)	(8,074)	4,288	12/14/2025
92826C-AE-2	Visa Inc CORPORATE 4.150% 12/14/35		11/13/2018	US Bank NA		2,784,371	2,760,000	2,965,926	2,952,582	0	(7,068)	0	(7,068)	0	2,945,514	0	(161,143)	(161,143)	105,313	12/14/2035
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2018	Paydown		2,769	2,769	2,824	2,792	0	(23)	0	(23)	0	2,769	0	0	0	58	06/15/2046
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		07/01/2018	Paydown		3,601,501	3,578,405	3,471,480	3,517,832	0	60,573	0	60,573	0	3,601,501	0	0	0	35,662	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/28/2018	Various		14,787,394	15,273,082	15,320,589	15,290,004	0	(4,664)	0	(4,664)	0	15,285,340	0	(497,946)	(497,946)	410,037	05/15/2045
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/01/2018	Paydown		2,132,198	2,132,198	2,052,845	2,084,312	0	47,886	0	47,886	0	2,132,198	0	0	0	39,076	05/15/2045
92938C-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		05/01/2018	Paydown		3,923,511	3,923,511	3,957,842	3,942,877	0	(19,366)	0	(19,366)	0	3,923,511	0	0	0	40,323	08/15/2046
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/01/2018	Paydown		9,798,578	9,719,526	9,816,294	9,768,103	0	(48,577)	0	(48,577)	0	9,798,578	0	0	0	216,077	08/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		04/17/2018	Merrill Lynch,Pierce,Fenner &		10,206,641	10,000,000	10,099,470	10,056,547	0	(3,380)	0	(3,380)	0	10,053,167	0	153,473	153,473	143,903	12/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2046
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		04/17/2018	WELLS FARGO SEC LLC		20,223,438	20,000,000	20,199,720	20,132,804	0	(6,551)	0	(6,551)	0	20,126,253	0	97,185	97,185	279,833	10/15/2057
92941#-AB-1	W S Light Power SRNT 8.150% 10/31/19		10/31/2018	Redemption 100.0000		17,257	17,257	15,413	17,044	0	213	0	213	0	17,257	0	0	0	656	10/31/2019
92941#-AC-9	W S Light Power SRNT 8.000% 10/31/19		10/31/2018	Redemption 100.0000		7,162	7,162	6,562	7,093	0	70	0	70	0	7,162	0	0	0	267	10/31/2019
92941#-AD-7	W S Light Power SRNT 7.370% 10/31/19		10/31/2018	Redemption 100.0000		7,596	7,596	7,142	7,545	0	51	0	51	0	7,596	0	0	0	261	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2018	Redemption 100.0000		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,237	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2018	Redemption 100.0000		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,598	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2018	Redemption 100.0000		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,557	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2018	Redemption 100.0000		551,819	551,819	551,819	551,819	0	0	0	0	0	551,819	0	0	0	18,225	07/20/2025
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE		11/08/2018	WELLS FARGO SEC LLC		8,596,607	7,080,000	9,563,915	9,449,115	0	(67,734)	0	(67,734)	0	9,381,380	0	(784,774)	(784,774)	620,444	01/15/2038
93045#-AF-5	Wagner Equipment Company Senior Note		02/15/2018	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,775	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note		02/18/2018	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	8,964	02/18/2021
931142-DQ-3	WAL MART STORES INC CORPORATE		03/19/2018	Pierpont Securities		1,503,821	1,410,000	1,400,821	1,401,345	0	70	0	70	0	1,401,414	0	102,407	102,407	25,094	04/22/2044
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2018	Redemption 100.0000		80,126	80,126	80,126	80,126	0	0	0	0	0	80,126	0	0	0	2,354	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2018	Redemption 100.0000		97,960	97,960	98,816	98,753	0	(793)	0	(793)	0	97,960	0	0	0	2,954	10/15/2036
931422-AE-9	Walgreen Company CORPORATE		11/13/2018	Market Axess		1,018,695	1,015,000	1,106,411	1,027,663	0	(10,697)	0	(10,697)	0	1,016,966	0	1,729	1,729	71,050	01/15/2019
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2018	Redemption 100.0000		238,339	238,339	238,339	238,339	0	0	0	0	0	238,339	0	0	0	6,648	12/25/2036
93146#-AA-4	Walgreen Lease-Backed Pass-Thr Credit-Te		12/25/2018	Redemption 100.0000		613,841	613,841	613,841	613,841	0	0	0	0	0	613,841	0	0	0	17,258	04/25/2039
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		12/01/2018	Paydown		148,840	149,060	148,416	143,552	0	5,288	0	5,288	0	148,840	0	0	0	4,047	03/25/2020
942682-A*-6	Watson Land Company Series A Senior Note		09/04/2018	Redemption 100.0000		13,774,480	13,774,480	13,774,480	13,774,480	0	0	0	0	0	13,774,480	0	0	0	640,113	09/04/2018
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2018	Redemption 100.0000		553,710	553,710	553,710	553,710	0	0	0	0	0	553,710	0	0	0	19,903	06/01/2026
949746-RU-7	WELLS FARGO CO DISCOUNT NOTE		05/23/2018	Scotia Capital Inc		106,875	108,796	104,423	111,736	0	0	0	0	(7,313)	108,796	4,373	(1,921)	2,452	1,593	03/15/2021
94974B-FG-0	Wells Fargo & Co NT CORPORATE		01/16/2018	Maturity		600,000	600,000	600,904	600,016	0	(16)	0	(16)	0	600,000	0	0	0	4,500	01/16/2018
94974B-FY-1	Wells Fargo & Co NT CORPORATE		09/26/2018	BPN Paribas Securities		2,958,240	3,000,000	3,036,447	3,030,331	0	(2,354)	0	(2,354)	0	3,027,977	0	(69,737)	(69,737)	100,792	06/03/2026
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		11/02/2018	Call 100.0000		317,777	314,238	246,408	299,025	0	8,688	0	8,688	0	311,252	0	6,525	6,525	14,790	05/10/2019
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		12/10/2018	Redemption 100.0000		316,084	316,084	247,855	300,781	0	15,303	0	15,303	0	316,084	0	0	0	8,855	05/10/2019
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2018	Call 100.0000		17,301	17,301	17,301	17,301	0	0	0	0	0	17,301	0	0	0	490	01/03/2029
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2018	Redemption 100.0000		7,965	7,965	7,965	7,965	0	0	0	0	0	7,965	0	0	0	226	01/03/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-HS-9	Wells Fargo BK Northwest, N.A. Credit Te		12/21/2018	Redemption 100.0000		24,668	24,668	28,320	28,261	0	(3,593)	0	(3,593)	0	24,668	0	0	0	896	09/21/2027
94988J-5B-9	WELLS FARGO BANK NA CORP FLOATER		01/22/2018	Maturity		33,300,000	33,300,000	33,300,000	33,300,000	0	0	0	0	0	33,300,000	0	0	0	176,978	01/22/2018
94988Q-BG-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		08/09/2018	Morgan Stanley & Co, Inc		2,042,891	2,000,000	2,010,625	2,007,260	0	(725)	0	(725)	0	2,006,535	0	36,356	36,356	38,080	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/01/2018	Paydown		329,747	329,747	335,685	332,902	0	(3,155)	0	(3,155)	0	329,747	0	0	0	5,519	08/15/2050
94989E-AB-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/27/2018	Citigroup Capital Markets Inc		3,966,250	4,000,000	4,091,250	4,043,967	0	(19,724)	0	(19,724)	0	4,024,242	0	(57,992)	(57,992)	106,525	04/15/2050
94989J-AX-4	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/27/2018	Goldman Sachs & Co		2,255,014	2,270,000	2,333,666	2,303,438	0	(15,013)	0	(15,013)	0	2,288,425	0	(33,411)	(33,411)	64,448	05/15/2048
94989W-AQ-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		11/27/2018	WELLS FARGO SEC LLC		9,796,875	10,000,000	9,999,580	9,995,932	0	(1,609)	0	(1,609)	0	9,994,323	0	(197,448)	(197,448)	229,617	11/15/2048
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/11/2018	WELLS FARGO SEC LLC		2,782,266	3,000,000	3,029,751	3,025,440	0	(2,959)	0	(2,959)	0	3,022,481	0	(240,215)	(240,215)	82,894	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/11/2018	Various		27,118,758	29,700,000	29,996,436	29,954,997	0	(23,810)	0	(23,810)	0	29,931,187	0	(2,812,429)	(2,812,429)	606,707	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/11/2018	Deutsche Bank Securities Inc		3,895,172	4,200,000	4,241,992	4,236,582	0	(4,206)	0	(4,206)	0	4,232,376	0	(337,204)	(337,204)	116,486	10/15/2049
95709T-AH-3	Westar Energy Inc CORPORATE		11/26/2018	Various		14,258,130	14,961,000	15,049,376	15,039,979	0	(2,716)	0	(2,716)	0	15,037,263	0	(779,133)	(779,133)	711,445	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE		11/29/2018	Various		9,762,783	10,286,000	10,793,223	10,746,957	0	(11,281)	0	(11,281)	0	10,735,676	0	(972,894)	(972,894)	447,381	04/01/2043
960413-AQ-5	WESTLAKE CHEMIC CORPORATE		02/14/2018	Call 100.0000		6,138,780	6,000,000	6,240,420	6,154,174	0	(15,045)	0	(15,045)	0	6,277,909	0	(139,129)	(139,129)	138,780	02/15/2021
960413-AR-3	WESTLAKE CHEMIC CORPORATE		05/14/2018	Call 100.0000		1,024,380	1,000,000	1,040,060	1,029,928	0	(5,508)	0	(5,508)	0	1,048,800	0	(24,420)	(24,420)	24,380	05/15/2023
96221Q-AB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2018	Paydown		1,947,943	1,944,696	2,014,887	1,963,602	0	(18,906)	0	(18,906)	0	1,947,943	0	0	0	44,207	12/15/2046
96221T-AB-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/01/2018	Paydown		2,523,236	2,523,236	2,592,823	2,546,195	0	(22,959)	0	(22,959)	0	2,523,236	0	0	0	65,158	03/15/2047
96354#-AA-4	White Castle System, Inc. Senior Secured		11/10/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,238	07/10/2023
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str		05/15/2018	Redemption 100.0000		225,223	225,223	225,223	225,223	0	0	0	0	0	225,223	0	0	0	6,853	09/30/2019
96647K-AF-9	PEPSIAMERICAS INC NOTES		11/09/2018	Taxable Exchange		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	754,515	09/15/2026
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2018	Redemption 100.0000		1,513,894	1,513,894	1,524,204	1,517,814	0	(3,920)	0	(3,920)	0	1,513,894	0	0	0	58,058	09/30/2021
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2018	Redemption 100.0000		114,293	114,293	114,293	114,293	0	0	0	0	0	114,293	0	0	0	3,795	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2018	Redemption 100.0000		81,019	81,019	81,019	81,019	0	0	0	0	0	81,019	0	0	0	2,550	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2018	Redemption 100.0000		222,139	222,139	222,139	222,139	0	0	0	0	0	222,139	0	0	0	6,962	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2018	Redemption 100.0000		175,783	175,783	175,783	175,783	0	0	0	0	0	175,783	0	0	0	5,911	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2018	Redemption 100.0000		41,294	41,294	41,294	41,294	0	0	0	0	0	41,294	0	0	0	1,380	12/15/2030
96928*-AD-9	William Blair CTL P-Thrgh Tr Credit-Tenn		12/15/2018	Redemption 100.0000		51,376	51,376	56,381	55,492	0	(4,117)	0	(4,117)	0	51,376	0	0	0	1,847	12/15/2025
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2018	Redemption 100.0000		1,715,485	1,715,485	1,733,838	1,724,671	0	(9,186)	0	(9,186)	0	1,715,485	0	0	0	54,330	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2018	Redemption 100.0000		1,283,267	1,283,267	1,283,267	1,283,267	0	0	0	0	0	1,283,267	0	0	0	52,373	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2018	Redemption 100.0000		337,530	337,530	337,530	337,530	0	0	0	0	0	337,530	0	0	0	14,056	07/15/2036
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2018	Redemption 100.0000		98,985	98,985	98,985	98,985	0	0	0	0	0	98,985	0	0	0	2,207	09/15/2044
96950F-AG-9	WILLIAMS PRTNRS CORPORATE		11/21/2018	MILLENIUM ADVISORS, LLC		415,768	414,000	370,530	385,373	0	8,423	0	8,423	0	393,795	0	21,972	21,972	17,599	11/15/2020
97181#-KV-4	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		316,811	316,811	322,228	319,742	0	(2,931)	0	(2,931)	0	316,811	0	0	0	8,491	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2018	Call 100.0000		19,081	19,081	19,266	19,171	0	2	0	2	0	19,172	0	(91)	(91)	704	07/02/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		145,504	145,504	146,912	146,186	0	(682)	0	(682)	0	145,504	0	0	0	3,579	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		221,437	221,437	223,313	222,366	0	(929)	0	(929)	0	221,437	0	0	0	5,451	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		193,582	193,582	196,869	195,412	0	(1,830)	0	(1,830)	0	193,582	0	0	0	5,188	12/29/2028

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181#-KZ-5	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		151,738	151,738	154,393	153,161	0	(1,424)	0	(1,424)	0	151,738	0	0	0	4,067	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		98,077	98,077	99,851	99,005	0	(928)	0	(928)	0	98,077	0	0	0	2,638	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		186,176	186,176	188,034	187,050	0	(875)	0	(875)	0	186,176	0	0	0	4,581	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		152,986	152,986	154,247	153,604	0	(618)	0	(618)	0	152,986	0	0	0	3,758	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L		07/02/2018	Call 100.0000		1,546,299	1,449,550	1,483,849	1,466,821	0	4,279	0	4,279	0	1,567,849	0	(21,550)	(21,550)	72,867	01/02/2024
97181#-LG-6	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		531,287	531,287	543,859	537,618	0	(6,330)	0	(6,330)	0	531,287	0	0	0	13,388	01/02/2024
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2018	Redemption 100.0000		63,706	63,706	64,204	63,922	0	(217)	0	(217)	0	63,706	0	0	0	3,134	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		01/02/2018	Redemption 100.0000		276,620	276,620	278,899	277,773	0	(1,153)	0	(1,153)	0	276,620	0	0	0	6,807	01/02/2026
97181#-MH-3	Wilmington Tr Company Debt in Leverage L		07/02/2018	Call 100.0000		12,637	12,637	12,637	12,637	0	0	0	0	0	12,637	0	0	0	730	01/02/2023
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr		01/02/2018	Redemption 100.0000		1,182,036	1,182,036	1,182,036	1,182,036	0	0	0	0	0	1,182,036	0	0	0	34,149	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		01/02/2018	Redemption 100.0000		284,302	284,302	284,302	284,302	0	0	0	0	0	284,302	0	0	0	8,228	01/02/2023
97313*-AB-4	WinCo HIdgs Inc/ WinCo Foods 2010-B Seni		10/15/2018	Redemption 100.0000		10,666,667	10,666,667	10,666,667	10,666,667	0	0	0	0	0	10,666,667	0	0	0	250,000	10/15/2020
97381L-AA-6	WINDSTREAM SERVICES LLC CORPORATE		05/03/2018	Barclays Capital Inc		610,470	1,071,000	610,470	999,738	0	7,523	391,648	(384,125)	0	615,613	0	(5,143)	(5,143)	34,328	08/01/2023
97381L-AB-4	WINDSTREAM SERVICES LLC CORPORATE		05/03/2018	Barclays Capital Inc		79,120	86,000	79,550	93,067	0	(177)	13,284	(13,461)	0	79,605	0	(485)	(485)	3,729	10/31/2025
97424*-AA-2	Winmark Corporation Senior Secured Note		11/14/2018	Redemption 100.0000		636,000	636,000	636,000	636,000	0	0	0	0	0	636,000	0	0	0	21,863	05/14/2025
97651#-AE-4	Winwholesale, Inc Senior Note		08/11/2018	Redemption 100.0000		1,335,714	1,335,714	1,335,714	1,335,714	0	0	0	0	0	1,335,714	0	0	0	45,181	02/11/2024
976656-CE-6	WISCONSIN ELEC POWER CORPORATE		11/29/2018	Jefferies & Co, Inc		4,376,250	5,000,000	4,923,100	4,930,538	0	1,602	0	1,602	0	4,932,141	0	(555,891)	(555,891)	176,417	12/15/2042
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE		11/21/2018	Key Capital Markets		154,619	168,000	175,436	175,163	0	(144)	0	(144)	0	175,019	0	(20,400)	(20,400)	7,672	10/15/2044
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		11/13/2018	Deutsche Bank Securities Inc		512,373	491,000	566,183	563,481	0	(1,400)	0	(1,400)	0	562,081	0	(49,707)	(49,707)	24,240	11/01/2044
97805*-AH-6	Wolverine Pipe Line Company Senior Note		12/10/2018	Redemption 100.0000		49,286	49,286	49,286	49,286	0	0	0	0	0	49,286	0	0	0	4,012	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note		12/10/2018	Redemption 100.0000		190,929	190,929	190,929	190,929	0	0	0	0	0	190,929	0	0	0	15,923	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2018	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2018	Redemption 100.0000		543,333	543,333	595,784	591,155	0	(47,822)	0	(47,822)	0	543,333	0	0	0	17,011	12/01/2039
98159*-AB-9	Worldwide Machinery Revolver B		12/21/2018	Call 100.0000		3,916,612	3,916,612	3,916,612	3,916,612	0	0	0	0	0	3,916,612	0	0	0	192,242	02/20/2019
98161F-AC-9	WORLD OMNI AUTOMOBILE LEASE SE ABS FLOAT		07/16/2018	Paydown		4,965,224	4,965,224	4,965,224	4,965,224	0	0	0	0	0	4,965,224	0	0	0	32,093	02/15/2019
98162F-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		04/15/2018	Paydown		5,274,195	5,274,195	5,274,171	5,274,130	0	65	0	65	0	5,274,195	0	0	0	13,016	12/16/2019
98330#-AA-9	Wyoming Machinery Company Senior Note		12/21/2018	Redemption 100.0000		2,124,000	2,124,000	2,124,000	2,124,000	0	0	0	0	0	2,124,000	0	0	0	134,024	12/21/2019
98385X-AP-1	XTO ENERGY INC CORPORATE		06/15/2018	Maturity		17,900,000	17,900,000	17,771,131	17,891,350	0	8,650	0	8,650	0	17,900,000	0	0	0	492,250	06/15/2018
984121-BW-2	XEROX CORPORATION CORPORATE		05/15/2018	Maturity		1,792,000	1,792,000	1,792,824	1,791,711	0	289	0	289	0	1,792,000	0	0	0	56,896	05/15/2018
988498-AC-5	YUM BRANDS INC CORPORATE		03/15/2018	Maturity		10,000,000	10,000,000	7,560,143	9,913,038	0	86,962	0	86,962	0	10,000,000	0	0	0	312,500	03/15/2018
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		12/15/2018	Redemption 100.0000		121,592	121,592	122,200	122,111	0	(519)	0	(519)	0	121,592	0	0	0	3,490	11/15/2037
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		10/23/2018	Paydown		9,141,514	9,141,514	8,860,379	9,059,992	0	81,522	0	81,522	0	9,141,514	0	0	0	103,698	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		10/23/2018	Paydown		9,251,589	9,251,589	8,966,439	9,169,089	0	82,501	0	82,501	0	9,251,589	0	0	0	104,978	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER		11/06/2018	Paydown		9,694,913	9,694,913	9,395,866	9,589,242	0	105,671	0	105,671	0	9,694,913	0	0	0	79,130	08/06/2019
D08238-AA-7	ALSCO Berufskleidungs Ser GMBH Senior Un		10/28/2018	Redemption 100.0000		6,057,446	6,057,446	5,415,758	6,117,819	0	0	0	0	(702,062)	6,057,446	641,688	0	641,688	56,504	04/28/2025
D5253#-AA-3	Leipziger Messe GMBH LEASE		01/31/2018	Redemption 100.0000		2,187,759	2,187,759	1,503,212	1,981,804	0	205,956	0	205,956	0	2,187,759	0	0	0	0	01/02/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
D5253#-AB-1	Leipziger Messe GMBH LEASE		01/31/2018	Redemption 100.0000		1,283,905	1,283,905	879,104	1,159,182	0	124,722	0	124,722	0	1,283,905	0	0	0	0	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE		01/31/2018	Redemption 100.0000		1,283,905	1,283,905	879,104	1,159,182	0	124,722	0	124,722	0	1,283,905	0	0	0	0	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE		01/31/2018	Redemption 100.0000		1,283,905	1,283,905	879,104	1,159,182	0	124,722	0	124,722	0	1,283,905	0	0	0	0	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE		01/31/2018	Redemption 100.0000		1,283,905	1,283,905	879,104	1,159,182	0	124,722	0	124,722	0	1,283,905	0	0	0	0	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE		01/31/2018	Redemption 100.0000		1,540,635	1,540,635	1,054,896	1,390,975	0	149,660	0	149,660	0	1,540,635	0	0	0	0	01/02/2041
G9500*-AA-7	Waypoint Asset Funding 8 LLC Senior Secu		04/15/2018	Redemption 100.0000		223,650	223,650	223,650	223,650	0	0	0	0	0	223,650	0	0	0	4,931	10/17/2022
008916-AG-3	AGRIUM INC CORP FOREIGN	A	04/10/2018	Taxable Exchange		9,970,634	10,000,000	9,965,600	9,970,526	0	107	0	107	0	9,970,634	0	0	0	0	05/23/2036
008916-AJ-7	AGRIUM INC CORP FOREIGN	A	04/10/2018	Taxable Exchange		6,937,459	5,875,000	7,063,448	6,945,189	0	(7,730)	0	(7,730)	0	6,937,459	0	0	0	179,922	01/15/2041
008916-AM-0	AGRIUM INC CORPORATE 4.900% 06/01/43	A	04/10/2018	Taxable Exchange		12,534,132	12,940,000	12,503,957	12,530,136	0	3,996	0	3,996	0	12,534,132	0	0	0	0	06/01/2043
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	A	01/09/2018	Bank Of Montreal-Montreal		14,815,621	15,010,000	15,017,166	15,013,471	0	(44)	0	(44)	0	15,013,427	0	(197,806)	(197,806)	69,109	11/06/2022
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	A	04/16/2018	Stifel, Nicolaus & Co		3,094,770	3,000,000	3,475,860	3,197,163	0	(18,832)	0	(18,832)	0	3,178,331	0	(83,561)	(83,561)	100,260	01/13/2021
064151-AR-4	BANK OF NOVA SCOTIA Corp Foreign		08/16/2018	Nesbitt Burns		81,655	83,682	87,866	88,112	0	538	0	538	95	84,498	(4,247)	(2,843)	(7,090)	1,952	03/30/2027
064151-F2-4	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA		09/05/2018	Wood Gundy Inc		14,843	15,167	15,664	15,960	0	0	0	0	(296)	15,165	(499)	(322)	(821)	309	11/08/2022
064159-EX-0	BANK OF NOVA SCOTIA CORP FOREIGN	A	10/31/2018	Goldman Sachs & Co		1,094,357	1,100,000	1,095,899	1,098,280	0	995	0	995	0	1,099,275	0	(4,918)	(4,918)	20,483	06/05/2019
064159-FL-5	BANK OF NOVA SCOTIA CORP FOREIGN	A	10/31/2018	Goldman Sachs & Co		295,047	300,000	302,533	301,645	0	(378)	0	(378)	0	301,267	0	(6,220)	(6,220)	10,757	07/21/2021
105486-AA-2	Brantgate General Partner 1 Debt in a Pr		12/31/2018	Redemption 100.0000		4,724,157	4,724,157	4,810,522	4,928,967	0	0	0	0	(118,444)	4,724,157	(86,365)	0	(86,365)	113,066	06/30/2035
13606A-XR-4	CANADIAN IMPERIAL BANK OF COMM MONEY MAR	A	05/23/2018	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	598,875	05/23/2018
136375-BA-9	CANADIAN NATL RAILWAY NT NOTES	A	07/15/2018	Maturity		6,000,000	6,000,000	6,670,980	6,033,879	0	(33,879)	0	(33,879)	0	6,000,000	0	0	0	408,000	07/15/2018
136375-BR-2	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	05/15/2018	Maturity		13,000,000	13,000,000	12,943,320	12,995,415	0	4,585	0	4,585	0	13,000,000	0	0	0	360,750	05/15/2018
136375-BT-8	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	08/29/2018	Call 100.0000		7,081,112	6,984,000	7,024,732	7,017,476	0	(18,735)	0	(18,735)	0	7,095,853	0	(14,741)	(14,741)	483,647	03/01/2019
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	10/31/2018	Various		5,263,828	5,225,000	5,200,773	5,215,725	0	(609)	0	(609)	0	5,215,115	0	48,712	48,712	30,683	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/29/2018	Various		9,684,863	11,200,000	10,332,134	10,409,437	0	16,656	0	16,656	0	10,426,093	0	(741,230)	(741,230)	394,294	11/15/2042
136375-BZ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/13/2018	Pierpont Securities		238,075	240,000	269,989	268,833	0	(598)	0	(598)	0	268,235	0	(30,160)	(30,160)	11,040	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/14/2018	Various		5,305,825	6,000,000	5,934,840	5,936,591	0	412	0	412	0	5,937,003	0	(631,178)	(631,178)	144,240	08/02/2046
13638Z-CE-3	CANADIAN NATL RESOURCES DISCOUNT NOTE		04/17/2018	Hong Kong Banking Inc		110,650	110,182	114,655	112,861	0	(117)	0	(117)	753	111,176	(2,321)	(526)	(2,847)	2,109	08/14/2020
14006Z-AF-4	CAPITAL DESJARDINS I Corp Foreign		05/23/2018	RBC Dominion Securities Inc		16,553	15,527	19,673	15,962	0	0	0	0	3,711	15,527	(4,147)	1,026	(3,121)	337	12/15/2026
29290Z-AP-5	ENBRIDGE GAS DIS INC CORP FOREIGN		05/29/2018	Scotia Capital Inc		129,665	122,973	146,072	127,299	0	3	0	3	18,796	122,591	(23,508)	7,074	(16,434)	3,860	08/22/2044
29290Z-AQ-3	ENBRIDGE GAS DIS INC 3.310% 09/11/25		05/29/2018	Scotia Capital Inc		249,642	245,946	258,071	266,603	0	(573)	0	(573)	(10,479)	256,167	616	(6,525)	(5,909)	6,009	09/11/2025
29290Z-AR-1	ENBRIDGE GAS DIS INC DISCOUNT NOTE		05/29/2018	Hong Kong Banking Inc		58,805	61,486	61,211	63,809	0	1	0	1	(2,594)	61,449	233	(2,644)	(2,411)	1,293	08/05/2026
386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE		07/31/2018	Redemption 100.0000		1,427	1,427	1,384	1,445	0	0	0	0	(61)	1,427	44	0	44	44	01/31/2035
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		12/16/2018	Redemption 100.0000		370,324	370,324	362,234	392,605	0	0	0	0	(30,371)	370,324	8,090	0	8,090	18,473	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		12/16/2018	Redemption 100.0000		990,008	990,008	1,170,867	1,045,319	0	0	0	0	125,549	990,008	(180,859)	0	(180,859)	22,488	06/16/2023
40416R-AA-2	HCN CANANDA HLD CORP FOREIGN		09/05/2018	Nesbitt Burns		61,231	60,668	59,796	63,748	0	21	0	21	(3,891)	60,594	715	637	1,352	1,656	11/25/2020
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		12/01/2018	Paydown		980	980	1,271	1,008	0	1	0	1	262	980	(291)	0	(291)	20	04/12/2020
45953E-A*-2	International Forest Products Senior Sec	A	08/14/2018	Call 100.0000		3,050,000	3,050,000	3,050,000	3,050,000	0	0	0	0	0	3,050,000	0	0	0	83,641	06/26/2023
496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35		07/31/2018	Redemption 100.0000		3,172	3,172	3,038	3,208	0	0	0	0	(171)	3,172	134	0	134	89	07/31/2035
663307-AC-0	NORTHWEST REDWATER DISCOUNT NOTE		11/29/2018	Various		134,160	138,803	144,502	143,483	0	22	0	22	1,131	138,652	(5,984)	(4,493)	(10,477)	2,640	02/23/2022
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		12/31/2018	Redemption 100.0000		1,461	1,461	1,735	1,560	0	0	0	0	174	1,461	(274)	0	(274)	47	06/30/2032
70706P-A#-1	Pengrowth Energy Corporation Senior Note	A	03/29/2018	Call 0.0000		0	0	7,189	0	0	(161)	(7,189)	7,028	0	(99,949)	0	99,949	99,949	0	10/18/2024
707886-B#-3	Penn West Petroleum Ltd. Series F Senior	A	05/29/2018	Maturity		19,182,419	19,182,419	19,660,477	19,216,770	0	(34,351)	0	(34,351)	0	19,182,419	0	0	0	604,246	05/29/2018
73755L-AD-9	POTASH CORP SASKATCHEWAN CORP FOREIGN	A	04/10/2018	Taxable Exchange		8,225,900	7,744,000	8,319,796	8,230,673	0	(4,773)	0	(4,773)	0	8,225,900	0	0	0	0	12/01/2036
73755L-AM-9	POTASH CORP SASKATCHEWAN CORP FOREIGN	A	04/10/2018	Taxable Exchange		664,974	700,000	655,126	663,754	0	1,220	0	1,220	0	664,974	0	0	0	10,500	04/01/2025
75585R-MA-0	REAL ESTATE ASSET LIQUIDITY TR CORP		12/14/2018	Redemption 100.0000		3,032	3,032	3,275	3,130	0	1	0	1	145	3,032	(243)	0	(243)	39	05/12/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
775109-AS-0	ROGERS COMMUN INC. CORP FRGN		05/01/2018	Various		141,313	131,369	182,949	138,790	0	(216)	0	(216)	38,063	134,209	(42,428)	7,104	(35,324)	3,747	03/22/2021
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN	A	01/10/2018	Bank Of Montreal-Montreal		1,205,826	1,210,000	1,208,125	1,208,926	0	8	0	8	0	1,208,934	0	(3,109)	(3,109)	11,798	03/15/2023
780086-KD-5	ROYAL BANK OF CANADA DISCOUNT NOTE		05/08/2018	Nesbitt Burns		52,327	53,979	56,272	55,868	0	0	0	0	404	53,979	(2,293)	(1,652)	(3,945)	750	03/02/2022
780086-KR-4	ROYAL BANK OF CANADA 2.480% 06/04/25		05/15/2018	DESJARDINS		77,712	78,291	80,097	80,401	0	320	0	320	303	79,181	(1,842)	(1,469)	(3,311)	849	06/04/2025
780086-PX-6	ROYAL BANK OF CANADA DISCOUNT NOTE		09/05/2018	National Bank Of Canada		89,027	91,002	92,701	95,421	0	44	0	44	(2,719)	90,709	(2,036)	(1,682)	(3,718)	1,683	12/05/2022
78008S-VD-5	ROYAL BANK OF CANADA CORP FOREIGN	A	01/16/2018	Maturity		22,493,000	22,493,000	22,578,122	22,493,651	0	(651)	0	(651)	0	22,493,000	0	0	0	168,698	01/16/2018
78012K-CB-1	ROYAL BANK OF CANADA CORP FOREIGN	A	10/31/2018	Goldman Sachs & Co		394,964	400,000	397,500	398,684	0	495	0	495	0	399,179	0	(4,215)	(4,215)	9,938	03/06/2020
82028K-AR-2	SHAW COMMUNICATIONS INC CORP FOREIGN		05/01/2018	Various		74,489	69,782	89,252	71,735	0	11	0	11	17,725	89,698	(19,774)	4,792	(14,982)	1,551	12/07/2020
86721Z-AL-3	SUNCOR ENERGY INC CORP FOREIGN		04/17/2018	Various		79,183	78,265	88,271	79,751	0	3	0	3	8,564	88,208	(10,111)	976	(9,135)	870	11/26/2021
87971M-AV-5	TELUS CORP DISCOUNT NOTE		03/07/2018	National Bank Of Canada		23,480	23,133	27,130	23,912	0	2	0	2	3,253	23,105	(4,063)	375	(3,688)	320	04/05/2021
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		08/29/2018	Nesbitt Burns		25,216	19,304	26,664	22,256	0	(53)	0	(53)	3,925	21,489	(4,640)	3,727	(913)	898	05/13/2038
884903-BG-9	Thomson Reuters Corp CORP FOREIGN	A	10/05/2018	Call 100.0000		25,437,250	25,000,000	24,912,250	24,979,664	0	9,063	0	9,063	0	25,425,978	0	11,272	11,272	1,579,611	10/15/2019
884903-BS-3	Thomson Reuters Corp DISCOUNT NOTE		05/15/2018	National Bank Of Canada		31,379	31,043	35,077	31,925	0	0	0	0	3,152	31,043	(4,034)	337	(3,697)	549	11/12/2021
89114Q-AM-0	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	09/10/2018	Maturity		10,500,000	10,500,000	10,480,995	10,497,003	0	2,997	0	2,997	0	10,500,000	0	0	0	275,625	09/10/2018
89114Q-AS-7	TORONTO-DOMINION BANK/THE CORP FOREIGN	A	10/31/2018	Goldman Sachs & Co		497,475	500,000	501,345	500,579	0	(326)	0	(326)	0	500,253	0	(2,778)	(2,778)	14,167	07/02/2019
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		08/29/2018	Scotia Capital Inc		42,608	34,746	29,631	30,785	0	149	0	149	291	29,926	(1,300)	12,683	11,383	1,629	12/09/2030
89353Z-CA-4	TRANS CANADA PIPELINES DISCOUNT NOTE		09/06/2018	Various		37,850	38,119	40,989	39,886	0	3	0	3	1,101	38,102	(2,887)	(252)	(3,139)	1,266	03/15/2028
895945-E#-6	Trican Well Services Ltd. Subordinated M	A	12/05/2018	Call 100.0000		195,181	195,181	0	0	0	0	0	0	0	0	0	195,181	195,181	14,006	11/19/2019
90664Z-AD-2	UNION GAS LTD DISCOUNT NOTE		05/29/2018	Scotia Capital Inc		41,914	38,429	37,065	39,253	0	6	0	6	(2,160)	37,807	707	4,107	4,814	796	06/02/2044
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		08/28/2018	Various		197,909	146,797	207,999	173,096	0	(377)	0	(377)	30,529	167,255	(35,993)	30,653	(5,340)	7,753	09/02/2038
90664Z-AX-8	UNION GAS LTD DISCOUNT NOTE		05/29/2018	Hong Kong Banking Inc		59,927	61,486	62,459	63,803	0	3	0	3	(1,346)	61,445	(1,015)	(1,518)	(2,533)	945	11/22/2027
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not		04/03/2018	Redemption 100.0000		2,343,658	2,343,658	2,327,250	2,394,349	0	(316)	242,343	(242,659)	175,244	2,343,658	16,724	0	16,724	62,821	04/03/2018
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur	A	03/05/2018	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	39,840	03/05/2019
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se		10/07/2018	Redemption 100.0000		273,510	273,510	342,482	279,299	0	(563)	23,090	(23,653)	86,273	273,510	(68,409)	0	(68,409)	10,771	07/08/2019
C1465*-AK-9	CGI Group Inc Senior Note	A	09/12/2018	Redemption 100.0000		5,657,857	5,657,857	5,657,857	5,657,857	0	0	0	0	0	5,657,857	0	0	0	211,604	09/12/2024
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver	A	08/14/2018	Call 100.0000		1,050,349	1,050,349	659,835	659,835	0	0	0	0	0	659,835	0	390,514	390,514	66,763	08/31/2018
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver		08/14/2018	Call 99.5715		160,884	161,577	153,918	159,048	952	0	329	623	(5,753)	152,918	(1,000)	7,966	6,966	8,180	08/31/2018
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver		07/05/2018	Capital Distribution		693	0	711	711	0	0	0	0	18	693	(18)	0	(18)	0	08/31/2018
C3010*-AA-7	Colour Acquisition Corporation Senior Se	A	01/05/2018	Call 100.0000		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	0	09/30/2021
C3010*-AC-3	Colour Acquisition Corporation Senior Se		04/06/2018	Redemption 100.0000		11,372,056	11,372,056	10,990,206	11,597,630	0	0	0	0	(607,424)	11,372,056	381,850	0	381,850	188,897	09/30/2021
C4111#-AA-9	Graymont Western Canada Inc Senior Secur	A	10/14/2018	Redemption 100.0000		1,583,973	1,583,973	1,583,973	1,583,973	0	0	0	0	0	1,583,973	0	0	0	101,850	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		10/14/2018	Redemption 100.0000		2,921,236	2,921,236	3,019,267	3,037,461	0	0	0	0	(18,193)	2,921,236	(98,031)	0	(98,031)	212,875	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note	A	07/10/2018	Redemption 100.0000		2,236,923	2,236,923	2,236,923	2,236,923	0	0	0	0	0	2,236,923	0	0	0	115,257	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2018	Redemption 100.0000		328,429	328,429	328,429	328,429	0	0	0	0	0	328,429	0	0	0	7,718	06/21/2027
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		12/16/2018	Redemption 100.0000		814,712	814,712	796,915	863,730	0	0	0	0	(66,815)	814,712	17,797	0	17,797	40,640	06/16/2023
C7208#-AH-1	Pengrowth Corp Senior Note Series B	A	03/29/2018	Call 0.0000		0	0	57,907	(54)	0	(3,188)	(57,907)	54,719	0	(805,701)	0	805,701	805,701	0	05/11/2020
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	12/15/2018	Redemption 100.0000		6,146,000	6,146,000	6,146,000	6,146,000	0	0	0	0	0	6,146,000	0	0	0	162,186	12/15/2021
00084D-AG-5	ABN AMRO BANK NV CORP FOREIGN	D	10/30/2018	Maturity		8,455,000	8,455,000	8,546,483	8,482,586	0	(27,586)	0	(27,586)	0	8,455,000	0	0	0	211,375	10/30/2018
00162L-CC-9	ALM LOAN FUNDING CLO 3.486% 07/15/27	D	06/26/2018	Call 100.0000		16,800,000	16,800,000	16,800,000	16,800,000	0	0	0	0	0	16,800,000	0	0	0	337,171	07/15/2027
00164M-DG-5	ALM LOAN FUNDING CLO 3.486% 04/16/27	D	05/15/2018	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	800,568	04/16/2027
00248P-AP-1	A VOCE CLO CLO 3.596% 07/15/26	D	10/15/2018	Paydown		716,532	716,532	716,532	716,532	0	0	0	0	0	716,532	0	0	0	22,466	07/15/2026
006278-AT-2	Adams Mill CLO Ltd CLO	D	10/15/2018	Paydown		1,671,308	1,671,308	1,671,308	1,671,308	0	0	0	0	0	1,671,308	0	0	0	51,387	07/15/2026
00900L-AA-2	AIMCO CLO 4.136% 01/15/28	D	01/09/2018	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	0	01/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01959E-AB-4	ALLIED WORLD ASSURANCE CORP FOREIGN	D	05/04/2018	Call 100.0000		1,499,261	1,416,000	1,555,952	1,505,476	0	(10,190)	0	(10,190)	0	1,578,547	0	(79,286)	(79,286)	120,470	11/15/2020
033287-AP-8	ANCHORAGE CAPITAL CLO LTD CLO	D	01/19/2018	Call 100.0000		33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	33,000,000	0	0	0	165,486	07/28/2026
03329P-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH CLO	D	01/19/2018	Call 100.0000		12,250,000	12,250,000	12,250,000	12,250,000	0	0	0	0	0	12,250,000	0	0	0	0	04/28/2026
03764X-AH-0	APIDOS CLO CLO 3.759% 04/17/26	D	10/16/2018	Call 100.0000		9,628,277	9,628,277	9,628,277	9,628,277	0	0	0	0	0	9,628,277	0	0	0	227,886	04/17/2026
03764X-AH-0	APIDOS CLO CLO 3.759% 04/17/26	D	07/17/2018	Paydown		5,371,723	5,371,723	5,371,723	5,371,723	0	0	0	0	0	5,371,723	0	0	0	127,140	04/17/2026
03765L-AJ-1	APIDOS CLO CLO 3.766% 01/16/27	D	07/16/2018	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	237,975	01/16/2027
04941K-AJ-8	ATLAS SENIOR LOAN FUND LTD CLO	D	05/14/2018	Call 100.0000		15,600,000	15,600,000	15,600,000	15,600,000	0	0	0	0	0	15,600,000	0	0	0	95,515	02/17/2026
04941R-AJ-3	ATLAS SENIOR LOAN FUND LTD CLO CLO	D	02/16/2018	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	83,040	10/15/2026
05253J-AC-5	AUSTRALIA AND NEW ZEALAND BANK CORP FORE	D	05/15/2018	Maturity		1,000,000	1,000,000	993,319	998,950	0	1,050	0	1,050	0	1,000,000	0	0	0	7,250	05/15/2018
05363X-AN-7	Avery Point CLO Ltd CLO	D	10/17/2018	Paydown		12,987,824	12,987,824	12,987,824	12,987,824	0	0	0	0	0	12,987,824	0	0	0	384,960	07/17/2026
05523*-AB-3	BA Holdings Senior Note	D	06/15/2018	Maturity		5,976,522	5,976,522	5,976,522	5,976,522	0	0	0	0	0	5,976,522	0	0	0	184,973	06/15/2018
05565Q-CD-8	BP CAPITAL MARKETS PLC CORP FOREIGN	D	12/14/2018	Taxable Exchange		293,929	301,000	289,648	292,530	0	1,399	0	1,399	0	293,929	0	0	0	9,059	05/10/2023
05565Q-DM-7	BP CAPITAL MARKETS PLC CORP FOREIGN	D	11/16/2018	Various		10,931,336	11,430,000	11,777,358	11,776,420	0	(29,434)	0	(29,434)	0	11,746,986	0	(815,650)	(815,650)	449,552	04/14/2027
05565Q-DM-7	BP CAPITAL MARKETS PLC CORP FOREIGN	D	12/14/2018	Taxable Exchange		8,802,729	8,570,000	8,827,059	8,826,365	0	(23,636)	0	(23,636)	0	8,802,729	0	0	0	358,740	04/14/2027
05567L-T3-1	BNP PARIBAS CORP FOREIGN	D	10/31/2018	Goldman Sachs & Co		515,900	500,000	556,274	534,397	0	(9,209)	0	(9,209)	0	525,189	0	(9,289)	(9,289)	32,431	01/15/2021
05578B-AB-2	BPCE SA CORP FOREIGN 2.500% 12/10/18	D	12/10/2018	Maturity		600,000	600,000	605,557	601,774	0	(1,774)	0	(1,774)	0	600,000	0	0	0	15,000	12/10/2018
05579T-ED-4	BNP PARIBAS SA CORP FOREIGN	D	10/31/2018	Various		6,126,174	6,200,000	6,177,118	6,187,825	0	2,569	0	2,569	0	6,190,393	0	(64,219)	(64,219)	75,156	05/21/2020
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	D	11/15/2018	Redemption 100.0000		8,800,000	8,800,000	8,806,000	8,803,860	0	(3,860)	0	(3,860)	0	8,800,000	0	0	0	247,500	11/15/2021
07131L-AJ-9	BATTALION CLO LTD CLO 3.629% 10/17/26	D	08/06/2018	Call 100.0000		37,750,000	37,750,000	37,750,000	37,750,000	0	0	0	0	0	37,750,000	0	0	0	923,450	10/17/2026
07131R-AJ-6	BATTALION CLO IV LTD CLO	D	04/23/2018	Call 100.0000		15,557,198	15,557,198	15,557,198	15,557,198	0	0	0	0	0	15,557,198	0	0	0	211,852	10/22/2025
07131R-AJ-6	BATTALION CLO IV LTD CLO	D	01/22/2018	Paydown		4,442,803	4,442,803	4,442,803	4,442,803	0	0	0	0	0	4,442,803	0	0	0	28,104	10/22/2025
07131U-AL-4	BATTALION CLO LTD BATLN_14-5A CLO	D	07/16/2018	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	226,067	04/17/2026
07131X-AL-8	BATTALION CLO LTD CLO 3.639% 10/17/26	D	07/03/2018	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	455,168	10/17/2026
08180K-AQ-3	BENEFIT STREET PARTNERS CLO LT CLO	D	04/19/2018	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	187,205	10/20/2026
099514-A@-0	Boral Limited Sr. Unsecured Notes	D	04/16/2018	Maturity		10,000,000	10,000,000	11,924,216	10,113,592	0	(113,592)	0	(113,592)	0	10,000,000	0	0	0	356,000	04/16/2018
111013-AG-3	BRITISH SKY BROADCASTING CORP FOREIGN	D	02/15/2018	Maturity		4,140,000	4,140,000	4,115,552	4,138,832	0	1,168	0	1,168	0	4,140,000	0	0	0	126,270	02/15/2018
11102A-AA-9	BRITISH TELECOM CORP FOREIGN	D	01/15/2018	Maturity		5,000,000	5,000,000	4,979,150	4,999,574	0	426	0	426	0	5,000,000	0	0	0	148,750	01/15/2018
114521-AB-3	BROOKSIDE MILL CLO LTD CLO	D	01/29/2018	Call 100.0000		34,911,063	34,911,063	34,884,270	34,896,594	0	(2,146)	0	(2,146)	0	34,894,448	0	16,614	16,614	304,371	04/17/2025
114521-AB-3	BROOKSIDE MILL CLO LTD CLO	D	01/17/2018	Paydown		4,842,948	4,842,948	4,839,232	4,840,941	0	2,007	0	2,007	0	4,842,948	0	0	0	30,982	04/17/2025
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se	D	11/05/2018	Redemption 100.0000		2,347,721	2,347,721	2,347,721	2,347,721	0	0	0	0	0	2,347,721	0	0	0	66,324	11/05/2020
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease	D	11/28/2018	Call 100.0000		11,152,986	10,806,418	10,806,418	10,806,418	0	0	0	0	0	11,152,986	0	0	0	517,018	04/01/2027
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease	D	10/01/2018	Redemption 100.0000		1,030,356	1,030,356	1,030,356	1,030,356	0	0	0	0	0	1,030,356	0	0	0	26,733	04/01/2027
14310V-AL-1	CARLYLE CLO CLO 3.866% 05/15/25	D	05/09/2018	Call 100.0000		57,500,000	57,500,000	57,500,000	57,500,000	0	0	0	0	0	57,500,000	0	0	0	594,089	05/15/2025
14315J-AL-3	CARLYLE CLO CLO 3.689% 07/20/31	D	04/11/2018	WELLS FARGO SEC LLC		22,035,200	22,000,000	21,876,800	22,090,670	0	6,810	0	6,810	0	22,097,480	0	(62,280)	(62,280)	472,862	07/20/2031
148886-AJ-3	Catamaran CLO Ltd CLO 3.982% 12/20/23	D	03/14/2018	Call 100.0000		29,868,800	29,868,800	29,868,800	29,868,800	0	0	0	0	0	29,868,800	0	0	0	0	12/20/2023
14955A-AQ-6	CAVALRY CLO IV LTD CLO	D	07/16/2018	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,473	10/15/2026
15103J-AA-0	CELEO REDES OPERACION CHILE SA CORP SINK	D	12/22/2018	Redemption 100.0000		61,168	61,168	61,606	61,601	0	(433)	0	(433)	0	61,168	0	0	0	3,181	06/22/2047
20271R-AH-3	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	D	10/31/2018	Goldman Sachs & Co		695,548	700,000	699,488	699,759	0	114	0	114	0	699,873	0	(4,325)	(4,325)	18,604	09/06/2019
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	D	10/31/2018	Goldman Sachs & Co		599,059	601,000	602,522	601,626	0	(372)	0	(372)	0	601,254	0	(2,196)	(2,196)	12,825	05/28/2019
24668P-AE-7	DELHAIZE LE LION DE LEEUW SCA CORP FOREI	D	12/06/2018	Tender (Corp Action)		2,366,728	2,130,000	2,477,978	2,473,074	0	(8,212)	0	(8,212)	0	2,571,362	0	(204,634)	(204,634)	249,831	10/01/2040
25152R-YD-9	DEUTSCHE BANK AG CORPORATE	D	02/13/2018	Maturity		7,910,000	7,910,000	7,900,587	7,909,496	0	504	0	504	0	7,910,000	0	0	0	74,156	02/13/2018
25243E-AF-0	DIAGEO CAP PLC GTD NT DIAGEO CAPITAL PLC	D	05/15/2018	Maturity		6,000,000	6,000,000	5,706,300	5,983,886	0	16,114	0	16,114	0	6,000,000	0	0	0	145,500	05/15/2018
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN	D	10/31/2018	Goldman Sachs & Co		512,720	500,000	549,883	528,210	0	(9,107)	0	(9,107)	0	519,103	0	(6,383)	(6,383)	31,315	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC CORP FOREIGN	D	11/06/2018	Morgan Stanley & Co, Inc		28,698,900	30,000,000	29,926,500	29,957,855	0	6,729	0	6,729	0	29,964,583	0	(1,265,683)	(1,265,683)	807,188	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC CORP FOREIGN	D	12/03/2018	Morgan Stanley & Co, Inc		776,474	825,000	836,870	836,144	0	(249)	0	(249)	0	835,895	0	(59,422)	(59,422)	35,254	04/29/2043
26244G-AA-3	DRYDEN CDO CLO 4.016% 08/15/28	D	08/13/2018	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	23,888	08/15/2028
26250U-AC-9	DRYDEN CDO DRYD_12-26A	D	04/16/2018	Paydown		3,086,228	3,086,228	3,086,228	3,086,228	0	0	0	0	0	3,086,228	0	0	0	39,342	07/15/2025
26829B-AA-7	ECP CLO LTD CLO 3.886% 07/15/26	D	10/17/2018	Call 100.0000		232,057	232,057	230,871	232,166	0	409	0	409	0	232,575	0	(518)	(518)	8,532	07/15/2026
26829B-AA-7	ECP CLO LTD CLO 3.886% 07/15/26	D	10/15/2018	Paydown		17,943	17,943	17,852	17,952	0	(8)	0	(8)	0	17,943	0	0	0	615	07/15/2026
26835P-AB-6	EDP FINANCE B.V. CORP FOREIGN	D	02/02/2018	Maturity		5,000,000	5,000,000	5,449,200	5,005,290	0	(5,290)	0	(5,290)	0	5,000,000	0	0	0	150,000	02/02/2018
268789-AA-2	E.ON INTERNATIONAL FINANCE B.V CORP FORE	D	04/30/2018	Maturity		8,500,000	8,500,000	9,057,090	8,524,421	0	(24,421)	0	(24,421)	0	8,500,000	0	0	0	246,500	04/30/2018
27830D-AL-4	EATON VANCE_CLO CLO 3.636% 07/15/26	D	08/06/2018	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	398,212	07/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28851Q-AA-1	ELLINGTON CLO I LTD ECLO_17-1A CLO	D	08/08/2018	Call 100.0000		57,000,000	57,000,000	57,000,000	57,000,000	0	0	0	0	0	57,000,000	0	0	0	1,941,492	07/15/2027
33842Z-AJ-7	FLAGSHIP CLO 3.686% 01/16/26	D	06/06/2018	Call 100.0000		35,585,000	35,585,000	35,585,000	35,585,000	0	0	0	0	0	35,585,000	0	0	0	754,122	01/16/2026
36319G-AP-9	Galaxy CLO Ltd CLO 3.606% 10/15/26	D	08/27/2018	Call 100.0000		26,375,000	26,375,000	26,375,000	26,375,000	0	0	0	0	0	26,375,000	0	0	0	706,209	10/15/2026
36320F-AG-8	GALAXY XVII CLO LTD CLO	D	06/29/2018	Call 100.0000		31,250,000	31,250,000	31,250,000	31,250,000	0	0	0	0	0	31,250,000	0	0	0	760,261	07/15/2026
40420X-AA-3	HKCG FINANCE LTD CORP FOREIGN	D	08/07/2018	Maturity		600,000	600,000	612,815	601,132	0	(1,132)	0	(1,132)	0	600,000	0	0	0	37,500	08/07/2018
423012-AE-3	Heineken N.V. CORP FOREIGN	D	03/26/2018	JP Morgan Securities, Inc		3,777,899	3,950,000	3,724,228	3,744,510	0	1,310	0	1,310	0	3,745,820	0	32,078	32,078	77,244	10/01/2042
423012-AG-8	Heineken N.V. CORP FOREIGN	D	03/19/2018	Citigroup Capital Markets Inc		4,073,040	4,000,000	4,072,240	4,071,158	0	(96)	0	(96)	0	4,071,062	0	1,978	1,978	83,133	03/29/2047
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	D	11/06/2018	UBS International		262,040	200,000	284,184	278,280	0	(3,041)	0	(3,041)	0	275,239	0	(13,199)	(13,199)	14,238	11/24/2033
44929F-AN-2	ICG US CLO LTD CLO 3.720% 01/25/27	D	03/26/2018	Call 100.0000		3,250,000	3,250,000	3,250,000	3,250,000	0	0	0	0	0	3,250,000	0	0	0	21,573	01/25/2027
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No	D	02/21/2018	Redemption 100.0000		1,328,571	1,328,571	1,328,571	1,328,571	0	0	0	0	0	1,328,571	0	0	0	41,518	02/21/2023
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	D	03/15/2018	Call 100.0000		9,070,745	9,070,745	9,034,497	9,056,839	0	(723)	0	(723)	0	9,056,116	0	14,629	14,629	104,314	04/25/2025
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	D	01/25/2018	Paydown		370,669	370,669	369,188	370,101	0	568	0	568	0	370,669	0	0	0	2,385	04/25/2025
44987C-AB-4	ING BANK NV CORP FOREIGN	D	03/16/2018	Maturity		4,550,000	4,550,000	4,575,435	4,553,095	0	(3,095)	0	(3,095)	0	4,550,000	0	0	0	40,950	03/16/2018
44987C-AC-2	ING BANK NV CORP FOREIGN	D	04/11/2018	Barclays Capital Inc		7,180,926	7,255,000	7,264,649	7,259,680	0	(541)	0	(541)	0	7,259,139	0	(78,212)	(78,212)	102,205	03/16/2020
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur	D	10/15/2018	Redemption 100.0000		1,134,791	1,134,791	1,134,791	1,134,791	0	0	0	0	0	1,134,791	0	0	0	42,871	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	D	10/15/2018	Redemption 100.0000		2,571,427	2,571,427	2,571,427	2,571,427	0	0	0	0	0	2,571,427	0	0	0	80,357	07/15/2023
45941Q-AB-5	International Diversified Co Senior Secu	C	11/20/2018	Redemption 100.0000		2,547,000	2,547,000	2,547,000	2,547,000	0	0	0	0	0	2,547,000	0	0	0	70,838	11/20/2022
46836Z-AA-5	JACKSON MILL CLO LTD CLO	D	05/23/2018	Call 100.0000		56,065,000	56,065,000	56,065,000	56,065,000	0	0	0	0	0	56,065,000	0	0	0	1,138,927	04/15/2027
47017Q-AB-7	Jamaica Merch Voucher Rec Ltd Sr. Secure	D	10/05/2018	Redemption 100.0000		3,944,343	3,944,343	3,944,666	3,944,541	0	(198)	0	(198)	0	3,944,343	0	0	0	131,086	07/08/2022
48273A-AE-6	KVK CLO LTD CLO 3.636% 10/15/26	D	10/04/2018	Call 100.0000		26,250,000	26,250,000	26,250,000	26,250,000	0	0	0	0	0	26,250,000	0	0	0	598,806	10/15/2026
48274L-AF-8	KVK CLO LTD CLO 3.916% 05/15/26	D	11/20/2018	Call 100.0000		26,016,273	26,016,273	26,016,273	26,016,273	0	0	0	0	0	26,016,273	0	0	0	881,865	05/15/2026
48274L-AF-8	KVK CLO LTD CLO 3.916% 05/15/26	D	11/15/2018	Paydown		37,983,727	37,983,727	37,983,727	37,983,727	0	0	0	0	0	37,983,727	0	0	0	1,086,194	05/15/2026
48274M-AM-1	KVK CLO LTD CLO 3.616% 07/15/26	D	11/14/2018	Call 100.0000		48,027,560	48,027,560	48,027,560	48,027,560	0	0	0	0	0	48,027,560	0	0	0	1,665,105	07/15/2026
48274M-AM-1	KVK CLO LTD CLO 3.616% 07/15/26	D	10/15/2018	Paydown		30,972,440	30,972,440	30,972,440	30,972,440	0	0	0	0	0	30,972,440	0	0	0	977,358	07/15/2026
53262L-AN-9	Limerock CLO CLO 3.745% 04/18/26	D	07/18/2018	Call 100.0000		54,460,511	54,460,511	54,460,511	54,460,511	0	0	0	0	0	54,460,511	0	0	0	1,285,629	04/18/2026
53262L-AN-9	Limerock CLO CLO 3.745% 04/18/26	D	04/18/2018	Paydown		8,789,489	8,789,489	8,789,489	8,789,489	0	0	0	0	0	8,789,489	0	0	0	125,601	04/18/2026
53944V-AC-3	LLOYDS BANK PLC CORP FOREIGN	D	03/16/2018	Maturity		1,300,000	1,300,000	1,299,552	1,299,935	0	65	0	65	0	1,300,000	0	0	0	11,375	03/16/2018
53944V-AE-9	LLOYDS BANK PLC CORP FOREIGN	D	10/31/2018	Goldman Sachs & Co		296,268	300,000	299,555	299,762	0	88	0	88	0	299,850	0	(3,582)	(3,582)	8,100	03/17/2020
53944V-AH-2	LLOYDS BANK PLC CORP FOREIGN	D	09/26/2018	Morgan Stanley & Co, Inc		290,076	300,000	301,097	300,882	0	(80)	0	(80)	0	300,802	0	(10,726)	(10,726)	9,158	05/14/2025
53944V-AJ-8	LLOYDS BANK PLC CORP FOREIGN	D	08/17/2018	Maturity		500,000	500,000	500,831	500,194	0	(194)	0	(194)	0	500,000	0	0	0	10,000	08/17/2018
55208J-AD-3	LYONDELLBASELL IND NV CORP FOREIGN	D	01/10/2018	Key Capital Markets		1,109,000	1,000,000	1,205,950	1,097,028	0	(778)	0	(778)	0	1,096,250	0	12,750	12,750	9,500	11/15/2021
55320R-AA-5	MARBLE_POINT CLO 3.285% 04/18/27	D	08/16/2018	Call 100.0000		34,500,000	34,500,000	34,500,000	34,500,000	0	0	0	0	0	34,500,000	0	0	0	718,604	04/18/2027
55952Y-AJ-6	MAGNETITE CLO LTD CLO 3.736% 04/15/26	D	04/23/2018	Call 100.0000		92,000,000	92,000,000	92,000,000	92,000,000	0	0	0	0	0	92,000,000	0	0	0	1,581,162	04/15/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO 3.490% 07/25/26	D	06/11/2018	Citigroup Capital Markets Inc		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	349,716	07/25/2026
55953B-AJ-5	MAGNETITE CLO LTD CLO 3.490% 07/25/26	D	10/25/2018	Paydown		5,184,849	5,184,849	5,184,849	5,184,849	0	0	0	0	0	5,184,849	0	0	0	155,176	07/25/2026
59802Q-AJ-7	MIDOCEAN CR CLO I CLO 3.886% 01/15/24	D	01/29/2018	Call 100.0000		118,500,000	118,500,000	118,500,000	118,500,000	0	0	0	0	0	118,500,000	0	0	0	1,143,019	01/15/2024
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas	D	08/13/2018	Call 100.0000		2,539,014	2,363,429	2,363,429	2,363,429	0	0	0	0	0	2,539,014	0	0	0	99,796	11/11/2023
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas	D	08/11/2018	Redemption 100.0000		230,404	230,404	230,404	230,404	0	0	0	0	0	230,404	0	0	0	6,516	11/11/2023
62431X-AL-0	MOUNTAIN VIEW CLO LTD CLO	D	06/13/2018	Call 100.0000		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	479,726	10/15/2026
62432B-AA-1	MOUNTAIN VIEW CLO LTD CLO	D	05/31/2018	Call 100.0000		1,500,000	1,500,000	1,496,115	1,503,005	0	3,872	0	3,872	0	1,506,876	0	(6,876)	(6,876)	34,002	07/15/2027
63254A-AK-4	NATIONAL AUSTRALIA BANK LIMITE CORP FORE	D	07/23/2018	Maturity		700,000	700,000	700,247	700,052	0	(52)	0	(52)	0	700,000	0	0	0	13,125	07/23/2018
63254A-AL-2	NATIONAL AUSTRALIA BANK LIMITE CORP FORE	D	10/31/2018	Goldman Sachs & Co		395,056	400,000	402,180	401,238	0	(401)	0	(401)	0	400,837	0	(5,781)	(5,781)	13,388	07/23/2020
65557C-AD-5	NORDEA BANK AB CORP FOREIGN	D	11/16/2018	RBC Capital Markets		2,869,272	2,800,000	3,139,724	3,028,129	0	(64,951)	0	(64,951)	0	2,963,178	0	(93,906)	(93,906)	183,896	01/14/2021
65557C-AP-8	NORDEA BANK AB CORP FRGN FLOATER	D	09/17/2018	Maturity		34,000,000	34,000,000	34,000,000	34,000,000	0	0	0	0	0	34,000,000	0	0	0	741,758	09/17/2018
67108B-AJ-4	OZLM FUNDING LTD CLO 3.960% 10/30/27	D	08/17/2018	Call 100.0000		60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	0	0	1,678,215	10/30/2027
67108L-AL-7	OCH ZIFF LOAN MGMT FUNDING LTD CLO	C	04/11/2018	Call 100.0000		117,750,000	117,750,000	117,750,000	117,750,000	0	0	0	0	0	117,750,000	0	0	0	1,273,971	04/17/2026
67514R-AL-2	OCEAN TRAILS CLO CLO 3.518% 08/13/25	D	11/13/2018	Paydown		20,362,273	20,362,273	20,362,273	20,362,273	0	0	0	0	0	20,362,273	0	0	0	318,355	08/13/2025
69689A-AL-4	PALLMER SQUARE CLO CLO	D	12/17/2018	Goldman Sachs & Co		3,988,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(12,000)	(12,000)	145,899	05/21/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
700162-AA-8	PARK AVENUE INSTITUTIONAL ADVI CLO	D	08/15/2018	Call 100.0000		95,300,000	95,300,000	95,052,220	95,386,590	0	273,421	0	273,421	0	95,660,011	0	(360,011)	(360,011)	1,872,092	08/23/2028
71656M-BQ-1	PETROLEOS MEXICANOS GOVT FOREIGN	D	03/28/2018	Tax Free Exchange		5,300,000	5,000,000	5,545,000	5,540,888	0	(10,962)	0	(10,962)	0	5,529,925	0	(229,925)	(229,925)	176,042	03/13/2027
718337-AC-2	PHILLIPS ELECTRONICS INC 7.7500 05/15/2	D	09/17/2018	Deutsche Bank Securities Inc		2,704,484	2,235,000	3,071,136	2,780,415	0	(46,493)	0	(46,493)	0	2,733,923	0	(29,439)	(29,439)	146,268	05/15/2025
75887F-AN-6	REGATTA IV FUNDING CLO	D	09/13/2018	Call 100.0000		45,000,000	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	0	0	1,179,768	07/25/2026
75888A-AA-4	REGATTA VII FDG LTD CLO	D	11/21/2018	Call 100.0000		29,500,000	29,500,000	29,500,000	29,500,000	0	0	0	0	0	29,500,000	0	0	0	802,405	12/20/2028
75888K-AA-2	Regatta VIII Funding Ltd CLO	D	04/11/2018	JP Morgan Securities, Inc		8,012,800	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	12,800	12,800	115,226	10/17/2030
767201-AS-5	RIO TINTO FINANCE LTD BD CORP FOREIGN	D	09/26/2018	MILLENIUM ADVISORS, LLC		501,995	500,000	476,785	481,043	0	1,608	0	1,608	0	482,651	0	19,344	19,344	14,740	06/15/2025
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN	D	04/18/2018	Call 100.0000		4,970,746	4,850,000	4,824,489	4,837,930	0	872	0	872	0	4,959,548	0	11,198	11,198	218,353	03/22/2022
780153-AJ-1	Royal Caribbean Cruises Ltd CORPORATE	D	03/15/2018	Maturity		70,000	70,000	79,100	70,389	0	(389)	0	(389)	0	70,000	0	0	0	2,538	03/15/2018
78440P-AD-0	SK TELECOM CO LTD CORP FOREIGN	D	05/01/2018	Maturity		1,030,000	1,030,000	1,040,022	1,031,972	0	(1,972)	0	(1,972)	0	1,030,000	0	0	0	10,944	05/01/2018
80283L-AF-0	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	08/24/2018	Maturity		433,000	433,000	434,360	433,398	0	(398)	0	(398)	0	433,000	0	0	0	8,660	08/24/2018
80283L-AH-6	SANTANDER UK PLC - (LT) GTD CORP FOREIGN	D	10/31/2018	Goldman Sachs & Co		397,204	400,000	404,325	402,267	0	(1,113)	0	(1,113)	0	401,154	0	(3,950)	(3,950)	10,758	09/10/2019
80349B-AG-2	SARATOGA INVT CORP CLO 13-1A CLO	D	12/03/2018	Call 100.0000		32,000,000	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	0	0	1,332,248	10/20/2025
817176-AL-4	SENECA PARK CLO LTD CLO	D	10/17/2018	Paydown		1,818,087	1,818,087	1,818,087	1,818,087	0	0	0	0	0	1,818,087	0	0	0	56,469	07/17/2026
81881V-AQ-8	SHACKLETON I CLO LTD CLO	D	05/02/2018	Call 100.0000		53,000,000	53,000,000	53,000,000	53,000,000	0	0	0	0	0	53,000,000	0	0	0	705,544	05/07/2026
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/18/2018	Merrill Lynch,Pierce,Fenner &		12,973,654	13,160,000	13,582,173	13,463,822	0	(16,315)	0	(16,315)	0	13,447,507	0	(473,852)	(473,852)	151,596	05/27/2022
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	03/16/2018	Morgan Stanley & Co, Inc		12,446,794	14,000,000	13,949,740	13,950,578	0	639	0	639	0	13,951,217	0	(1,504,423)	(1,504,423)	236,674	09/15/2046
82817R-AG-6	SILVER SPRING CLO LTD CLO	D	10/12/2018	Call 100.0000		32,350,000	32,350,000	32,350,000	32,350,000	0	0	0	0	0	32,350,000	0	0	0	750,224	10/15/2026
828428-AJ-1	SILVERMORE CLO CLO 3.786% 05/15/26	D	11/15/2018	Paydown		18,376,809	18,376,809	18,376,809	18,376,809	0	0	0	0	0	18,376,809	0	0	0	498,686	05/15/2026
830505-AR-4	SKANDINAVISKA E BANKEN CORP FOREIGN	D	01/09/2018	Key Capital Markets		15,021,150	15,000,000	15,198,300	15,131,016	0	(1,081)	0	(1,081)	0	15,129,935	0	(108,785)	(108,785)	126,875	03/15/2021
83609J-AA-7	SOUND POINT CLO I LTD CLO	D	11/20/2018	Call 100.0000		500,000	500,000	498,949	500,478	0	1,246	0	1,246	0	501,723	0	(1,723)	(1,723)	20,942	07/20/2028
865622-BC-7	SUMITOMO MITSUI BANKING CORP CORP FOREIG	D	07/19/2018	Maturity		38,065,000	38,065,000	38,195,821	38,079,937	0	(14,937)	0	(14,937)	0	38,065,000	0	0	0	951,625	07/19/2018
86960B-AJ-1	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	04/11/2018	Jefferies & Co, Inc		24,180,064	24,505,000	24,550,285	24,530,469	0	(2,272)	0	(2,272)	0	24,528,197	0	(348,133)	(348,133)	313,664	10/01/2020
87020P-AG-2	SWEDBANK AB CORP FOREIGN	D	01/09/2018	Morgan Stanley & Co, Inc		15,025,500	15,000,000	15,217,500	15,143,463	0	(1,187)	0	(1,187)	0	15,142,276	0	(116,776)	(116,776)	133,604	03/10/2021
87271L-AA-0	TEACHERS INSURANCE AND ANNUITY CLO	D	07/18/2018	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	49,252	07/20/2028
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN	D	11/08/2018	Toronto Dominion Securities		2,053,000	2,000,000	2,156,280	2,078,571	0	(17,046)	0	(17,046)	0	2,061,525	0	(8,525)	(8,525)	104,267	10/12/2021
88032Q-AC-3	TENCENT HOLDINGS LTD CORP FOREIGN	D	03/05/2018	Maturity		6,055,000	6,055,000	6,208,479	6,072,068	0	(17,068)	0	(17,068)	0	6,055,000	0	0	0	102,178	03/05/2018
88165F-AF-9	TEVA PHARM FIN CORP FOREIGN	D	11/13/2018	Goldman Sachs & Co		2,109,373	2,203,000	2,353,062	2,272,855	0	(15,111)	0	(15,111)	0	2,257,744	0	(148,372)	(148,372)	81,526	11/10/2021
88432C-AQ-9	WIND RIVER CLO LTD CLO	D	05/17/2018	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	188,823	04/18/2026
88432F-AQ-2	WIND RIVER CLO LTD CLO	D	11/20/2018	Call 100.0000		22,750,000	22,750,000	22,742,470	22,743,143	0	34,809	0	34,809	0	22,777,952	0	(27,952)	(27,952)	763,289	07/20/2027
89473L-AG-9	TREMAN PK CLO CLO 3.839% 04/20/27	D	11/20/2018	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	184,867	04/20/2027
89640P-AH-6	TRINITAS CLO I LTD CLO	D	10/15/2018	Paydown		60,460,341	60,460,341	60,460,341	60,460,341	0	0	0	0	0	60,460,341	0	0	0	1,531,077	04/15/2026
89640P-AJ-2	TRINITAS CLO I LTD CLO	D	10/15/2018	Paydown		1,550,265	1,550,265	1,550,265	1,550,265	0	0	0	0	0	1,550,265	0	0	0	35,598	04/15/2026
89852T-AA-6	TRYON PARK CLO LTD CLO	D	04/06/2018	Call 100.0000		18,603,818	18,603,818	18,564,378	18,621,447	0	4,944	0	4,944	0	18,626,391	0	(22,573)	(22,573)	117,867	07/15/2025
89852T-AA-6	TRYON PARK CLO LTD CLO	D	01/16/2018	Paydown		6,944,182	6,944,182	6,929,461	6,950,763	0	(6,580)	0	(6,580)	0	6,944,182	0	0	0	43,996	07/15/2025
902133-AN-7	Tyco Electro CORP FOREIGN	D	12/17/2018	Maturity		640,000	640,000	643,029	640,871	0	(871)	0	(871)	0	640,000	0	0	0	15,200	12/17/2018
90261X-HH-8	UBS AG STAMFORD CORP FOREIGN	D	03/26/2018	Maturity		31,000,000	31,000,000	31,052,700	31,005,293	0	(5,293)	0	(5,293)	0	31,000,000	0	0	0	279,000	03/26/2018
90275D-ER-7	UBS AG MONEY MARKET 2.141% 02/08/18	D	02/08/2018	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	223,232	02/08/2018
903870-A*-4	Ultra Electronics Holdings plc Senior No	D	07/14/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	204,500	07/14/2018
915436-AF-6	UPM-KYMMENE CORPORATION NOTES 144A	D	01/30/2018	Maturity		17,527,000	17,527,000	18,315,714	17,542,102	0	(15,102)	0	(15,102)	0	17,527,000	0	0	0	481,993	01/30/2018
92857W-AS-9	VODAFONE GROUP PLC CORP FOREIGN	D	06/18/2018	Call 100.0000		16,515,965	16,078,000	16,781,957	16,203,902	0	(39,415)	0	(39,415)	0	16,602,452	0	(86,487)	(86,487)	890,694	06/10/2019
92915P-AA-3	VOYA CLO LTD CLO 3.775% 04/18/26	D	03/29/2018	Call 100.0000		73,750,000	73,750,000	73,750,000	73,750,000	0	0	0	0	0	73,750,000	0	0	0	1,070,778	04/18/2026
939218-AU-7	WASHINGTON MILL CLO LTD CLO	D	03/29/2018	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	106,654	04/20/2026
94949L-AA-8	WELLFLEET CLO 2016-2 LTD CLO	D	10/26/2018	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	58,021	10/20/2028
951680-AJ-6	WEST CLO CLO 3.365% 07/18/26	D	10/18/2018	Paydown		7,221,725	7,221,725	7,221,725	7,221,725	0	0	0	0	0	7,221,725	0	0	0	209,699	07/18/2026
951681-AJ-4	West CLO Ltd CLO 3.760% 10/30/23	D	01/30/2018	Paydown		144,004,113	144,004,113	144,004,113	144,004,113	0	0	0	0	0	144,004,113	0	0	0	963,437	10/30/2023
95168Q-AN-0	WEST CLO LTD CLO 3.749% 11/07/25	D	11/07/2018	Paydown		26,698,865	26,698,865	26,698,865	26,698,865	0	0	0	0	0	26,698,865	0	0	0	579,258	11/07/2025
98372P-AG-3	XL GROUP LTD CORP FOREIGN	D	12/27/2018	Call 100.0000		774,044	654,000	761,750	742,873	0	(11,321)	0	(11,321)	0	851,596	0	(77,552)	(77,552)	166,601	11/15/2024
B7227*-AB-6	SCR-Sibelco NV Senior Note	B	06/01/2018	Call 100.0000		17,266,020	14,998,089	19,301,819	15,515,846	0	0	0	0	3,785,973	17,266,020	(4,303,730)	0	(4,303,730)	495,898	06/06/2022
B7894*-AB-8	Silfin NV Series B Senior Note	D	06/01/2018	Call 100.0000		21,792,608	20,950,000	20,950,000	20,950,000	0	0	0	0	0	21,792,608	0	0	0	526,194	12/16/2019
D66048-AA-9	Roto Frank AG Senior Note	B	06/04/2018	Maturity		14,321,834	14,321,834	15,158,749	14,703,251	0	0	0	0	455,497	14,321,834	(836,915)	0	(836,915)	259,225	06/04/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F1068#-AE-7	Bonduelle S.A. EURO GTD Senior Note	B	09/02/2018	Redemption 100.0000		3,531,107	3,531,107	3,854,324	3,644,309	0	0	0	0	210,015	3,531,107	(323,217)	0	(323,217)	173,112	09/02/2022
F1369#-AA-1	Bureau Veritas S.A. Series A Guaranteed	D	07/16/2018	Maturity		59,000,000	59,000,000	59,000,000	59,000,000	0	0	0	0	0	59,000,000	0	0	0	3,882,200	07/16/2018
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No	B	07/30/2018	Redemption 100.0000		8,590,623	8,590,623	10,034,557	8,808,111	0	0	0	0	1,226,446	8,590,623	(1,443,935)	0	(1,443,935)	473,140	07/30/2022
F3784#-AA-4	Bongrain S.A. Senior Note	B	11/18/2018	Redemption 100.0000		8,887,710	8,887,710	9,158,760	9,366,240	0	0	0	0	(207,480)	8,887,710	(271,050)	0	(271,050)	515,624	11/18/2018
F5754#-AB-3	LISI SA Senior Note 3.640% 10/17/23	B	10/17/2018	Redemption 100.0000		1,319,507	1,319,507	1,543,707	1,374,270	0	0	0	0	169,438	1,319,507	(224,200)	0	(224,200)	49,728	10/17/2023
F8493@-AD-1	Sodexo SENIOR NOTE 4.240% 03/29/18	D	03/29/2018	Maturity		16,815,000	16,815,000	16,815,000	16,815,000	0	0	0	0	0	16,815,000	0	0	0	356,478	03/29/2018
F8629#-AA-2	Soparind S.C.A. Senior Note	B	11/18/2018	Redemption 100.0000		4,443,855	4,443,855	4,579,380	4,683,120	0	0	0	0	(103,740)	4,443,855	(135,525)	0	(135,525)	257,812	11/18/2018
G0805#-AA-4	Aggreko Plc Senior Note	D	03/15/2018	Maturity		2,554,118	2,554,118	2,660,727	2,565,423	0	(11,305)	0	(11,305)	0	2,554,118	0	0	0	51,210	03/15/2018
G1089#-AA-9	Baxters Food Group Limited Senior Secure	D	05/25/2018	Call 100.0000		9,728,193	8,336,696	8,336,696	8,336,696	0	0	0	0	0	9,728,193	0	0	0	1,738,234	07/18/2023
G1696#-AG-1	Bunzl Finance PLC Senior Note	D	05/03/2018	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	433,500	05/03/2018
G1744#-AE-8	Cadogan Estates Ltd. GuaranteedSeries A	D	08/07/2018	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	516,000	08/07/2018
G18468-AJ-6	Capita Holdings Limited Senior Note	B	11/15/2018	Call 100.0000		2,206,803	2,132,583	2,633,211	2,226,298	0	0	0	0	406,913	2,206,803	(500,628)	0	(500,628)	116,073	07/22/2019
G18468-AK-3	Capita Holdings Limited Senior Note	D	11/15/2018	Call 100.0000		3,266,471	3,214,114	3,362,377	3,263,338	0	(19,007)	0	(19,007)	0	3,296,688	0	(30,217)	(30,217)	160,452	07/22/2019
G18468-AQ-0	Capita Holdings Limited Senior Note	B	11/15/2018	Call 100.0000		2,565,768	2,437,144	2,997,695	2,553,199	0	(2,047)	0	(2,047)	438,725	2,572,508	(545,993)	(6,740)	(552,733)	84,038	09/30/2020
G1895#-AA-3	Carco PRP Limited Secured Subordinated N	B	08/28/2018	Call 100.0000		1,515,446	1,457,159	1,367,539	1,464,083	0	3,023	0	3,023	(88,030)	1,489,600	52,238	25,846	78,084	161,252	07/29/2115
G1968#-AB-3	Cattles plc Senior Note - Series B	D	10/30/2018	Call 100.0000		97,016	97,016	0	0	0	0	0	0	0	0	0	97,016	97,016	0	12/31/2018
G1968#-AD-9	Cattles plc Senior Note	D	10/30/2018	Call 100.0000		150,907	150,907	0	0	0	0	0	0	0	0	0	150,907	150,907	0	12/31/2018
G2044@-AW-5	Compass Group Plc Sr. Unsecured Notes	D	10/01/2018	Maturity		10,000,000	10,000,000	10,503,992	10,069,459	0	(69,459)	0	(69,459)	0	10,000,000	0	0	0	331,000	10/01/2018
G2384@-AB-3	Continental DPR Finance Co Senior Secure	D	12/15/2018	Redemption 100.0000		5,142,857	5,142,857	5,142,857	5,142,857	0	0	0	0	0	5,142,857	0	0	0	160,714	06/15/2022
G2613#-AE-4	DS Smith PLC Euro Series A Senior Note	B	08/13/2018	Maturity		32,372,689	32,372,689	37,573,417	34,051,441	0	0	0	0	3,521,976	32,372,689	(5,200,728)	0	(5,200,728)	1,483,590	08/13/2018
G3041#-AD-6	The Economist Newspaper Ltd Sr. Unsecure	D	12/12/2018	Call 100.0000		5,486,962	5,150,000	5,150,000	5,150,000	0	0	0	0	0	5,486,962	0	0	0	423,623	07/07/2023
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	12/17/2018	Redemption 100.0000		17,543,982	17,543,982	17,543,982	17,543,982	0	0	0	0	0	17,543,982	0	0	0	396,505	02/17/2027
G4691#-AA-3	IMI Group Limited Senior Note	D	02/21/2018	Maturity		20,100,000	20,100,000	20,100,000	20,100,000	0	0	0	0	0	20,100,000	0	0	0	600,990	02/21/2018
G5222#-AC-4	Keller Group plc Senior Note	D	08/10/2018	Maturity		17,230,000	17,230,000	17,230,000	17,230,000	0	0	0	0	0	17,230,000	0	0	0	861,500	08/10/2018
G5312*-AA-3	Kondor Midco Limited Loan Notes	B	05/16/2018	Call 32.2406		294,206	862,422	1,067,155	0	865,205	0	0	865,205	201,950	862,200	(204,955)	(567,994)	(772,949)	94,817	03/31/2022
G5312@-AA-1	Kondor BidCo Limited Senior Note	B	05/15/2018	Call 100.0000		4,869,940	4,869,940	6,020,446	4,881,126	0	0	0	0	1,139,320	4,869,940	(1,150,506)	0	(1,150,506)	209,662	03/13/2020
G5312@-AA-1	Kondor BidCo Limited Senior Note	B	01/31/2018	Redemption 100.0000		257,276	257,276	301,864	244,738	0	0	0	0	57,125	257,276	(44,588)	0	(44,588)	5,026	03/13/2020
G5312@-AB-9	Kondor BidCo Limited Senior Note	B	05/15/2018	Call 100.0000		2,701,654	2,701,654	3,173,648	2,734,907	0	0	0	0	438,742	2,701,654	(471,994)	0	(471,994)	117,641	03/13/2020
G5312@-AB-9	Kondor BidCo Limited Senior Note	B	01/31/2018	Redemption 100.0000		173,427	173,427	193,987	167,169	0	0	0	0	26,818	173,427	(20,560)	0	(20,560)	3,435	03/13/2020
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated	B	05/15/2018	Call 100.0000		6,074,162	6,055,997	7,486,705	6,069,907	0	0	0	0	1,416,798	6,052,621	(1,434,084)	21,541	(1,412,543)	492,568	03/13/2020
G5312@-AD-5	Kondor BidCo Limited Senior Subordinated	B	05/15/2018	Call 100.0000		3,187,367	3,186,630	3,743,352	3,225,852	0	0	0	0	517,500	3,178,985	(558,368)	8,382	(549,986)	258,550	03/13/2020
G6144#-AE-3	Minova Insurance Holdings Ltd Senior Sec	D	11/05/2018	Redemption 100.0000		675,563	675,563	675,563	675,563	0	0	0	0	0	675,563	0	0	0	30,400	05/05/2023
G6378#-AA-8	Musgrave Group plc Senior Note	B	09/28/2018	Maturity		46,142,482	46,142,482	53,392,593	47,703,739	0	0	0	0	5,688,854	46,142,482	(7,250,110)	0	(7,250,110)	2,250,499	09/28/2018
G7780H-AB-2	Salvadoreno DPR Fnd Ltd Senior Secured N	D	11/15/2018	Redemption 100.0000		9,127,871	9,127,871	9,127,871	9,127,871	0	0	0	0	0	9,127,871	0	0	0	378,910	08/15/2022
G8030*-AD-2	Senior PLC Sr. Unsecured Notes	D	10/08/2018	Maturity		9,000,000	9,000,000	11,072,584	9,293,639	0	(293,639)	0	(293,639)	0	9,000,000	0	0	0	617,310	10/08/2018
G8038#-AE-8	Serco Group, plc Senior Note	D	05/09/2018	Maturity		1,852,049	1,852,049	1,845,981	1,850,897	0	1,153	0	1,153	0	1,852,049	0	0	0	45,375	05/09/2018
G8611L-AZ-3	SWIRE PACIFIC MTN FING LTD CORP FOREIGN	D	11/13/2018	Toronto Dominion Securities		1,219,224	1,200,000	1,293,600	1,267,317	0	(9,334)	0	(9,334)	0	1,257,982	0	(38,758)	(38,758)	59,400	10/09/2023
G87572-AD-8	TENCENT HOLDINGS LTD CORP FOREIGN	D	03/05/2018	Maturity		840,000	840,000	860,656	842,415	0	(2,415)	0	(2,415)	0	840,000	0	0	0	14,175	03/05/2018
G8967#-AM-5	Triton Container Intl Limited Senior Not	D	10/31/2018	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,400	10/31/2022
G9321#-AB-8	Vaillant Management Ltd. Senior Note	B	08/15/2018	Maturity		22,886,371	22,886,371	25,275,648	25,187,351	0	(743,957)	0	(743,957)	(206,675)	22,886,371	(1,350,348)	0	(1,350,348)	970,663	08/15/2018
G9523#-AB-4	Weir Group plc Senior Note	D	01/11/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	251,500	01/11/2018
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N	D	03/01/2018	PGIM, Inc.		49,897,927	52,000,000	52,000,000	52,000,000	0	0	0	0	0	52,000,000	0	(2,102,073)	(2,102,073)	724,533	03/31/2028
L4670#-AA-2	H.I.G Luxembourg Hldgs 75 Sarl Senior Se	B	06/22/2018	Call 100.0000		1,401,465	1,401,465	1,302,960	1,446,021	0	0	0	0	(143,061)	1,401,465	98,505	0	98,505	44,573	12/30/2021
L4670#-AA-2	H.I.G Luxembourg Hldgs 75 Sarl Senior Se	B	06/22/2018	Redemption 100.0000		6,928,210	6,928,210	6,429,824	7,135,797	0	0	0	0	(705,973)	6,928,210	498,386	0	498,386	216,981	12/30/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
L4670#-AB-0	H.I.G Luxembourg Hldgs 75 Sarl Secured S	B	06/22/2018	Call 100.0000		12,489,616	12,016,105	11,171,529	12,398,126	0	0	0	0	(1,226,597)	12,506,591	846,342	(16,975)	829,367	1,338,638	12/30/2022
L7272@-AA-9	Oriflame Cosmetics Global S.A. Senior No	D	07/13/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	142,200	07/13/2018
N0797#-AD-0	Attero Holding NV Senior Secured Note	B	06/14/2018	Call 100.0000		10,918,565	10,355,556	12,000,000	10,673,778	0	0	0	0	1,326,222	10,918,565	(1,644,444)	0	(1,644,444)	228,463	09/17/2021
N3070*-AA-2	Essential Capital ConsortiumBV Debt	D	12/31/2018	Redemption 100.0000		1,127,273	1,127,273	1,053,988	1,091,608	0	35,665	0	35,665	0	1,127,273	0	0	0	33,128	12/18/2019
N4282*-AG-1	Royal Friesland Campina N V Senior Note	D	08/30/2018	Redemption 100.0000		2,174,144	2,174,144	2,178,942	2,178,079	0	(3,935)	0	(3,935)	0	2,174,144	0	0	0	87,183	08/30/2027
P9365#-AA-7	Transmisora Electrica del Nort Debt in a	D	12/03/2018	PGIM, Inc.		33,255,753	33,166,091	33,166,091	33,166,091	0	0	0	0	0	33,166,091	0	89,662	89,662	1,904,397	12/31/2042
Q3973#-AA-3	GPT Funds Management Limited Senior Unse	D	08/01/2018	PGIM, Inc.		13,915,000	13,915,000	13,915,000	13,915,000	0	0	0	0	0	13,915,000	0	0	0	316,338	06/18/2029
Q3973#-AB-1	GPT Funds Management Limited Senior Unse	D	08/01/2018	PGIM, Inc.		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	129,043	06/18/2030
Q8773#-AS-5	Stockland Finance Pty Ltd Senior Note	D	06/21/2018	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	448,500	06/21/2018
Q9396#-AC-5	Victoria PWR Networks Pty Ltd Senior Not	D	06/07/2018	Maturity		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	86,275	06/07/2018
R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	D	09/30/2018	Redemption 100.0000		489,393	489,393	489,393	489,393	0	0	0	0	0	489,393	0	0	0	17,224	03/30/2032
T0296#-AA-6	AMA SpA Term Loan 5.923% 02/13/20	B	09/19/2018	Redemption 100.0000		5,066,072	5,066,072	4,938,526	5,202,826	0	0	0	0	(264,301)	5,066,072	127,547	0	127,547	249,471	02/13/2020
T0296#-AB-4	AMA SpA Senior Subordinated Note	B	09/19/2018	Call 100.0000		5,798,723	5,517,339	5,048,121	5,424,943	0	32,403	0	32,403	(275,584)	5,586,575	123,429	212,148	335,577	608,604	02/13/2022
T0440#-AA-1	Aquafil SpA Senior Unsecured	B	09/20/2018	Call 100.0000		29,854,775	29,854,775	28,529,900	30,506,415	0	0	0	0	(1,976,515)	29,854,775	1,324,875	0	1,324,875	643,070	06/23/2025
T3420#-AA-9	CRIF SpA Senior Unsecured	B	07/19/2018	Redemption 100.0000		1,391,616	1,391,616	1,354,167	1,439,012	0	0	0	0	(84,845)	1,391,616	37,449	0	37,449	31,851	07/19/2028
T4758*-AA-3	GVS S.p.A. Senior Note	D	01/09/2018	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	81,250	01/09/2024
T4968@-AA-7	Sol SpA Senior Note 4.750% 06/15/24	D	06/15/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	06/15/2024
T4968@-AB-5	Sol SpA Senior Note 4.250% 05/29/25	D	05/29/2018	Redemption 100.0000		1,330,000	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	0	0	28,263	05/29/2025
T7429@-AA-3	Piaggio SpA Senior Note	D	07/31/2018	Redemption 100.0000		3,820,364	3,820,364	3,819,900	3,820,047	0	317	0	317	0	3,820,364	0	0	0	276,976	07/31/2021
T8240#-AA-6	San Carlo Gruppo Alimentare Senior Note	B	10/09/2018	Redemption 100.0000		412,830	412,830	457,120	432,212	0	0	0	0	24,908	412,830	(44,290)	0	(44,290)	19,901	10/09/2024
T8677*-AA-2	Sogefi S.p.A Senior Note	D	06/01/2018	Redemption 100.0000		3,183,143	3,183,143	3,183,143	3,183,143	0	0	0	0	0	3,183,143	0	0	0	95,494	05/03/2023
Y4935N-AL-8	SK TELECOM CO., LTD. CORP FOREIGN	D	05/01/2018	Maturity		1,200,000	1,200,000	1,211,484	1,202,259	0	(2,259)	0	(2,259)	0	1,200,000	0	0	0	12,750	05/01/2018
460599-AA-1	INTERNATIONAL GAME TECHNOLOGY CORP FOREIGN	D	11/30/2018	Various		102,206	0	0	0	0	0	0	0	0	102,206	0	0	0	0	02/15/2020
000000-00-0	Mcb Y56 Leverage Lender LLC		11/30/2018	Write-Off		2,736,606	0	0	0	0	0	0	0	0	2,736,606	0	0	0	0	01/27/2021
92976W-BC-9	Wachovia		11/30/2018	Settlement Process		10	0	0	0	0	0	0	0	0	0	0	10	10	0	12/31/2018
B8A0LH-6J-3	Syncora - Country Wide Home Loan		11/30/2018	Settlement Process		40,408	0	0	0	0	0	0	0	0	0	0	40,408	40,408	0	06/15/2027
G1949*-AB-1	Castlegate 740 Limited	D	11/30/2018	Prudential Invst. Mgmt., Inc.		39,577	0	0	0	0	0	0	0	0	39,577	39,577	0	39,577	0	11/25/2035
G3718#-AC-0	GAP Partnership Group Ltd	D	11/30/2018	Interest Capitalization		(25,777)	0	0	0	0	0	0	0	0	(25,777)	(25,777)	0	(25,777)	0	06/02/2023
G6135#-AC-8	Milson Bidco Limited	D	11/30/2018	Prudential Invst. Mgmt., Inc.		(25,180)	0	0	0	0	0	0	0	0	(25,180)	(25,180)	0	(25,180)	0	03/13/2020
G7256*-AB-5	Principle Global Ltd	D	11/30/2018	Interest Capitalization		(2,915)	0	0	0	0	0	0	0	0	(2,915)	(2,915)	0	(2,915)	0	12/20/2023
G8879#-AB-6	TimeC 1534 Limited	D	11/30/2018	Prudential Invst. Mgmt., Inc.		16,869	0	0	0	0	0	0	0	0	16,869	16,869	0	16,869	0	11/20/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,599,396,649	9,678,108,708	9,617,805,222	9,546,786,087	2,011,868	2,772,273	11,118,271	(6,334,130)	14,615,338	9,577,650,097	(24,418,665)	21,746,539	(2,672,126)	272,443,004	XXX
055974-AA-7	BMO CAPITAL TRUST II CORP FOREIGN		03/02/2018	Various		354,902	332,126	585,495	348,382	0	(2,850)	0	(2,850)	110,614	347,184	(108,963)	7,718	(101,245)	4,204	12/31/2107
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN		11/29/2018	Various		465,967	436,799	794,661	489,905	0	(14,780)	0	(14,780)	155,549	455,624	(175,050)	10,343	(164,707)	23,841	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN		09/24/2018	Various		619,627	581,218	653,735	606,569	0	0	0	0	47,167	581,218	(72,517)	38,409	(34,108)	22,880	12/31/2108
80928F-AA-5	SCOTIABANK TIER 1 TRUST CORP FOREIGN		03/02/2018	Nesbitt Burns		57,919	54,320	86,298	59,308	0	(491)	0	(491)	13,175	57,274	(14,718)	645	(14,073)	755	06/30/2108
86680B-AA-9	SUN LIFE CAP TRUST II CORP FOREIGN		11/08/2018	Various		342,069	330,778	406,005	343,190	0	0	0	0	62,815	330,778	(75,227)	11,291	(63,936)	15,022	12/31/2108
002927-AA-9	ABBEY NATL CAP TRUST I COMPANY GUARNT	D	11/15/2018	Call 100.0000		2,396,832	1,600,000	1,753,760	1,753,760	0	0	0	0	0	2,550,592	0	(153,760)	(153,760)	922,314	12/31/2018
4899999. Subtotal - Bonds - Hybrid Securities						4,237,316	3,335,241	4,279,954	3,601,114	0	(18,121)	0	(18,121)	389,320	4,322,670	(446,475)	(85,354)	(531,829)	989,016	XXX
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		12/31/2018	Redemption 100.0000		1,073,964	1,073,964	1,073,964	1,073,964	0	0	0	0	0	1,073,964	0	0	0	75,459	09/30/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		12/01/2018	Redemption 100.0000		4,353,456	4,353,456	4,353,456	4,353,456	0	0	0	0	0	4,353,456	0	0	0	276,033	12/01/2026
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2018	Redemption 100.0000		45,062	45,062	45,062	45,062	0	0	0	0	0	45,062	0	0	0	6,693	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2018	Redemption 100.0000		1,649,301	1,649,301	1,649,301	1,649,301	0	0	0	0	0	1,649,301	0	0	0	127,013	04/30/2028
74408#-AC-3	Pru Ann Life Assurance Corp Note		12/15/2018	Maturity		43,734,177	43,734,177	43,734,177	43,734,177	0	0	0	0	0	43,734,177	0	0	0	1,136,214	12/15/2018
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/15/2018	Redemption 100.0000		6,035,394	6,035,394	6,035,394	6,035,394	0	0	0	0	0	6,035,394	0	0	0	169,352	03/15/2040
P7921#-AA-8	Prudential Chile II Spa Promissory Note	B	07/20/2018	Call 100.0000		13,683,114	13,683,114	13,203,257	14,634,621	0	0	0	0	(1,431,364)	13,683,114	479,857	0	479,857	814,967	03/07/2026
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						70,574,468	70,574,468	70,094,611	71,525,975	0	0	0	0	(1,431,364)	70,574,468	479,857	0	479,857	2,605,731	XXX
00120@-AB-9	AES US Wind Generation Holding Debt in a		12/31/2018	Redemption 100.0000		1,813,703	1,813,703	1,813,703	1,813,703	0	0	0	0	0	1,813,703	0	0	0	53,551	06/30/2021
00220*-AA-2	ASC Leasing VIII, Inc. Senior Secured		12/31/2018	Redemption 100.0000		310,555	310,555	310,555	310,555	0	0	0	0	0	310,555	0	0	0	11,854	11/25/2020
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		12/31/2018	Call 100.0000		1,630,229	1,630,229	1,630,229	1,630,229	0	0	0	0	0	1,630,229	0	0	0	108,554	09/30/2024
00857@-AD-4	Peaker Power Holdings, LLC Senior Secure		12/31/2018	Redemption 100.0000		676,931	676,931	676,931	676,931	0	0	0	0	0	676,931	0	0	0	26,765	09/30/2024
03880@-AA-5	ArcaTech Systems, LLC Senior Secured Ter		12/19/2018	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	117,384	12/19/2020
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit		08/02/2018	Call 22.5343		143,582	637,171	143,582	143,582	0	0	0	0	0	143,582	0	0	0	0	12/31/2018
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit		08/02/2018	Capital Distribution		493,589	0	493,589	493,589	0	0	0	0	0	493,589	0	0	0	0	12/31/2018
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2018	Call 100.0000		141,385	141,385	141,385	141,385	0	0	0	0	0	141,385	0	0	0	6,973	10/08/2025
07387#-AC-8	Bear Swamp Finance Ltd Prtnshp Senior Se		12/31/2018	Redemption 100.0000		97,949	97,949	97,949	97,949	0	0	0	0	0	97,949	0	0	0	1,186	10/08/2025
08516*-AC-4	Berlin Station LLC Term		10/31/2018	Call 100.0000		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	15,657	09/30/2022
08516*-AC-4	Berlin Station LLC Term		10/31/2018	Redemption 100.0000		725,000	725,000	725,000	725,000	0	0	0	0	0	725,000	0	0	0	25,972	09/30/2022
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BK LN		11/06/2018	Redemption 100.0000		531,874	531,874	532,473	532,046	0	(172)	0	(172)	0	531,874	0	0	0	139,068	01/27/2021
12682#-AB-2	CV Project Entity, LLC Debt in a Project		12/31/2018	Redemption 100.0000		23,239	23,239	23,239	23,239	0	0	0	0	0	23,239	0	0	0	532	01/15/2020
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		10/01/2018	Call 100.0000		633,229	633,229	633,229	633,229	0	0	0	0	0	633,229	0	0	0	19,752	06/30/2023
12696*-AC-8	Cyrq Power Systems, LLC Debt in a Projec		12/31/2018	Redemption 100.0000		535,770	535,770	535,770	535,770	0	0	0	0	0	535,770	0	0	0	25,020	06/30/2023
20047#-AA-7	Comm-Works Invt Hldg Co, LLC Senior Secu		12/17/2018	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	5,522	06/15/2020
20047#-AB-5	Comm-Works Invt Hldg Co, LLC Sr. Secured		12/31/2018	Call 100.0000		2,673,000	2,673,000	2,673,000	2,673,000	0	0	0	0	0	2,673,000	0	0	0	116,458	06/15/2020
228047-A*-7	Crowley Holdings, Inc. Sr. Secured		10/15/2018	Redemption 100.0000		1,548,000	1,548,000	1,548,000	1,548,000	0	0	0	0	0	1,548,000	0	0	0	49,129	10/14/2020
26972@-AA-5	Eagle Op Corp/Stagnito Hldgs Term A		12/31/2018	Redemption 100.0000		1,576,771	1,576,771	1,576,771	1,576,771	0	0	0	0	0	1,576,771	0	0	0	55,476	02/16/2021
26972@-AC-1	Eagle Op Corp/Stagnito Hldgs Term B		12/31/2018	Redemption 100.0000		389,738	389,738	389,738	389,738	0	0	0	0	0	389,738	0	0	0	8,720	02/16/2021
27933@-AA-1	EducationDynamics, LLC Senior Secured Te		12/31/2018	Redemption 100.0000		562,050	562,050	562,050	562,050	0	0	0	0	0	562,050	0	0	0	24,914	11/30/2020
27933@-AB-9	EducationDynamics, LLC Senior Secured Re		12/31/2018	Call 100.0000		652,400	652,400	652,400	652,400	0	0	0	0	0	652,400	0	0	0	39,243	11/30/2020
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		05/31/2018	Call 100.0000		213,958	213,958	213,958	213,958	0	0	0	0	0	213,958	0	0	0	3,703	09/22/2021
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		12/31/2018	Redemption 100.0000		958,361	958,361	958,361	958,361	0	0	0	0	0	958,361	0	0	0	37,083	09/22/2021
50012@-AA-7	Kodiak Gas Services, LLC Senior Secured		11/30/2018	Call 100.0000		7,436,619	7,436,619	7,436,619	7,436,619	0	0	0	0	0	7,436,619	0	0	0	133,292	07/19/2022
50077#-AB-5	Krayn Wind LLC Term 0.462% 12/31/19		06/28/2018	Redemption 100.0000		400,233	400,233	400,233	400,233	0	0	0	0	0	400,233	0	0	0	9,482	12/31/2019
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		06/29/2018	Call 100.0000		149,959	149,959	149,959	149,959	0	0	0	0	0	149,959	0	0	0	5,334	03/31/2022
55338*-AC-1	M-Co Merger Sub, LLC Senior Secured Term		12/31/2018	Redemption 100.0000		206,368	206,368	206,368	206,368	0	0	0	0	0	206,368	0	0	0	10,575	03/31/2022

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	NIELSEN FINANCE LLC NIELSEN FIN LLC		10/09/2018	Redemption 100.0000		32,742	32,742	32,815	32,790	0	(48)	0	(48)	0	32,742	0	0	0	95,351	10/04/2023
71360#-AA-9	PERC Holdings 2 LLC Senior Secured Term		12/31/2018	Call 100.0000		642,585	642,585	642,585	642,585	0	0	0	0	0	642,585	0	0	0	38,819	12/16/2021
71360#-AA-9	PERC Holdings 2 LLC Senior Secured Term		03/29/2018	Redemption 100.0000		259,232	259,232	259,232	259,232	0	0	0	0	0	259,232	0	0	0	4,176	12/16/2021
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu		10/10/2018	Redemption 100.0000		458,500	458,500	458,500	458,500	0	0	0	0	0	458,500	0	0	0	19,607	07/10/2019
73935@-AA-3	The Power-Sonic Corporation Senior Secur		11/21/2018	Redemption 100.0000		715,750	715,750	715,750	715,750	0	0	0	0	0	715,750	0	0	0	29,844	11/21/2022
73938@-AA-0	Poydras Gaming, LLC Senior Secured Term		12/28/2018	Redemption 100.0000		313,056	313,056	313,056	313,056	0	0	0	0	0	313,056	0	0	0	14,095	12/28/2022
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		09/28/2018	Redemption 100.0000		1,244,826	1,244,826	1,244,826	1,244,826	0	0	0	0	0	1,244,826	0	0	0	29,852	05/29/2026
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		12/31/2018	Redemption 100.0000		941,508	941,508	941,508	941,508	0	0	0	0	0	941,508	0	0	0	36,660	06/30/2023
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		12/31/2018	Call 100.0000		147,000	147,000	147,000	147,000	0	0	0	0	0	147,000	0	0	0	10,682	12/31/2020
78414*-AD-8	SCMC Intermediate Holdings LLC Term Loan		10/01/2018	Redemption 100.0000		441,000	441,000	441,000	441,000	0	0	0	0	0	441,000	0	0	0	15,601	12/31/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		12/31/2018	Redemption 100.0000		1,880,049	1,880,049	1,880,049	1,880,049	0	0	0	0	0	1,880,049	0	0	0	78,320	04/16/2020
78417@-AB-7	S4T Holdings Corp. Senior Secured Term L		12/31/2018	Redemption 100.0000		132,812	132,812	132,812	132,812	0	0	0	0	0	132,812	0	0	0	6,711	04/16/2020
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		08/31/2018	Call 100.0000		10,156,518	10,156,518	10,156,518	10,156,518	0	0	0	0	0	10,156,518	0	0	0	286,404	04/16/2020
87218@-AE-3	TA-High Desert, LLC Senior Secured Term		12/31/2018	Redemption 100.0000		939,074	939,074	939,074	939,074	0	0	0	0	0	939,074	0	0	0	34,460	03/31/2023
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		09/25/2018	Call 100.0000		577,500	577,500	577,500	577,500	0	0	0	0	0	577,500	0	0	0	20,838	06/03/2021
89840*-AB-3	Tunnel Hill Partners, LP Term Loan A		11/01/2018	Redemption 100.0000		618,750	618,750	618,750	618,750	0	0	0	0	0	618,750	0	0	0	19,725	06/03/2021
91751#-AB-2	Utah Red Hills Renwbl Prk LLC Senior Sec		12/31/2018	Redemption 100.0000		1,297,041	1,297,041	1,297,041	1,297,041	0	0	0	0	0	1,297,041	0	0	0	35,647	09/30/2023
95248@-AA-8	West Deptford Enrgy Hldgs, LLC Senior Se		12/31/2018	Call 100.0000		1,178,608	1,178,608	1,178,608	1,178,608	0	0	0	0	0	1,178,608	0	0	0	47,600	01/14/2022
C7467#-AC-8	Prairie Providt Res Canada Ltd Senior Se	A	12/31/2018	Call 100.0000		1,777,500	1,777,500	1,777,500	1,777,500	0	0	0	0	0	1,777,500	0	0	0	95,721	10/31/2020
G1797#-AD-6	Camira Hldgs Ltd Senior Secured Term Loa	B	10/24/2018	Redemption 100.0000		1,210,581	1,210,581	1,150,132	1,207,412	0	0	0	0	(57,280)	1,210,581	60,449	0	60,449	42,320	05/05/2023
G1949*-AA-3	Castlegate 740 Limited Sr. Secured Note	B	12/03/2018	Redemption 100.0000		1,330,766	1,330,766	1,553,432	1,367,123	0	0	0	0	186,309	1,330,766	(222,666)	0	(222,666)	54,285	09/02/2020
G3718#-AA-4	The Gap Partnership Bidco Ltd Senior Sec	B	12/03/2018	Redemption 100.0000		580,518	580,518	635,647	601,655	0	0	0	0	33,992	580,518	(55,130)	0	(55,130)	24,103	06/03/2022
G4214*-AA-5	HH Global Group Limited Senior Secured T	B	12/10/2018	Redemption 100.0000		291,271	291,271	297,285	308,422	0	0	0	0	(11,138)	291,271	(6,013)	0	(6,013)	15,343	09/08/2023
G4214*-AB-3	HH Global Group Limited Senior Secured T	D	12/10/2018	Redemption 100.0000		206,250	206,250	206,250	206,250	0	0	0	0	0	206,250	0	0	0	12,304	09/08/2023
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2018	Call 100.0000		16	16	16	16	0	0	0	0	0	16	0	0	0	1	12/22/2022
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/30/2018	Redemption 100.0000		94	94	94	94	0	0	0	0	0	94	0	0	0	1	12/22/2022
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2018	Call 100.0000		45	45	45	45	0	0	0	0	0	45	0	0	0	2	12/22/2022
G5338#-AA-9	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/30/2018	Redemption 100.0000		270	270	270	270	0	0	0	0	0	270	0	0	0	4	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2018	Call 100.0000		842,673	842,673	842,673	842,673	0	0	0	0	0	842,673	0	0	0	27,283	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/30/2018	Redemption 100.0000		54,083	54,083	54,083	54,083	0	0	0	0	0	54,083	0	0	0	741	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	12/31/2018	Call 100.0000		65,825	65,825	65,825	65,825	0	0	0	0	0	65,825	0	0	0	2,214	12/22/2022
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	03/30/2018	Redemption 100.0000		18,908	18,908	18,908	18,908	0	0	0	0	0	18,908	0	0	0	259	12/22/2022
G6135#-AB-0	Milson Bidco Limited Term Loan A	B	11/23/2018	Redemption 100.0000		1,828,825	1,828,825	1,707,705	1,873,559	0	0	0	0	(165,854)	1,828,825	121,120	0	121,120	90,776	11/22/2022
G6144#-AD-5	Minova Insurance Holdings Ltd Senior Sec	D	11/05/2018	Redemption 100.0000		735,375	735,375	735,375	735,375	0	0	0	0	0	735,375	0	0	0	32,484	05/05/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G7256*-AA-7	Principle Global Ltd Senior Secured Term	B	12/20/2018	Redemption 100.0000		427,063	427,063	417,160	457,230	0	0	0	0	(40,070)	427,063	9,903	0	9,903	25,784	12/20/2022
G7256*-AA-7	Principle Global Ltd Tranche C Senior Se	B	12/20/2018	Redemption 100.0000		126,350	126,350	126,590	135,275	0	0	0	0	(8,685)	126,350	(240)	0	(240)	7,629	12/20/2022
G8286#-AA-5	Hamsard 3429 Limited Term Loan A	B	11/30/2018	Redemption 100.0000		1,904,321	1,904,321	1,828,592	1,978,397	0	0	0	0	(149,805)	1,904,321	75,729	0	75,729	84,010	03/24/2023
G87598-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	09/17/2018	Call 100.0000		163,016	163,016	145,711	153,880	0	6,617	0	6,617	0	160,497	0	2,519	2,519	10,813	06/15/2021
G87598-AA-5	Tensator Holdings Ltd Senior Secured Ter	D	12/17/2018	Redemption 100.0000		229,373	229,373	205,024	216,518	0	12,855	0	12,855	0	229,373	0	0	0	12,388	06/15/2021
G87598-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	09/17/2018	Call 100.0000		163,252	163,252	139,862	149,201	0	9,854	0	9,854	6,610	154,430	(11,236)	8,822	(2,414)	10,168	06/15/2021
G87598-AB-3	Tensator Holdings Ltd Senior Secured Ter	B	12/17/2018	Redemption 100.0000		171,053	171,053	145,848	155,587	0	20,145	0	20,145	6,893	171,053	(11,572)	0	(11,572)	8,738	06/15/2021
G87598-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	09/17/2018	Call 100.0000		162,112	162,112	166,618	154,990	0	8,321	0	8,321	23,264	157,728	(28,847)	4,385	(24,462)	10,033	06/15/2021
G87598-AC-1	Tensator Holdings Ltd Senior Secured Ter	B	12/17/2018	Redemption 100.0000		102,893	102,893	104,908	97,586	0	8,505	0	8,505	14,648	102,893	(17,846)	0	(17,846)	5,191	06/15/2021
G87598-AD-9	Tensator Holdings Ltd Senior Secured Rev	D	03/28/2018	Call 100.0000		900,000	900,000	837,220	866,620	0	3,432	0	3,432	0	870,052	0	29,948	29,948	18,707	06/15/2021
8299999. Subtotal - Bonds - Bank Loans						62,578,476	62,578,476	62,449,488	62,710,757	0	69,509	0	69,509	(161,116)	62,532,803	(86,349)	45,674	(40,675)	2,466,893	XXX
8399997. Total - Bonds - Part 4						11,138,703,787	11,279,149,284	10,967,825,042	11,101,456,945	2,011,868	9,481,774	11,170,612	323,030	14,593,302	11,141,799,656	(23,262,556)	(3,095,885)	(26,358,441)	302,619,580	XXX
8399998. Total - Bonds - Part 5						2,856,072,522	2,874,418,398	2,877,218,464	0	0	(368,616)	0	(368,616)	0	2,876,823,308	(26,533)	(20,750,794)	(20,777,327)	22,629,899	XXX
8399999. Total - Bonds						13,994,776,309	14,153,567,682	13,845,043,506	11,101,456,945	2,011,868	9,113,158	11,170,612	(45,586)	14,593,302	14,018,622,964	(23,289,089)	(23,846,679)	(47,135,768)	325,249,479	XXX
G37188-AA-6	GAP Partnership Group Ltd	D	11/30/2018	Interest Capitalization	0.000	(52,490)	0.00	0	0	0	0	0	0	0	(52,490)	(52,490)	0	(52,490)	0	
G1797#-AC-8	Camira Hldgs Ltd.	D	11/30/2018	Interest Capitalization	0.000	41,474	0.00	0	0	0	0	0	0	0	41,474	41,474	0	41,474	0	
G8879#-AA-8	TimeC 1534 Limited	D	11/30/2018	Interest Capitalization	0.000	28,951	0.00	0	0	0	0	0	0	0	28,951	30,681	0	30,681	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						17,935	XXX	0	0	0	0	0	0	0	17,935	19,665	0	19,665	0	XXX
8999997. Total - Preferred Stocks - Part 4						17,935	XXX	0	0	0	0	0	0	0	17,935	19,665	0	19,665	0	XXX
8999998. Total - Preferred Stocks - Part 5						9,999,997	XXX	9,999,997	0	0	0	0	0	0	9,999,997	0	0	0	0	XXX
8999999. Total - Preferred Stocks						10,017,932	XXX	9,999,997	0	0	0	0	0	0	10,017,932	19,665	0	19,665	0	XXX
31339#-11-1	Federal Home Loan Bank of NY Class B Com		12/10/2018	Direct	195,750.000	19,575,000		19,575,000	19,575,000	0	0	0	0	0	19,575,000	0	0	0	606,578	
88642R-10-9	Tidewater, Inc. New Common Units		11/19/2018	Direct	611,927.070	18,458,208		15,298,177	14,931,020	367,156	0	0	367,156	0	15,298,177	0	3,160,031	3,160,031	0	
000000-00-0	Shanghai Fosun Pharm. Group Co Common St	B	11/02/2018	Direct	21,680,670.000	102,605,442		33,010,559	139,087,102	(106,360,725)	0	0	(106,360,725)	284,183	32,617,346	(393,214)	69,988,096	69,594,882	561,241	
G5312#-10-1	Kondor Holdco Limited Common Equity Purc	B	05/15/2018	Direct	259.000	3		432	236,259	(235,908)	0	0	(235,908)	82	350	(83)	(346)	(429)	0	
Y1477U-11-6	China Everbright Bank Co Ltd Common Shar	B	01/12/2018	Direct	27,673,000.000	13,270,338		13,094,451	12,920,887	70,799	0	0	70,799	102,765	12,983,962	(110,490)	286,377	175,887	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						153,908,991	XXX	80,978,619	186,750,268	(106,158,678)	0	0	(106,158,678)	387,030	80,474,835	(503,787)	73,434,158	72,930,371	1,167,819	XXX
000000-00-0	Flor-Ag Corporation		12/31/2018	PGIM, Inc.	0.000	1,235,450		0	0	1,235,450	0	0	1,235,450	0	1,235,450	0	0	0	9,777	
000000-00-0	Prudential Arizona Reinsurance Term Company		12/31/2018	PGIM, Inc.	0.000	15,000,000		0	0	15,000,000	0	0	15,000,000	0	15,000,000	0	0	0	0	
000000-00-0	Prudential Arizona Reinsurance Captive Company		12/31/2018	PGIM, Inc.	0.000	225,000,000		0	0	225,000,000	0	0	225,000,000	0	225,000,000	0	0	0	0	
000000-00-0	Dryden Arizona Reinsurance Term Company		12/31/2018	PGIM, Inc.	0.000	45,000,000		0	0	45,000,000	0	0	45,000,000	0	45,000,000	0	0	0	0	
000000-00-0	Rock Kensington		12/31/2018	PGIM, Inc.	0.000	360,774		0	360,774	0	0	0	0	0	360,774	0	0	0	0	
000000-00-0	ROCK UK II REAL ESTATE SARL (EALING)		12/31/2018	PGIM, Inc.	0.000	181,927		0	181,927	0	0	0	0	0	181,927	0	0	0	0	
000000-00-0	Rock Harman House SARL		12/31/2018	PGIM, Inc.	0.000	42,360,434		0	32,637,048	14,206,040	0	0	14,206,040	0	46,843,088	0	(4,482,654)	(4,482,654)	1,121,556	
000000-00-0	Prudential Mortgage SKP Ventures LLC		12/31/2018	PGIM, Inc.	0.000	110,000		0	0	110,000	0	0	110,000	0	110,000	0	0	0	0	
000000-00-0	Prudential Customer Solutions LLC		12/31/2018	PGIM, Inc.	0.000	531,000		0	0	531,000	0	0	531,000	0	531,000	0	0	0	0	
000000-00-0	PGIM Ref Europe LP		12/31/2018	PGIM, Inc.	0.000	1,192		0	1,192	0	0	0	0	0	1,192	0	0	0	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						329,780,777	XXX	0	33,180,941	301,082,490	0	0	301,082,490	0	334,263,431	0	(4,482,654)	(4,482,654)	1,131,333	XXX
00771J-67-5	AST WELLINGTON MGMT REAL TOTAL RET		12/06/2018	Prudential Mutual Fund Service	85,227.270	750,000		773,864	784,943	(11,080)	0	0	(11,080)	0	773,864	0	(23,864)	(23,864)	0	
00771J-69-1	AST NEUBERGER BERMAN LONG-SHORT PO		12/06/2018	Prudential Mutual Fund Service	68,618.480	750,000		678,637	767,841	(89,204)	0	0	(89,204)	0	678,637	0	71,363	71,363	0	
00771J-80-8	AST FT K2 GLOBAL ABSOLUTE RETURN P		12/06/2018	Prudential Mutual Fund Service	56,888.460	561,489		522,236	586,520	(64,284)	0	0	(64,284)	0	522,236	0	39,253	39,253	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9299999. Subtotal - Common Stocks - Mutual Funds						2,061,489	XXX	1,974,737	2,139,304	(164,568)	0	0	(164,568)	0	1,974,737	0	86,752	86,752	0	XXX
9799997. Total - Common Stocks - Part 4						485,751,257	XXX	82,953,356	222,070,513	194,759,244	0	0	194,759,244	387,030	416,713,003	(503,787)	69,038,256	68,534,469	2,299,152	XXX
9799998. Total - Common Stocks - Part 5						49,964,189	XXX	49,626,615	0	0	0	0	0	0	49,626,615	0	337,576	337,576	206	XXX
9799999. Total - Common Stocks						535,715,446	XXX	132,579,971	222,070,513	194,759,244	0	0	194,759,244	387,030	466,339,618	(503,787)	69,375,832	68,872,045	2,299,358	XXX
9899999. Total - Preferred and Common Stocks						545,733,378	XXX	142,579,968	222,070,513	194,759,244	0	0	194,759,244	387,030	476,357,550	(484,122)	69,375,832	68,891,710	2,299,358	XXX
9999999 - Totals						14,540,509,687	XXX	13,987,623,474	11,323,527,458	196,771,112	9,113,158	11,170,612	194,713,658	14,980,332	14,494,980,514	(23,773,210)	45,529,152	21,755,942	327,548,837	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SD-1	UNITED STATES TREASURY TREASURY		08/27/2018	Barclays Capital Inc	09/20/2018	Various	425,000,000	425,796,875	419,385,336	425,794,187	0	(2,688)	0	(2,688)	0	0	(6,408,851)	(6,408,851)	830,250	450,408
912828-3V-0	UNITED STATES TREASURY TREASURY		02/16/2018	Various	03/01/2018	Various	101,500,000	99,490,789	99,695,530	99,497,293	0	6,504	0	6,504	0	0	198,237	198,237	199,046	133,177
912828-4B-3	UNITED STATES TREASURY TREASURY		03/27/2018	Citigroup Capital Markets Inc	09/25/2018	Various	500,000,000	499,355,469	495,995,016	499,414,915	0	59,446	0	59,446	0	0	(3,419,899)	(3,419,899)	4,037,552	419,497
912828-4C-1	UNITED STATES TREASURY TREASURY		03/27/2018	Goldman Sachs & Co	05/30/2018	Various	500,200,000	499,770,141	498,228,367	499,795,657	0	25,516	0	25,516	0	0	(1,567,290)	(1,567,290)	1,774,230	61,500
912828-4K-3	UNITED STATES TREASURY TREASURY		05/17/2018	Citigroup Capital Markets Inc	08/22/2018	Barclays Capital Inc	18,900,000	18,902,495	18,904,023	18,902,134	0	(360)	0	(360)	0	0	1,888	1,888	119,019	17,837
912828-4V-9	UNITED STATES TREASURY TREASURY		08/29/2018	Various	09/25/2018	Various	350,000,000	350,312,500	346,436,668	350,309,969	0	(2,531)	0	(2,531)	0	0	(3,873,301)	(3,873,301)	859,781	378,906
912828-5A-4	UNITED STATES TREASURY TREASURY		12/03/2018	Various	12/19/2018	Various	26,430,000	26,368,404	26,440,014	26,368,939	0	535	0	535	0	0	71,075	71,075	177,077	156,753
912828-5B-2	UNITED STATES TREASURY TREASURY		10/31/2018	WELLS FARGO SEC LLC	11/06/2018	Barclays Capital Inc	25,100,000	25,048,035	25,016,660	25,048,355	0	320	0	320	0	0	(31,695)	(31,695)	72,059	62,578
912828-Y5-3	UNITED STATES TREASURY TREASURY		10/12/2018	JP Morgan Securities, Inc	12/04/2018	Various	234,630,000	234,672,723	234,674,789	234,671,717	0	(1,005)	0	(1,005)	0	0	3,072	3,072	1,336,226	1,063,827
0599999. Subtotal - Bonds - U.S. Governments							2,181,760,000	2,179,717,431	2,164,776,403	2,179,803,166	0	85,737	0	85,737	0	0	(15,026,764)	(15,026,764)	9,405,240	2,744,483
135087-D3-5	CANADIAN GOVERNMENT GOVT FOREIGN		03/02/2018	National Bank Of Canada	08/29/2018	Scotia Capital Inc	204,617	223,162	223,659	221,863	0	(189)	0	(189)	0	(1,110)	1,796	686	4,185	1,472
135087-F8-2	CANADIAN GOVERNMENT DISCOUNT NOTE		06/04/2018	Various	10/19/2018	Various	443,114	403,795	394,118	400,488	0	2,514	0	2,514	0	(5,821)	(6,370)	(12,191)	3,521	1,039
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		03/02/2018	Nesbitt Burns	08/29/2018	Various	367,026	476,033	472,243	472,844	0	(158)	0	(158)	0	(3,031)	(602)	(3,633)	4,457	3,846
89119Z-AG-8	TORONTO HYDRO CORP CORP FOREIGN		05/29/2018	Nesbitt Burns	08/29/2018	Wood Gundy Inc	46,328	50,002	50,146	50,209	0	(24)	0	(24)	0	232	(63)	169	860	392
21987B-AW-8	CODELCO INC GOVT FOREIGN	D	01/03/2018	UBS International	11/13/2018	Goldman Sachs & Co	700,000	700,658	651,875	700,581	0	(77)	0	(77)	0	0	(48,706)	(48,706)	32,706	10,855
29446M-AB-8	EQUINOR ASA GOVT FOREIGN	D	09/05/2018	Merrill Lynch,Pierce,Fenner &	11/14/2018	Barclays Capital Inc	1,000,000	998,340	970,080	998,327	0	(13)	0	(13)	0	0	(28,247)	(28,247)	6,646	0
455780-CA-2	REPUBLIC OF INDONESIA GOVT FOREIGN	D	01/12/2018	Deutsche Bank Securities Inc	02/13/2018	Nomura Securities Intl	2,025,000	2,081,700	1,997,156	2,081,267	0	(433)	0	(433)	0	0	(84,110)	(84,110)	44,828	38,765
46513Y-JH-2	ISRAEL (STATE OF) GOVT FOREIGN	D	01/10/2018	Citigroup Capital Markets Inc	11/13/2018	Merrill Lynch,Pierce,Fenner &	200,000	198,582	190,350	198,676	0	94	0	94	0	0	(8,326)	(8,326)	5,381	0
59284M-AB-0	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	04/17/2018	Various	12/24/2018	Tender (Corp Action)	3,602,000	3,316,908	3,421,900	3,319,382	0	2,475	0	2,475	0	0	102,518	102,518	227,827	90,019
59284M-AD-6	MEXICO CITY AIRPORT TRUST GOVT FOREIGN	D	04/04/2018	Goldman Sachs & Co	12/24/2018	Tender (Corp Action)	1,999,000	1,819,090	1,899,050	1,820,770	0	1,680	0	1,680	0	0	78,280	78,280	98,951	20,157
71654Q-CH-3	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	06/18/2018	Morgan Stanley & Co, Inc	12/21/2018	Tax Free Exchange	250,000	229,675	229,675	230,453	0	778	0	778	0	0	(778)	(778)	11,480	4,756
71654Q-CJ-9	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	05/30/2018	Various	12/21/2018	Tax Free Exchange	13,000,000	12,036,000	12,036,000	12,041,920	0	5,920	0	5,920	0	0	(5,920)	(5,920)	708,554	248,179
71654Q-CM-2	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	D	11/14/2018	BPN Paribas Securities	12/21/2018	Tax Free Exchange	300,000	279,900	279,900	280,011	0	111	0	111	0	0	(111)	(111)	3,142	1,246
71656L-BQ-3	PETROLEOS MEXICANOS GOVT FOREIGN	D	01/23/2018	BPN Paribas Securities	03/28/2018	Tax Free Exchange	250,000	272,188	265,000	271,866	0	(321)	0	(321)	0	0	(6,866)	(6,866)	8,802	5,958
71656L-BS-9	PETROLEOS MEXICANOS GOVT FOREIGN	D	02/09/2018	Goldman Sachs & Co	03/28/2018	Tax Free Exchange	1,000,000	1,067,500	1,060,000	1,066,798	0	(702)	0	(702)	0	0	(6,798)	(6,798)	35,208	26,975
71656L-BT-7	PETROLEOS MEXICANOS GOVT FOREIGN	D	01/22/2018	PGIM, Inc.	03/28/2018	Tax Free Exchange	250,000	258,975	250,313	258,981	0	6	0	6	0	0	(8,668)	(8,668)	8,766	5,719
857006-AG-5	STATE GRID OVERSEAS INVESTMENT GOVT FORE	D	01/29/2018	UBS International	11/13/2018	UBS International	900,000	901,001	845,100	900,922	0	(79)	0	(79)	0	0	(55,822)	(55,822)	32,463	5,824
1099999. Subtotal - Bonds - All Other Governments							26,537,086	25,313,509	25,236,565	25,315,358	0	11,582	0	11,582	0	(9,730)	(78,793)	(88,523)	1,237,777	465,202
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		06/01/2018	PGIM, Inc.	11/01/2018	Redemption 100.0000	120,000	120,086	120,000	120,000	0	(86)	0	(86)	0	0	0	0	2,025	450
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							120,000	120,086	120,000	120,000	0	(86)	0	(86)	0	0	0	0	2,025	450
35563C-AA-6	FMMH BONDS RESEC TRUST_15-R1		10/16/2018	HUNT FINANCIAL SECURITIES	12/25/2018	Paydown	675,815	718,221	675,815	675,815	0	(42,406)	0	(42,406)	0	0	0	0	9,927	6,025
35563C-AS-7	FMMH BONDS RESEC TRUST_15-R1 CMO		11/16/2018	BREAN MURRAY CARRET &	12/25/2018	Paydown	264,413	270,166	264,413	264,413	0	(5,753)	0	(5,753)	0	0	0	0	1,358	1,563
45204E-A3-2	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		01/24/2018	Citigroup Capital Markets Inc	03/20/2018	JP Morgan Securities, Inc	4,000,000	4,163,480	4,051,720	4,162,924	0	(556)	0	(556)	0	0	(111,204)	(111,204)	41,333	17,778
3199999. Subtotal - Bonds - U.S. Special Revenues							4,940,228	5,151,867	4,991,948	5,103,152	0	(48,715)	0	(48,715)	0	0	(111,204)	(111,204)	52,618	25,366
001910-AA-5	Amzn (Oklahoma City) CTL CTL		05/25/2018	Direct	08/01/2018	PICA SA Raytheon	1,088,888	1,088,888	1,088,888	1,088,888	0	0	0	0	0	0	0	0	8,450	0
00193*-AA-5	Two SPE aff w\ST Eqty Fund LLC CTL		06/08/2018	Direct	08/01/2018	PICA SA Raytheon	1,138,553	1,138,553	1,138,553	1,138,553	0	0	0	0	0	0	0	0	7,229	0
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		05/25/2018	Interest Capitalization	12/26/2018	Paydown	15	15	17	15	0	0	0	0	0	0	0	0	2	0
004528-AA-9	AM LLC Senior Secured Revolver		04/30/2018	Direct	07/30/2018	Call 100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	28,406	0
01449*-AJ-6	Alexander & Baldwin, LLC Senior Unsecure		04/18/2018	Direct	08/01/2018	PICA SA Raytheon	486,667	486,667	486,667	486,667	0	0	0	0	0	0	0	0	6,489	0
01449*-AK-3	Alexander & Baldwin, LLC Senior Unsecure		04/18/2018	Direct	08/01/2018	PICA SA Raytheon	1,679,000	1,679,000	1,679,000	1,679,000	0	0	0	0	0	0	0	0	23,106	0
01449*-AL-1	Alexander & Baldwin, LLC Senior Unsecure		04/18/2018	Direct	08/01/2018	PICA SA Raytheon	876,000	876,000	876,000	876,000	0	0	0	0	0	0	0	0	12,256	0
036752-AD-5	ANTHEM INC CORPORATE 4.375% 12/01/47		01/12/2018	Goldman Sachs & Co	03/19/2018	Barclays Capital Inc	2,000,000	2,121,980	1,925,820	2,121,585	0	(395)	0	(395)	0	0	(195,765)	(195,765)	29,167	13,611
036752-AH-6	ANTHEM INC CORPORATE 4.550% 03/01/48		02/27/2018	Barclays Capital Inc	05/23/2018	RBC Capital Markets	260,000	259,113	246,470	259,100	0	(13)	0	(13)	0	0	(12,630)	(12,630)	2,727	0
03754*-AA-0	Apex Clean Energy Holdings LLC Senior Su		07/02/2018	Interest Capitalization	09/24/2018	Call 100.0000	408,013	408,013	408,013	408,013	0	0	0	0	0	0	0	0	23,312	0
03754*-AD-4	Apex Clean Energy Holdings LLC Senior Su		07/02/2018	Interest Capitalization	09/24/2018	Call 100.0000	124,287	124,287	124,287	124,287	0	0	0	0	0	0	0	0	7,101	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Apex Clean Energy Holdings LLC Subordina																			
03754*-AE-2			07/02/2018	Interest Capitalization	09/24/2018	Call 100.0000	251,085	251,085	251,085	251,085	0	0	0	0	0	0	0	0	14,346	0
037833-DK-3	APPLE COMPUTER INC CORPORATE		01/19/2018	RBC Capital Markets	11/14/2018	Goldman Sachs & Co	1,300,000	1,267,097	1,216,969	1,269,477	0	2,380	0	2,380	0	0	(52,508)	(52,508)	39,325	7,583
03880@-AB-3	ArcaTech Systems, LLC Revolver		12/18/2018	Direct	12/28/2018	Call 100.0000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	60,227	0
	Ashley Furniture Industries, I Senior Un																			
04472*-AN-1			03/30/2018	Direct	08/01/2018	PICA SA Raytheon	9,380,000	9,380,000	9,380,000	9,380,000	0	0	0	0	0	0	0	0	137,774	0
	Automotive Rentals, Inc. Senior Secured					International Paper PRT														
05332*-BG-2			07/20/2018	Direct	11/01/2018	II	11,350,000	11,350,000	11,350,000	11,350,000	0	0	0	0	0	0	0	0	131,193	0
	BMW FLOORPLAN MASTER OWNER TRU ABS FLOAT																			
05564U-AK-6			06/13/2018	Barclays Capital Inc	07/16/2018	Paydown	1,377,000	1,377,323	1,377,000	1,377,000	0	(323)	0	(323)	0	0	0	0	3,051	0
06051G-HA-0	BANK OF AMERICA CORP CORP FLOATER		01/18/2018	Merrill Lynch,Pierce,Fenner &	03/21/2018	Goldman Sachs & Co	3,000,000	3,000,000	2,808,420	3,000,000	0	0	0	0	0	0	(191,580)	(191,580)	19,730	0
	BANK OF NEW YORK MELLON CORP/T CORPORATE																			
06406R-AH-0			08/06/2018	Merrill Lynch,Pierce,Fenner &	11/16/2018	Key Capital Markets	5,280,000	5,349,907	5,243,990	5,348,416	0	(1,491)	0	(1,491)	0	0	(104,426)	(104,426)	112,369	58,161
07274N-BD-4	BAYER US FINANCE II LLC CORPORATE		07/12/2018	Taxable Exchange	11/26/2018	Barclays Capital Inc	600,000	599,233	448,656	588,558	0	(10,675)	0	(10,675)	0	0	(139,902)	(139,902)	18,780	0
000000-00-0	BIG Holdco, LLC Senior Secured Note		10/04/2018	Direct	11/20/2018	Call 100.0000	4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	0	0	0	37,493	0
						Redemption 100.0000														
09068#-AA-4	Biotrial, USA, Inc. Debt		06/01/2018	PGIM, Inc.	12/26/2018		234,889	235,077	234,889	234,889	0	(188)	0	(188)	0	0	0	0	6,087	343
097023-BA-2	BOEING CO CORPORATE 5.875% 02/15/40		08/09/2018	Citigroup Capital Markets Inc	10/16/2018	Jefferies & Co, Inc	1,845,000	2,343,316	2,250,882	2,340,620	0	(2,696)	0	(2,696)	0	0	(89,739)	(89,739)	72,564	53,595
	CAPC Asst Stabilization Fnd #1 Senior Se																			
12477@-AA-5			06/01/2018	PGIM, Inc.	12/28/2018	Call 100.0000	2,632,272	2,608,953	2,632,272	2,611,238	0	2,285	0	2,285	0	0	21,033	21,033	31,240	457
	CAPC Asst Stabilization Fnd #1 Senior Se					Redemption 100.0000														
12477@-AA-5			06/01/2018	PGIM, Inc.	12/31/2018		11,704	11,600	11,704	11,704	0	104	0	104	0	0	0	0	325	2
12626G-BH-5	COMM MORTGAGE TRUST CMBS		11/08/2018	Deutsche Bank Securities Inc	12/01/2018	Paydown	654,874	659,990	654,874	654,874	0	(5,116)	0	(5,116)	0	0	0	0	2,060	824
						JP Morgan Securities, Inc														
126307-AV-9	CSC HOLDINGS LLC CORPORATE		11/27/2018	Tax Free Exchange	12/13/2018		1,275,000	1,275,918	1,268,625	1,275,850	0	(68)	0	(68)	0	0	(7,225)	(7,225)	33,035	29,405
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/02/2018	Morgan Stanley & Co, Inc	12/01/2018	Paydown	51,824	51,468	51,824	51,824	0	356	0	356	0	0	0	0	131	22
						HSBC Securities (USA) Inc														
151020-AZ-7	Celgene Corporation CORPORATE		02/08/2018	JP Morgan Securities, Inc	05/23/2018		1,100,000	1,093,400	1,013,353	1,093,357	0	(43)	0	(43)	0	0	(80,004)	(80,004)	13,208	0
	CEQUEL COMMUNICATIONS HOLDING CORPORATE																			
15672W-AK-0			10/18/2018	Tax Free Exchange	11/27/2018	Tax Free Exchange	2,000,000	2,001,440	2,001,440	2,001,264	0	(176)	0	(176)	0	0	176	176	46,125	35,021
	CHESAPEAKE FUNDING II LLC CFII ASSET BAC																			
165183-AL-8			04/12/2018	Deutsche Bank Securities Inc	12/15/2018	Paydown	427,653	422,859	427,653	427,653	0	4,794	0	4,794	0	0	0	0	3,092	24
172967-LJ-8	CITIGROUP INC CORP FLOATER		03/06/2018	WELLS FARGO SEC LLC	03/21/2018	Goldman Sachs & Co	500,000	504,060	494,400	504,058	0	(2)	0	(2)	0	0	(9,658)	(9,658)	8,859	7,967
	Coca-Cola Sthwest Beverage LLC Senior Un																			
19123#-AB-4			03/01/2018	Direct	08/01/2018	PICA SA Raytheon	9,250,000	9,250,000	9,250,000	9,250,000	0	0	0	0	0	0	0	0	140,292	0
						Redemption 100.0000														
20373#-AE-3	Community Loan Fund of NJ Secured Note		06/01/2018	PGIM, Inc.	12/18/2018		800,000	798,742	800,000	800,000	0	1,258	0	1,258	0	0	0	0	28,500	7,706
						Merrill														
20605P-AJ-0	CONCHO RESOURCES INC CORPORATE		01/11/2018	Barclays Capital Inc	03/19/2018	Lynch,Pierce,Fenner &	3,246,000	3,566,056	3,375,418	3,565,227	0	(829)	0	(829)	0	0	(189,808)	(189,808)	76,923	48,352
						Merrill														
22160K-AM-7	COSTCO WHOLESALE CORP CORPORATE		12/06/2018	RBC Capital Markets	12/21/2018	Lynch,Pierce,Fenner &	2,100,000	2,005,731	2,011,170	2,006,011	0	280	0	280	0	0	5,159	5,159	5,775	3,850
22802#-AA-8	Crowley Conro LLC Term Loan		04/24/2018	Direct	10/26/2018	Call 100.0000	1,677,588	1,677,588	1,677,588	1,677,588	0	0	0	0	0	0	0	0	63,364	0
	Crowley Alaska Tankers, LLC Senior Secur					Redemption 100.0000														
22802P-AA-6			04/11/2018	Direct	10/11/2018		1,099,560	1,099,560	1,099,560	1,099,560	0	0	0	0	0	0	0	0	26,225	0
	Crowley Alaska Tankers, LLC Senior Secur					Redemption 100.0000														
22802P-AB-4			04/11/2018	Direct	10/11/2018		2,060,000	2,060,000	2,060,000	2,060,000	0	0	0	0	0	0	0	0	46,762	0
	Crowley Alaska Tankers, LLC Senior Secur					Redemption 100.0000														
22802P-AC-2			04/11/2018	Direct	10/11/2018		248,000	248,000	248,000	248,000	0	0	0	0	0	0	0	0	4,935	0
228047-A@-5	Crowley Holdings, Inc. Sr. Secured		10/25/2018	Direct	12/27/2018	Call 100.0000	7,740,000	7,740,000	7,740,000	7,740,000	0	0	0	0	0	0	0	0	145,379	0
	The Davey Tree Expert Company Senior Uns					International Paper PRT														
23852P-A@-4			09/21/2018	Direct	11/01/2018	II	16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	0	0	0	70,933	0
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29372E-BV-9			06/18/2018	Various	12/20/2018	Paydown	2,273,209	2,260,245	2,273,209	2,273,209	0	12,964	0	12,964	0	0	0	0	14,081	155
	ENTERPRISE FLEET FINANCING LLC ASSET BAC																			
29372J-AB-3			05/17/2018	Toronto Dominion Securities	12/20/2018	Paydown	686,388	680,704	686,388	686,388	0	5,684	0	5,684	0	0	0	0	4,443	38
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29373E-AB-3			04/13/2018	Toronto Dominion Securities	12/20/2018	Paydown	779,146	771,111	779,146	779,146	0	8,035	0	8,035	0	0	0	0	10,540	1,245

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29481#-AE-3	Ergon Inc Senior Unsecured Note		08/29/2018	Direct	11/01/2018	International Paper PRT II	5,665,000	5,665,000	5,665,000	5,665,000	0	0	0	0	0	0	0	0	44,196	0
33830L-AQ-3	GUGG3_15-1A CLO 3.639% 11/25/27		04/10/2018	Nomura Securities Intl	08/27/2018	Call 100.0000	20,000,000	19,994,000	20,000,000	19,994,837	0	837	0	837	0	0	5,163	5,163	312,755	72,341
34531J-AB-1	FORD AUTO ASSET BACKED		04/17/2018	Barclays Capital Inc	12/15/2018	Paydown	322,405	322,381	322,405	322,405	0	24	0	24	0	0	0	0	5,606	0
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		06/01/2018	PGIM, Inc.	10/01/2018	Redemption 100.0000	146,739	148,041	146,739	146,739	0	(1,301)	0	(1,301)	0	0	0	0	3,905	1,740
35851@-AC-8	The Friends of Team Admy Chtr Junior Loa		05/31/2018	PGIM, Inc.	12/27/2018	Call 100.0000	15,862,791	15,725,285	15,862,791	15,729,925	0	4,640	0	4,640	0	0	132,866	132,866	846,016	105,752
35851@-AC-8	The Friends of Team Admy Chtr Junior Loa		05/31/2018	PGIM, Inc.	10/01/2018	Redemption 100.0000	25,500	25,279	25,500	25,500	0	221	0	221	0	0	0	0	609	170
36255K-AB-7	G&M FINANCE LTD ASSET BACKED		06/19/2018	Barclays Capital Inc	12/20/2018	Paydown	224,920	224,915	224,920	224,920	0	5	0	5	0	0	0	0	3,059	0
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO		11/20/2018	Goldman Sachs & Co	12/01/2018	Paydown	809,150	797,837	809,150	809,150	0	11,313	0	11,313	0	0	0	0	2,529	2,191
36389*-AP-0	E J Gallo Winery SRNT 7.960% 05/11/20		05/01/2018	PGIM, Inc.	05/11/2018	Redemption 100.0000	14,250,000	14,850,132	14,250,000	14,250,000	0	(600,132)	0	(600,132)	0	0	0	0	560,848	529,340
375558-BM-4	GILEAD SCIENCES INC CORPORATE		01/12/2018	WELLS FARGO SEC LLC	10/19/2018	WELLS FARGO SEC LLC	5,750,000	5,623,960	5,290,978	5,633,170	0	9,210	0	9,210	0	0	(342,193)	(342,193)	194,126	64,081
39143@-AA-2	Great Western Leasing and Sale Senior Se		07/24/2018	Direct	09/04/2018	Redemption 100.0000	141,204	141,204	141,204	141,204	0	0	0	0	0	0	0	0	1,000	0
39143@-AA-2	Great Western Leasing and Sale Senior Se		07/24/2018	Direct	12/03/2018	Redemption 100.0000	423,611	423,611	423,611	423,611	0	0	0	0	0	0	0	0	7,251	0
40449@-BG-7	Habitat Humanity Intl Series 2009-2 Clas		06/01/2018	PGIM, Inc.	10/10/2018	Call 100.0000	13,936	14,233	13,936	14,154	0	(80)	0	(80)	0	0	(217)	(217)	418	118
40449@-BG-7	Habitat Humanity Intl Series 2009-2 Clas		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	5,290	5,403	5,290	5,290	0	(113)	0	(113)	0	0	0	0	119	45
40449@-BJ-1	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Call 100.0000	15,919	16,213	15,919	16,164	0	(49)	0	(49)	0	0	(245)	(245)	398	113
40449@-BJ-1	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	3,302	3,363	3,302	3,302	0	(61)	0	(61)	0	0	0	0	62	23
40449@-BL-6	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Call 100.0000	127,187	130,442	127,187	130,094	0	(348)	0	(348)	0	0	(2,907)	(2,907)	3,180	901
40449@-BL-6	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	27,721	28,431	27,721	27,721	0	(709)	0	(709)	0	0	0	0	521	196
40449@-BM-4	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	19,860	20,084	19,860	19,860	0	(224)	0	(224)	0	0	0	0	317	120
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		06/01/2018	PGIM, Inc.	10/10/2018	Call 100.0000	130,087	131,587	130,087	131,471	0	(116)	0	(116)	0	0	(1,384)	(1,384)	2,764	783
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	126,653	128,113	126,653	126,653	0	(1,460)	0	(1,460)	0	0	0	0	1,508	763
40449@-BQ-5	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	58,175	58,849	58,175	58,175	0	(675)	0	(675)	0	0	0	0	929	350
40449@-BR-3	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Call 100.0000	142,879	144,524	142,879	144,417	0	(107)	0	(107)	0	0	(1,538)	(1,538)	3,036	860
40449@-BR-3	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	10/10/2018	Redemption 100.0000	68,807	69,599	68,807	68,807	0	(792)	0	(792)	0	0	0	0	949	414
40449@-BV-4	Habitat Humanity Intl Secured Note		06/01/2018	PGIM, Inc.	12/31/2018	Redemption 98.2267	899,869	891,360	883,912	883,912	0	(7,449)	0	(7,449)	0	0	0	0	4,151	6,480
000000-00-0	Habitat Humanity Intl Senior Note		06/26/2018	Direct	10/10/2018	Redemption 100.0000	18,589	18,193	18,589	18,589	0	397	0	397	0	0	0	0	281	0
416515-BA-1	HARTFORD FINANCIAL SVCS GRP CORPORATE		01/17/2018	WELLS FARGO SEC LLC	03/20/2018	Mitsubishi UFJ SEC (USA) Inc	3,000,000	4,109,250	3,852,210	4,104,022	0	(5,228)	0	(5,228)	0	0	(251,812)	(251,812)	94,958	60,177
42241@-AK-5	Hearst Communications, Inc. Senior Unsec		05/31/2018	Direct	11/01/2018	International Paper PRT II	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	17,281	0
44959#-AA-3	IGS ORIX Solar I, LLC Debt in a Project		05/01/2018	PGIM, Inc.	09/30/2018	Redemption 100.0000	99,249	96,968	99,249	99,249	0	2,280	0	2,280	0	0	0	0	2,174	374
45341S-A@-0	Independence Contract Drilling Senior Se		09/28/2018	Direct	10/01/2018	Call 100.0000	5,572,376	5,572,376	5,572,376	5,572,376	0	0	0	0	0	0	0	0	132,604	0
46301*-AA-7	Ironbound Studios, LLC Secured Promissor		01/15/2018	Direct	12/31/2018	Redemption 100.0000	72,276	52,220	72,276	72,276	0	20,057	0	20,057	0	0	0	0	3,640	0
46625H-JB-7	JP MORGAN CHASE & CO CORPORATE		01/17/2018	Goldman Sachs & Co	11/08/2018	WELLS FARGO SEC LLC	5,000,000	6,346,550	5,611,850	6,316,875	0	(29,675)	0	(29,675)	0	0	(705,025)	(705,025)	231,778	3,111
485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE		02/26/2018	Mitsubishi UFJ SEC (USA) Inc	03/19/2018	Mitsubishi UFJ SEC (USA) Inc	50,000	49,957	50,175	49,955	0	(1)	0	(1)	0	0	220	220	117	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		04/24/2018	Direct	12/31/2018	Redemption 100.0000	830,274	830,274	830,274	830,274	0	0	0	0	0	0	0	0	14,304	0
50209*-AA-2	LMRK PropCo SO, LLC Senior Secured Note		04/24/2018	Direct	08/01/2018	PICA SA Raytheon	11,835,620	11,835,620	11,835,620	11,835,620	0	0	0	0	0	0	0	0	147,728	0
51888R-AA-8	LAUREL ROAD REFI STUDENT LOAN ASSET BACK		04/26/2018	Credit Suisse First Boston Cor	12/25/2018	Paydown	8,178,048	8,177,542	8,178,048	8,178,048	0	505	0	505	0	0	0	0	89,661	0
526057-CJ-1	LENNAR CORP CORPORATE 8.375% 01/15/21		02/20/2018	Taxable Exchange	06/13/2018	Tax Free Exchange	2,290,000	2,439,660	2,523,672	2,424,657	0	(15,003)	0	(15,003)	0	0	99,015	99,015	78,846	0
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE		01/16/2018	JP Morgan Securities, Inc	03/20/2018	Barclays Capital Inc	2,000,000	2,236,680	2,056,600	2,235,729	0	(951)	0	(951)	0	0	(179,129)	(179,129)	62,242	44,997
53219L-AM-1	REGIONALCARE/LIFEPOINT CORPORATE		05/31/2018	Various	11/16/2018	Tender (Corp Action)	2,250,000	2,266,125	2,220,188	2,261,335	0	(4,790)	0	(4,790)	0	0	(41,148)	(41,148)	124,219	1,031
537008-C@-1	Littelfuse Inc. Senior Unsecured Note		01/16/2018	Direct	08/01/2018	PICA SA Raytheon	19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	0	0	0	389,025	0
53961*-BG-0	Local Initiatives Support Corp Senior No		06/01/2018	PGIM, Inc.	09/01/2018	Redemption 100.0000	2,000,000	1,982,849	2,000,000	2,000,000	0	17,151	0	17,151	0	0	0	0	33,333	13,333
53961*-BP-0	Local Initiatives Support Corp Unsecured		06/01/2018	PGIM, Inc.	12/22/2018	Redemption 100.0000	17,215	16,437	17,215	17,215	0	778	0	778	0	0	0	0	222	17
53961*-BR-6	Local Initiatives Support Corp Unsecured		06/01/2018	PGIM, Inc.	12/22/2018	Redemption 100.0000	70,473	66,959	70,473	70,473	0	3,514	0	3,514	0	0	0	0	907	68
53961*-BS-4	Local Initiatives Support Corp Unsecured		06/01/2018	PGIM, Inc.	12/21/2018	Redemption 100.0000	21,255	19,988	21,255	21,255	0	1,267	0	1,267	0	0	0	0	274	23
53961*-BT-2	Local Initiatives Support Corp Senior No		06/01/2018	PGIM, Inc.	12/22/2018	Redemption 100.0000	88,835	83,868	88,835	88,835	0	4,967	0	4,967	0	0	0	0	1,144	85
53961*-BU-9	Local Initiatives Support Corp Unsecured		06/21/2018	Direct	12/21/2018	Redemption 100.0000	62,650	59,355	62,650	62,650	0	3,295	0	3,295	0	0	0	0	705	0
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Un		02/12/2018	Direct	12/09/2018	Redemption 100.0000	2,915,000	2,915,000	2,915,000	2,915,000	0	0	0	0	0	0	0	0	87,537	0
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		09/28/2018	Interest Capitalization	10/11/2018	Call 0.0000	0	0	0	0	0	0	0	0	0	0	0	0	0	0
60700D-AB-4	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		05/22/2018	Merrill Lynch,Pierce,Fenner &	12/10/2018	Paydown	119,285	119,270	119,285	119,285	0	15	0	15	0	0	0	0	1,858	0
61690K-AC-6	MORGAN STANLEY BAML TRUST MSBA CMBS		11/29/2018	Merrill Lynch,Pierce,Fenner &	12/15/2018	Paydown	277,550	272,574	277,550	277,550	0	4,976	0	4,976	0	0	0	0	266	38
617482-V9-2	MORGAN STANLEY CORPORATE		01/17/2018	RBC Capital Markets	11/08/2018	Morgan Stanley & Co, Inc	5,000,000	6,828,850	6,065,100	6,791,940	0	(36,910)	0	(36,910)	0	0	(726,840)	(726,840)	415,260	154,948
62880#-AA-9	NC 102 Project, LLC Debt in a Project		05/07/2018	Direct	12/31/2018	Redemption 100.0000	134,444	134,444	134,444	134,444	0	0	0	0	0	0	0	0	3,837	0
629628-AE-4	NRG Energy Ctr Minneapolis LLC Senior Se		06/19/2018	Direct	11/01/2018	International Paper PRT II	16,105,000	16,105,000	16,105,000	16,105,000	0	0	0	0	0	0	0	0	283,448	0
629628-AG-9	NRG Energy Ctr Minneapolis LLC Senior Se		06/19/2018	Direct	11/01/2018	International Paper PRT II	11,027,924	11,027,924	11,027,924	11,027,924	0	0	0	0	0	0	0	0	238,571	0
63940P-AA-3	SALLIE MAE FFELP ASSET BACKED		07/06/2018	Various	12/15/2018	Paydown	11,357,245	11,325,740	11,357,245	11,357,245	0	31,504	0	31,504	0	0	0	0	111,375	7,325
63940T-AA-5	NAVIENT FFELP ABS FLOATER		06/20/2018	RBC Capital Markets	12/27/2018	Paydown	1,791,873	1,791,873	1,791,873	1,791,873	0	0	0	0	0	0	0	0	14,495	0
63940V-AA-0	EARNEST REFI STUDENT LOAN TRUS ASSET BAC		07/18/2018	Barclays Capital Inc	12/15/2018	Paydown	1,735,961	1,735,802	1,735,961	1,735,961	0	159	0	159	0	0	0	0	13,079	0
63941N-AA-7	NAVIENT FFELP ABS FLOATER		09/10/2018	RBC Capital Markets	12/26/2018	Paydown	1,092,100	1,092,100	1,092,100	1,092,100	0	0	0	0	0	0	0	0	6,028	0
64031K-AA-2	NELNET STUDENT LOAN TRUST FFEL ABS FLOAT		03/26/2018	Bank Of Montreal-Montreal	12/26/2018	Paydown	6,428,577	6,428,577	6,428,577	6,428,577	0	0	0	0	0	0	0	0	65,979	0
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu		09/13/2018	Direct	11/01/2018	Redemption 100.0000	1,526	1,526	1,526	1,526	0	0	0	0	0	0	0	0	10	0
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo		06/01/2018	PGIM, Inc.	11/01/2018	Redemption 100.0000	20,000	19,530	20,000	20,000	0	470	0	470	0	0	0	0	353	78
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo		06/01/2018	PGIM, Inc.	11/01/2018	Redemption 100.0000	35,000	34,191	35,000	35,000	0	809	0	809	0	0	0	0	646	137
64952W-CX-9	NEW YORK LIFE GLOBAL FDG CORPORATE		01/03/2018	Credit Suisse First Boston Cor	11/15/2018	RBC Capital Markets	10,000,000	9,920,500	9,269,400	9,926,173	0	5,673	0	5,673	0	0	(656,773)	(656,773)	257,500	0
653408-AA-8	nextSource. Inc. Senior Secured Revolver		01/04/2018	Direct	01/09/2018	Call 100.0000	520,000	520,000	520,000	520,000	0	0	0	0	0	0	0	0	0	0
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		09/28/2018	Direct	12/11/2018	Call 100.0000	461,367	461,367	461,367	461,367	0	0	0	0	0	0	0	0	2,779	0
65537*-AB-1	Nonprofit Finance Fnd Term Note		06/01/2018	PGIM, Inc.	12/31/2018	Redemption 100.0000	800,000	784,793	800,000	800,000	0	15,207	0	15,207	0	0	0	0	13,449	7,417

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65537*-AB-1	Nonprofit Finance Fnd Term Note		06/01/2018	PGIM, Inc.	12/31/2018	Redemption 100.0000	800,000	792,158	800,000	800,000	0	7,842	0	7,842	0	0	0	0	18,798	10,367
65537*-AB-1	Nonprofit Finance Fnd Term Note		06/01/2018	PGIM, Inc.	12/31/2018	Redemption 100.0000	400,000	398,618	400,000	400,000	0	1,382	0	1,382	0	0	0	0	11,243	6,200
65675*-AF-4	North American Breweries Hold Senior Uns		09/27/2018	Direct	12/27/2018	Redemption 100.0000	416,667	416,667	416,667	416,667	0	0	0	0	0	0	0	0	5,781	0
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION BANK NOTE		02/21/2018	Key Capital Markets	11/14/2018	Key Capital Markets	1,160,000	1,104,262	1,079,902	1,107,837	0	3,575	0	3,575	0	0	(27,935)	(27,935)	38,257	11,987
694308-HU-4	PACIFIC GAS & ELEC CO CORP FLOATER		05/15/2018	Tax Free Exchange	11/28/2018	Maturity	28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	0	0	0	517,543	130,883
740638-AA-5	Pref Apt Com Op Partnership LP Revolver		12/20/2018	Direct	12/28/2018	Call 100.0000	88,093,333	88,093,333	88,093,333	88,093,333	0	0	0	0	0	0	0	0	381,178	0
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		01/24/2018	Mitsubishi UFJ SEC (USA) Inc	11/08/2018	Scotia Capital Markets USA	1,000,000	1,142,510	1,015,790	1,139,338	0	(3,172)	0	(3,172)	0	0	(123,548)	(123,548)	59,111	21,243
74930@-AA-6	RBH Investor III, LLC Leveraged Loan		06/01/2018	PGIM, Inc.	12/31/2018	Redemption 100.0000	71,138	70,949	71,138	71,138	0	189	0	189	0	0	0	0	2,073	704
75936@-AA-7	The Reinvestment Fund Note		06/01/2018	PGIM, Inc.	07/22/2018	Redemption 100.0000	1,000,000	1,009,451	1,000,000	1,000,000	0	(9,451)	0	(9,451)	0	0	0	0	15,556	8,472
761735-AP-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		01/15/2018	Credit Suisse First Boston Cor	12/01/2018	Redemption 100.0000	92,677	96,036	92,677	92,677	0	(3,360)	0	(3,360)	0	0	0	0	2,221	681
78488@-AJ-4	SVF Holding Real Estate Invest Senior Un		08/15/2018	Direct	11/01/2018	International Paper PRT II	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	45,811	0
78490D-AA-2	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		08/07/2018	Deutsche Bank Securities Inc	12/25/2018	Paydown	1,772,758	1,772,699	1,772,758	1,772,758	0	59	0	59	0	0	0	0	14,849	0
80285D-AB-5	SANTANDER RETAIL AUTO LEASE TR ASSET BAC		03/14/2018	Citigroup Capital Markets Inc	12/20/2018	Paydown	4,781,763	4,781,611	4,781,763	4,781,763	0	152	0	152	0	0	0	0	83,989	0
806407-E@-7	Henry Schein, Inc Senior Unsecured Note		01/02/2018	Direct	08/01/2018	PICA SA Raytheon	12,580,000	12,580,000	12,580,000	12,580,000	0	0	0	0	0	0	0	0	242,473	0
808513-AU-9	CHARLES SCHWAB CORP CORPORATE		01/03/2018	Citigroup Capital Markets Inc	11/14/2018	Raymond James & Associates Inc	3,340,000	3,344,643	3,120,128	3,344,374	0	(269)	0	(269)	0	0	(224,246)	(224,246)	100,645	8,313
832696-AP-3	Smucker Company J M CORP		01/16/2018	Goldman Sachs & Co	03/19/2018	US Bank NA	2,000,000	2,129,640	1,971,300	2,129,251	0	(389)	0	(389)	0	0	(157,951)	(157,951)	45,208	29,896
83401A-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		09/18/2018	Morgan Stanley & Co, Inc	12/26/2018	Paydown	1,063,134	1,063,070	1,063,134	1,063,134	0	64	0	64	0	0	0	0	7,102	0
83404R-AA-6	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		03/13/2018	Merrill Lynch,Pierce,Fenner &	12/25/2018	Paydown	5,953,652	5,941,158	5,953,652	5,953,652	0	12,494	0	12,494	0	0	0	0	74,094	0
83406E-AB-1	SOFI REFI STUDENT LOAN TRUST ASSET BACKE		11/15/2018	Various	12/25/2018	Paydown	4,875,777	4,871,742	4,875,777	4,875,777	0	4,034	0	4,034	0	0	0	0	58,663	556
845437-BQ-4	SOUTHWESTERN ELEC POWER CORPORATE		01/18/2018	Merrill Lynch,Pierce,Fenner &	03/19/2018	Mitsubishi UFJ SEC (USA) Inc	2,675,000	2,669,302	2,515,490	2,669,210	0	(92)	0	(92)	0	0	(153,721)	(153,721)	16,879	0
893574-AL-7	TRANSCONTINENTAL GAS PIPE LINE CORPORATE		03/08/2018	JP Morgan Securities, Inc	09/21/2018	Tax Free Exchange	3,835,000	3,807,235	3,807,235	3,807,427	0	192	0	192	0	0	(192)	(192)	91,145	0
89566E-C*-7	Tri-State Gen & Trans Assoc Senior Secur		04/12/2018	Direct	08/01/2018	PICA SA Raytheon	18,500,000	18,500,000	18,500,000	18,500,000	0	0	0	0	0	0	0	0	189,887	0
89837L-AF-2	PRINCETON UNIVERSITY CORPORATE		01/18/2018	Raymond James & Associates Inc	03/19/2018	Raymond James & Associates Inc	1,000,000	1,069,120	1,026,010	1,068,887	0	(233)	0	(233)	0	0	(42,877)	(42,877)	8,533	2,453
90430@-AA-7	Uncommon NSA Lender II, LLC Subordinated		06/01/2018	PGIM, Inc.	10/22/2018	Redemption 100.0000	137,402	136,233	137,402	137,402	0	1,169	0	1,169	0	0	0	0	4,167	1,282
91159H-HN-3	US BANCORP SR NT CORPORATE		01/02/2018	Barclays Capital Inc	11/15/2018	Various	5,600,000	5,272,456	5,011,932	5,301,981	0	29,525	0	29,525	0	0	(290,049)	(290,049)	176,106	59,850
91529Y-AJ-5	UNUM GROUP CORPORATE 5.750% 08/15/42		01/22/2018	Goldman Sachs & Co	03/19/2018	Jefferies & Co, Inc	1,100,000	1,333,211	1,275,571	1,332,341	0	(870)	0	(870)	0	0	(56,770)	(56,770)	37,950	27,935
91838*-AB-3	Carnegie Mgmnt & Devlpmnt Corp CTL		06/14/2018	Direct	12/21/2018	Redemption 100.0000	90,906	90,906	90,906	90,906	0	0	0	0	0	0	0	0	1,126	0
92930R-BD-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/13/2018	Credit Suisse First Boston Cor	12/01/2018	Paydown	1,232,456	1,216,666	1,232,456	1,232,456	0	15,791	0	15,791	0	0	0	0	5,029	1,339
92937U-AE-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/18/2018	JP Morgan Securities, Inc	12/01/2018	Paydown	519,846	513,774	519,846	519,846	0	6,072	0	6,072	0	0	0	0	2,302	728
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS		01/17/2018	Credit Suisse First Boston Cor	12/01/2018	Paydown	4,467	4,503	4,467	4,467	0	(36)	0	(36)	0	0	0	0	131	7
980745-G#-4	Woodward, Inc. Senior Unsecured Note		05/31/2018	Direct	11/01/2018	International Paper PRT II	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	58,009	0

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98159*-AB-9	Worldwide Machinery Revolver B		02/07/2018	Direct	12/21/2018	Call 100.0000	132,297	132,297	132,297	132,297	0	0	0	0	0	0	0	0	6,471	0
98161Y-AB-0	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		05/10/2018	Various	12/15/2018	Paydown	5,072,190	5,070,605	5,072,190	5,072,190	0	1,585	0	1,585	0	0	0	0	81,056	1,128
13596Z-3Y-9	CANADIAN IMPERIAL BANK OF COMM DISCOUNT		05/23/2018	CIBC World Martkets Corp	09/13/2018	Nesbitt Burns	38,426	38,817	38,620	38,426	0	0	0	0	0	(391)	194	(197)	403	0
65478F-AE-2	NISSAN CANADA FINANCIAL SERVIC NISSAN CA		02/26/2018	Scotia Capital Markets USA	04/17/2018	Wood Gundy Inc	79,561	78,694	79,316	79,561	0	0	0	0	0	867	(245)	622	284	0
68214W-AS-7	OMERS REALTY CORP DISCOUNT NOTE		05/23/2018	RBC Dominion Securities Inc	08/29/2018	Wood Gundy Inc	23,164	23,290	23,486	23,164	0	0	0	0	0	(126)	322	196	196	0
918423-AR-5	VW CREDIT CANADA INC DISCOUNT NOTE		03/23/2018	TD SECURITIES INC	05/23/2018	Nesbitt Burns	54,344	54,340	54,162	54,289	0	2	0	2	0	(53)	(128)	(181)	246	0
C3010*-AA-7	Colour Acquisition Corporation Senior Se	A	02/22/2018	Direct	04/06/2018	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	16,033	0
02315Q-AA-6	AMBAC LSNI LLC CORP FRGN FLOATER	D	02/12/2018	Direct	08/02/2018	Goldman Sachs & Co	339,351	337,431	342,320	339,032	0	1,601	0	1,601	0	0	3,288	3,288	11,349	0
02315Q-AA-6	AMBAC LSNI LLC CORP FRGN FLOATER	D	02/12/2018	Direct	07/02/2018	Redemption 100.0000	18,865	18,759	18,865	18,865	0	107	0	107	0	0	0	0	493	0
05256L-AB-9	Australia Pacific LNG Senior Secured Not	D	09/25/2018	Direct	11/01/2018	International Paper PRT II	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	0	0	0	57,840	0
05565Q-DL-9	BP CAPITAL MARKETS PLC CORP FOREIGN	D	10/19/2018	RBC Capital Markets	12/14/2018	Taxable Exchange	20,000,000	19,492,200	19,503,557	19,503,557	0	11,357	0	11,357	0	0	0	0	107,467	16,120
08860H-AA-2	BHARTI AIRTEL LIMITED CORP FOREIGN	D	01/17/2018	Various	08/24/2018	Various	5,905,000	6,016,117	5,568,877	6,008,178	0	(7,938)	0	(7,938)	0	0	(439,302)	(439,302)	181,987	27,038
08861J-AA-7	BHARTI AIRTEL INTERNATIONAL NE CORP FORE	D	08/24/2018	Various	11/27/2018	Tender (Corp Action)	5,905,000	5,924,294	5,816,425	5,922,978	0	(1,315)	0	(1,315)	0	0	(106,553)	(106,553)	215,204	136,686
08866T-AB-8	BIB Merchant Voucher Rec. Ltd Senior Sec	D	03/19/2018	Direct	08/01/2018	PICA SA Raytheon	7,030,000	7,030,000	7,030,000	7,030,000	0	0	0	0	0	0	0	0	107,746	0
09073V-AQ-7	GSO CLO 3.616% 07/15/26	D	04/06/2018	JP Morgan Securities, Inc	09/20/2018	Call 100.0000	3,375,000	3,375,169	3,375,000	3,375,116	0	(53)	0	(53)	0	0	(116)	(116)	76,352	22,839
45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	D	07/20/2018	Direct	11/01/2018	International Paper PRT II	14,125,000	14,125,000	14,125,000	14,125,000	0	0	0	0	0	0	0	0	239,752	0
460599-AA-1	INTERNATIONAL GAME TECHNOLOGY CORP FOREI	D	05/29/2018	Credit Suisse First Boston Cor	09/27/2018	Call 100.0000	3,595,000	3,662,406	3,595,000	3,648,252	0	(14,154)	0	(14,154)	0	0	(53,252)	(53,252)	226,907	59,542
62886H-AN-1	NCL CORP CORP FOREIGN 4.750% 12/15/21	D	05/29/2018	WELLS FARGO SEC LLC	12/13/2018	WELLS FARGO SEC LLC	17,393,000	17,436,483	17,415,648	17,427,788	0	(8,694)	0	(8,694)	0	0	(12,141)	(12,141)	830,470	378,660
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	D	07/31/2018	MILLENIUM ADVISORS, LLC	10/16/2018	MILLENIUM ADVISORS, LLC	1,233,000	1,616,549	1,564,517	1,614,040	0	(2,509)	0	(2,509)	0	0	(49,524)	(49,524)	26,420	10,262
82817R-AG-6	SILVER SPRING CLO LTD CLO	D	04/06/2018	Barclays Capital Inc	10/12/2018	Call 100.0000	850,000	850,000	850,000	850,000	0	0	0	0	0	0	0	0	14,045	5,894
88432F-AQ-2	WIND RIVER CLO LTD CLO	D	05/22/2018	Goldman Sachs & Co	11/20/2018	Call 100.0000	10,750,000	10,759,138	10,750,000	10,757,629	0	(1,508)	0	(1,508)	0	0	(7,629)	(7,629)	219,516	33,590
951680-AJ-6	WEST CLO CLO 3.365% 07/18/26	D	04/09/2018	Nomura Securities Intl	10/18/2018	Paydown	123,061	123,061	123,061	123,061	0	0	0	0	0	0	0	0	2,858	753
G3921#-AA-7	Global SC Finance III Ltd. Senior Secure	D	05/01/2018	PGIM, Inc.	12/17/2018	Redemption 100.0000	707,715	691,238	707,715	707,715	0	16,477	0	16,477	0	0	0	0	11,203	1,172
G5312*-AA-3	Kondor Midco Limited Loan Notes	B	01/01/2018	Interest Capitalization	05/16/2018	Call 32.2406	68,994	85,372	22,244	85,372	0	0	0	0	0	0	(63,128)	(63,128)	2,041	0
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated	B	04/30/2018	Interest Capitalization	05/15/2018	Call 100.0000	91,181	112,722	91,181	112,722	0	0	0	0	0	0	(21,541)	(21,541)	2,350	0
G5312@-AD-5	Kondor BidCo Limited Senior Subordinated	B	04/30/2018	Interest Capitalization	05/15/2018	Call 100.0000	47,979	56,361	47,979	56,361	0	0	0	0	0	0	(8,382)	(8,382)	1,206	0
L4670#-AA-2	H.I.G Luxembourg Hldgs 75 Sarl Senior Se	B	05/17/2018	Direct	06/22/2018	Redemption 100.0000	1,401,465	1,418,564	1,401,465	1,401,465	0	0	0	0	0	(17,100)	0	(17,100)	19,561	0
L4670#-AB-0	H.I.G Luxembourg Hldgs 75 Sarl Secured S	B	03/30/2018	Interest Capitalization	06/22/2018	Call 100.0000	241,505	224,530	241,505	224,530	0	0	0	0	0	0	16,975	16,975	12,674	0
P9208#-AA-8	Trabajos Maritimos S.A. Senior Unsecured	D	03/15/2018	Direct	08/01/2018	PICA SA Raytheon	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	0	0	0	204,453	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							631,830,407	637,762,147	631,716,927	637,254,193	0	(491,149)	0	(491,149)	0	(16,803)	(5,537,273)	(5,554,076)	11,512,016	2,364,881
B8A5AX-3L-7	JPM CORSAIR AMAZON ASSET BACKED		11/08/2018	JP Morgan Securities, Inc	12/03/2018	Paydown	2,619,716	2,546,102	2,619,716	2,619,716	0	73,614	0	73,614	0	0	0	0	0	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							2,619,716	2,546,102	2,619,716	2,619,716	0	73,614	0	73,614	0	0	0	0	0	0
00120@-AB-9	AES US Wind Generation Holding Debt in a		05/01/2018	PGIM, Inc.	12/31/2018	Redemption 100.0000	362,839	362,839	362,839	362,839	0	0	0	0	0	0	0	0	7,590	1,348
00452@-AB-7	AM LLC Senior Secured Term Loan		04/30/2018	Direct	12/31/2018	Redemption 100.0000	528,000	528,000	528,000	528,000	0	0	0	0	0	0	0	0	16,037	0
000000-00-0	HCA-THE HEALTHCARE CO HCA		03/13/2018	Direct	12/31/2018	Redemption 100.0000	10,738	10,771	10,738	10,738	0	(33)	0	(33)	0	0	0	0	38,008	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20047#-AC-3	Comm-Works Invt Hldg Co, LLC Senior Secu		04/18/2018	Direct	12/17/2018	Redemption 100.0000	285,714	285,714	285,714	285,714	0	0	0	0	0	0	0	0	11,093	0
27933@-AB-9	EducationDynamics, LLC Senior Secured Re		10/11/2018	Direct	11/30/2018	Call 100.0000	636,867	636,867	636,867	636,867	0	0	0	0	0	0	0	0	8,545	0
44667#-AA-6	Huntington Foam, LLC Senior Secured Term		02/16/2018	Direct	12/31/2018	Redemption 100.0000	120,000	120,000	120,000	120,000	0	0	0	0	0	0	0	0	3,805	0
50012@-AA-7	Kodiak Gas Services, LLC Senior Secured		05/17/2018	Direct	11/30/2018	Call 100.0000	677,035	677,035	677,035	677,035	0	0	0	0	0	0	0	0	6,279	0
55338*-AB-3	M-Co Merger Sub, LLC Senior Secured Revo		06/28/2018	Direct	10/17/2018	Call 100.0000	1,215,000	1,215,000	1,215,000	1,215,000	0	0	0	0	0	0	0	0	43,989	0
73935@-AB-1	The Power-Sonic Corporation Senior Secur		06/06/2018	Direct	09/06/2018	Call 100.0000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	40,052	0
78414*-AC-0	SCMC Intermediate Holdings LLC Revolver		09/25/2018	Direct	12/31/2018	Call 100.0000	26,200	26,200	26,200	26,200	0	0	0	0	0	0	0	0	309	0
78417@-AC-5	S4T Holdings Corp. Senior Secured Revolv		11/14/2018	Direct	12/30/2018	Call 100.0000	16,343,482	16,343,482	16,343,482	16,343,482	0	0	0	0	0	0	0	0	191,125	0
89840*-AA-5	Tunnel Hill Partners, LP Revolver B		08/14/2018	Direct	12/24/2018	Call 100.0000	1,485,000	1,485,000	1,485,000	1,485,000	0	0	0	0	0	0	0	0	18,070	0
000000-00-0	USA Compression Partners, LP Senior Secu		04/02/2018	Direct	12/17/2018	Call 100.0000	1,508,225	1,508,225	1,508,225	1,508,225	0	0	0	0	0	0	0	0	25,839	0
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/26/2018	Direct	12/31/2018	Call 100.0000	72,439	71,624	72,439	71,770	0	146	0	146	0	0	669	669	2,514	1,005
G5338#-AB-7	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/26/2018	Direct	12/31/2018	Call 100.0000	254,106	251,247	254,106	251,535	0	288	0	288	0	0	2,571	2,571	5,064	3,526
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct	12/31/2018	Call 100.0000	42,568	42,568	42,568	42,568	0	0	0	0	0	0	0	0	949	0
G5338#-AC-5	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct	12/31/2018	Call 100.0000	91	91	91	91	0	0	0	0	0	0	0	0	3	0
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct	12/31/2018	Call 100.0000	42,568	42,568	42,568	42,568	0	0	0	0	0	0	0	0	949	0
G5338#-AD-3	LCIH Hobart / Helicopter Ltd Senior Secu	D	06/27/2018	Direct	12/31/2018	Call 100.0000	91	91	91	91	0	0	0	0	0	0	0	0	3	0
8299999. Subtotal - Bonds - Bank Loans							26,610,962	26,607,322	26,610,963	26,607,723	0	401	0	401	0	0	3,240	3,240	420,223	5,879
8399998. Total - Bonds							2,874,418,398	2,877,218,464	2,856,072,522	2,876,823,308	0	(368,616)	0	(368,616)	0	(26,533)	(20,750,794)	(20,777,327)	22,629,899	5,606,261
000000-00-0	Revolution Foods, Inc. Preferred Equity		09/12/2018	Direct	12/03/2018	IMPACT INV EQUITY	906,618.000	9,999,997	9,999,997	9,999,997	0	0	0	0	0	0	0	0	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								9,999,997	9,999,997	9,999,997	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								9,999,997	9,999,997	9,999,997	0	0	0	0	0	0	0	0	0	0
037833-10-0	APPLE COMPUTER INC COM		09/28/2018	PGIM, Inc.	09/28/2018	Pru Foundation	33,800.000	7,101,676	7,101,676	7,101,676	0	0	0	0	0	0	0	0	0	0
038222-10-5	APPLIED MATLS INC COM		06/04/2018	PGIM, Inc.	06/04/2018	Pru Foundation	216,600.000	11,465,922	11,465,922	11,465,922	0	0	0	0	0	0	0	0	0	0
038420-10-8	Aquantia Corp. COM		06/06/2018	Direct	07/12/2018	Direct	34,835.000	425,858	425,884	425,858	0	0	0	0	0	0	26	26	0	0
30303M-10-2	Facebook Inc COM		09/28/2018	PGIM, Inc.	09/28/2018	Pru Foundation	18,900.000	3,108,294	3,108,294	3,108,294	0	0	0	0	0	0	0	0	0	0
45688C-10-7	Ingevity Corp COM		06/21/2018	Taxable Exchange	09/04/2018	Stifel, Nicolaus & Co	76.000	6,311	7,582	6,311	0	0	0	0	0	0	1,271	1,271	0	0
46625H-10-0	JP MORGAN CHASE & CO COM		09/28/2018	PGIM, Inc.	09/28/2018	Pru Foundation	15,400.000	1,737,736	1,737,736	1,737,736	0	0	0	0	0	0	0	0	0	0
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM		03/05/2018	PGIM, Inc.	03/05/2018	Pru Foundation	7,200.000	2,482,488	2,482,488	2,482,488	0	0	0	0	0	0	0	0	0	0
693475-10-5	PNC FINANCIAL SERVICES COM		03/05/2018	PGIM, Inc.	03/05/2018	Pru Foundation	27,400.000	4,348,654	4,348,654	4,348,654	0	0	0	0	0	0	0	0	0	0
77543R-10-2	Roku Inc. COM		08/13/2018	Direct	08/31/2018	Direct	109,185.000	4,679,592	5,007,159	4,679,592	0	0	0	0	0	0	327,568	327,568	0	0
90138F-10-2	Twilio Inc. COM		08/22/2018	Direct	09/05/2018	Direct	17,688.000	1,346,358	1,444,199	1,346,358	0	0	0	0	0	0	97,842	97,842	0	0
96145D-10-5	WestRock Co COM		06/21/2018	Taxable Exchange	09/04/2018	Stifel, Nicolaus & Co	479.000	28,002	25,952	28,002	0	0	0	0	0	0	(2,050)	(2,050)	206	0
96758W-10-1	WideOpenWest COM		01/10/2018	Direct	01/24/2018	Direct	270,782.000	2,875,705	2,788,844	2,875,705	0	0	0	0	0	0	(86,861)	(86,861)	0	0
000000-00-0	Peak Reinsurance Holdings Ltd Common Sto	D	04/02/2018	Direct	12/03/2018	PALAC GA - AAG	6,912,441.000	9,999,999	9,999,999	9,999,999	0	0	0	0	0	0	0	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								49,606,595	49,944,389	49,606,595	0	0	0	0	0	0	337,796	337,796	206	0
00771J-63-4	AST BOND PORT		04/27/2018	Prudential Mutual Fund Service	12/06/2018	Prudential Mutual Fund Service	2,002.020	20,020	19,800	20,020	0	0	0	0	0	0	(220)	(220)	0	0
9299999. Subtotal - Common Stocks - Mutual Funds								20,020	19,800	20,020	0	0	0	0	0	0	(220)	(220)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks								49,626,615	49,964,189	49,626,615	0	0	0	0	0	0	337,576	337,576	206	0
9899999. Total - Preferred and Common Stocks								59,626,612	59,964,186	59,626,612	0	0	0	0	0	0	337,576	337,576	206	0
9999999 - Totals								2,936,845,076	2,916,036,708	2,936,449,920	0	(368,616)	0	(368,616)	0	(26,533)	(20,413,218)	(20,439,751)	22,630,105	5,606,261

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities, Inc.				8BIII	NO	0	171,259	0	126.000	50.4
0799999. Subtotal - Preferred Stock - Investment Sub							0	171,259	0	XXX	XXX
0999999. Total Preferred Stocks							0	171,259	0	XXX	XXX
000000-00-0	Pruco Life Insurance Company				8BI	NO	0	1,460,896,158	0	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey				8BI	NO	0	255,095,274	0	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance Annuity Company				8BI	NO	0	1,082,291,741	0	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,798,283,173	0	XXX	XXX
000000-00-0	Colico II, Inc.				8BIII	NO	0	449,686,490	0	100.000	100.0
000000-00-0	COLICO, INC.				8BIII	NO	0	1,831,348,667	0	100.000	100.0
000000-00-0	Orchard Street Acres Inc.				8BIII	NO	0	518,013,886	0	100.000	100.0
000000-00-0	Rock George V S.à.r.l.				8BIII	NO	0	62,454,197	0	12,500.000	100.0
000000-00-0	Rock Hamburg North S.à r.l.				8BIII	NO	0	20,451,921	0	12,500.000	100.0
000000-00-0	Rock Harman House S.a.r.l.				8BIII	NO	0	254,489	0	12,500.000	100.0
000000-00-0	Rock Kensington Limited				8BIII	NO	0	28,912,372	0	1.000	100.0
000000-00-0	Rock Oxford S.a.r.l.				8BIII	NO	0	40,391,558	0	12,500.000	100.0
000000-00-0	Rock Rhine S.à r.l.				8BIII	NO	0	15,058,028	0	12,000.000	100.0
000000-00-0	Rock Rossmarkt S.a.r.l.				8BIII	NO	0	28,121,257	0	12,500.000	100.0
000000-00-0	Rock UK Real Estate II S.a.r.l.				8BIII	NO	0	20,519,131	0	12,500.000	100.0
000000-00-0	Rock Marty SCSp				8BIII	NO	0	65,905,320	0	12,000.000	100.0
744355-2#-4	Prudential Realty Securities, Inc.				8BIII	NO	0	578,902,788	0	92.000	100.0
1699999. Subtotal - Common Stock - Investment Sub							0	3,660,020,104	0	XXX	XXX
1899999. Total Common Stocks							0	6,458,303,277	0	XXX	XXX
1999999 - Totals							0	6,458,474,536	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 8,505,768,658

2.Total amount of intangible assets nonadmitted $ 3,480,426,425

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
AMGEN INC CORPORATE			05/03/2018	PGIM, INC.	02/01/2019	6,014,499	0	(115,221)	0	0	6,000,000	6,129,720	142,500	0	5.700	2.729	FA	171,000	88,350
BOEING CO CORPORATE			05/03/2018	PGIM, INC.	03/15/2019	2,718,593	0	(59,545)	0	0	2,700,000	2,778,138	47,700	0	6.000	2.586	MS	81,000	22,050
CAPITAL ONE BANK USA NA CORP FLOATER			12/11/2018	RBC Capital Markets	08/13/2019	17,520,569	0	(1,831)	0	0	17,500,000	17,522,400	32,733	0	3.544	3.367	MJSD	0	0
CHEVRON CORP CORPORATE			05/03/2018	PGIM, INC.	03/03/2019	7,027,669	0	(106,241)	0	0	7,000,000	7,133,910	113,575	0	4.950	2.602	MS	173,250	58,713
District Stormwater, LLC Secured Note			11/20/2018	Direct	03/10/2019	621,610	0	0	0	0	621,610	621,610	141,865	0	8.000	6.632	MAT	0	128,374
ENTERGY CORP DISCOUNT NOTE			11/28/2018	JP Morgan Securities, Inc	03/08/2019	26,846,550	0	74,400	0	0	27,000,000	26,772,150	0	0	3.100	3.170	MAT	0	0
ENTERGY CORP DISCOUNT NOTE			11/26/2018	JP Morgan Securities, Inc	03/11/2019	38,768,275	0	117,542	0	0	39,000,000	38,650,733	0	0	3.100	3.171	MAT	0	0
ENTERGY CORP DISCOUNT NOTE			11/28/2018	JP Morgan Securities, Inc	03/12/2019	9,939,722	0	27,556	0	0	10,000,000	9,912,167	0	0	3.100	3.171	MAT	0	0
ENTERGY CORP DISCOUNT NOTE			11/20/2018	JP Morgan Securities, Inc	03/14/2019	4,472,550	0	16,013	0	0	4,500,000	4,456,538	0	0	3.050	3.123	MAT	0	0
ENTERGY CORP DISCOUNT NOTE			11/20/2018	JP Morgan Securities, Inc	03/15/2019	39,752,611	0	138,944	0	0	40,000,000	39,613,667	0	0	3.050	3.123	MAT	0	0
FMC TECHNOLOGIES INC DISCOUNT NOTE			12/10/2018	JP Morgan Securities, Inc	03/14/2019	19,874,000	0	38,500	0	0	20,000,000	19,835,500	0	0	3.150	3.220	MAT	0	0
FMC TECHNOLOGIES INC COMMERCIAL PAPER			12/17/2018	Merrill Lynch,Pierce,Fenner &	03/18/2019	11,920,200	0	14,700	0	0	12,000,000	11,905,500	0	0	3.150	3.219	MAT	0	0
FMC TECHNOLOGIES INC COMMERCIAL PAPER			12/17/2018	WELLS FARGO SEC LLC	03/18/2019	24,833,222	0	30,722	0	0	25,000,000	24,802,500	0	0	3.160	3.229	MAT	0	0
FIFTH THIRD BK CINCINNATI BANK NOTE			12/13/2018	JP Morgan Securities, Inc	09/27/2019	14,836,012	0	8,512	0	0	15,000,000	14,827,500	63,646	0	1.625	3.131	MS	0	54,167
FORD MOTOR CREDIT COMPANY LLC DISCOUNT N			04/10/2018	RBC Capital Markets	04/08/2019	79,191,637	0	1,805,409	0	0	79,850,000	77,386,228	0	0	3.060	3.176	MAT	0	0
Franklin Electric Co. Inc. Senior Note			05/01/2018	PGIM, INC.	04/30/2019	806,602	0	(13,132)	0	0	800,000	819,734	7,849	0	5.790	3.279	JAJO	23,160	129
ING US FUNDING LLC MONEY MARKET			10/30/2018	Merrill Lynch,Pierce,Fenner &	07/26/2019	35,000,000	0	0	0	0	35,000,000	35,000,000	16,213	0	2.806	2.792	MON	145,298	0
MONDELEZ INTERNATIONAL INC DISCOUNT NOTE			12/04/2018	JP Morgan Securities, Inc	03/14/2019	41,739,600	0	94,033	0	0	42,000,000	41,645,567	0	0	3.100	3.170	MAT	0	0
MONDELEZ INTERNATIONAL INC DISCOUNT NOTE			11/21/2018	JP Morgan Securities, Inc	03/14/2019	39,750,400	0	142,133	0	0	40,000,000	39,608,267	0	0	3.120	3.195	MAT	0	0
Nissan Motor Accep Corp. DISCOUNT NOTE			12/12/2018	JP Morgan Securities, Inc	03/15/2019	93,896,381	0	165,375	0	0	94,500,000	93,731,006	0	0	3.150	3.220	MAT	0	0
PPL CAPITAL FUNDING INC DISCOUNT NOTE			11/30/2018	Suntrust Capital Markets Inc	03/08/2019	16,903,383	0	42,453	0	0	17,000,000	16,860,931	0	0	3.100	3.169	MAT	0	0
PPL CAPITAL FUNDING INC DISCOUNT NOTE			12/06/2018	Suntrust Capital Markets Inc	03/15/2019	22,853,088	0	50,313	0	0	23,000,000	22,802,775	0	0	3.150	3.221	MAT	0	0
PARKER HANNIFIN CORP DISCOUNT NOTE			12/04/2018	BONY Capital Markets	03/13/2019	19,879,694	0	44,056	0	0	20,000,000	19,835,639	0	0	3.050	3.118	MAT	0	0
PARKER HANNIFIN CORP DISCOUNT NOTE			12/03/2018	BONY Capital Markets	03/21/2019	34,765,743	0	83,028	0	0	35,000,000	34,682,715	0	0	3.050	3.121	MAT	0	0
PRINCETON UNIVERSITY CORPORATE			05/03/2018	PGIM, INC.	03/01/2019	2,997,137	0	(48,100)	0	0	2,985,000	3,045,237	49,253	0	4.950	2.460	MS	73,879	25,858
Franklin Electric Co. Inc. Senior Note			05/01/2018	PGIM, INC.	04/30/2019	2,218,156	0	(36,112)	0	0	2,200,000	2,254,268	21,584	0	5.790	3.279	JAJO	63,690	354
UNILEVER CAPITAL CORP CORPORATE			05/03/2018	PGIM, INC.	02/15/2019	2,807,164	0	(38,896)	0	0	2,800,000	2,846,060	50,773	0	4.800	2.652	FA	67,200	29,493
The US Fund for UNICEF Tranche B			06/01/2018	PGIM, INC.	02/19/2019	12,492,751	0	35,404	0	0	12,500,000	12,457,347	955	0	2.750	3.205	DEC	343,750	144,184
VW CREDIT INC DISCOUNT NOTE			12/06/2018	JP Morgan Securities, Inc	03/14/2019	69,559,000	0	157,500	0	0	70,000,000	69,401,500	0	0	3.150	3.221	MAT	0	0
VW CREDIT INC DISCOUNT NOTE			12/10/2018	Citigroup Capital Markets Inc	03/20/2019	17,130,400	0	33,733	0	0	17,250,000	17,096,667	0	0	3.200	3.274	MAT	0	0
WALGREENS BOOTS ALLIANCE INC DISCOUNT NO			12/11/2018	Merrill Lynch,Pierce,Fenner &	03/12/2019	59,638,333	0	103,333	0	0	60,000,000	59,535,000	0	0	3.100	3.168	MAT	0	0
WALGREENS BOOTS ALLIANCE INC DISCOUNT NO			11/30/2018	Mizuho Securities USA, Inc.	03/15/2019	47,698,267	0	119,867	0	0	48,000,000	47,578,400	0	0	3.100	3.171	MAT	0	0
Pengrowth Energy Corporation Senior Secu			11/16/2018	Direct	10/18/2019	9,815,239	0	35,632	0	18,496	10,057,619	9,761,110	111,151	0	5.450	8.624	AO	0	42,553
SUNCOR ENERGY INC DISCOUNT NOTE		A	12/10/2018	JP Morgan Securities, Inc	03/14/2019	13,615,060	0	25,954	0	0	13,700,000	13,589,106	0	0	3.100	3.169	MAT	0	0
SUNCOR ENERGY INC COMMERCIAL PAPER		A	12/17/2018	Mizuho Securities USA, Inc.	03/18/2019	2,980,050	0	3,938	0	0	3,000,000	2,976,113	0	0	3.150	3.219	MAT	0	0
TORONTO-DOMINION BANK/THE MONEY MARKET F		A	11/09/2018	Toronto Dominion Securities	08/09/2019	50,000,000	0	0	0	0	50,000,000	50,000,000	205,458	0	2.791	2.791	FMAN	0	0
TOYOTA CREDIT CANADA INC DISCOUNT NOTE		A	11/30/2018	Toyota Motor Credit Corp	04/29/2019	14,861,842	0	37,467	0	0	15,000,000	14,824,375	0	0	2.810	2.883	MAT	0	0
TRANSCANADA PIPELINES LTD DISCOUNT NOTE		A	11/30/2018	JP Morgan Securities, Inc	03/11/2019	28,827,692	0	72,419	0	0	29,000,000	28,755,272	0	0	3.100	3.170	MAT	0	0
TRANSCANADA PIPELINES LTD DISCOUNT NOTE		A	11/19/2018	JP Morgan Securities, Inc	03/14/2019	29,820,000	0	102,500	0	0	30,000,000	29,717,500	0	0	3.000	3.071	MAT	0	0
TRANSCANADA PIPELINES LTD DISCOUNT NOTE		A	12/04/2018	JP Morgan Securities, Inc	03/15/2019	25,836,561	0	58,211	0	0	26,000,000	25,778,350	0	0	3.100	3.170	MAT	0	0
COMMONWEALTH BANK OF AUSTRALIA MONEY MAR		D	03/01/2018	Merrill Lynch,Pierce,Fenner &	02/28/2019	50,000,000	0	0	0	0	50,000,000	50,000,000	15,754	0	2.836	2.481	MON	990,324	0
ELECTRICITE DE FRANCE SA DISCOUNT NOTE		D	11/27/2018	Citigroup Capital Markets Inc	03/15/2019	49,685,694	0	150,694	0	0	50,000,000	49,535,000	0	0	3.100	3.173	MAT	0	0
TOYOTA MOTOR FIN (NET) BV MONEY MARKET F		D	09/26/2018	Toyota Motor Credit Corp	06/25/2019	20,000,000	0	0	0	0	20,000,000	20,000,000	6,408	0	2.883	2.464	MJSD	124,171	0
UBS AG (LONDON BRANCH) MONEY MARKET FRGN		D	04/05/2018	UBS International	04/04/2019	49,600,000	0	0	0	0	49,600,000	49,600,000	335,770	0	2.738	2.642	JAJO	663,586	0
UBS AG (LONDON BRANCH) MONEY MARKET FRGN		D	06/01/2018	UBS International	05/31/2019	50,000,000	0	0	0	0	50,000,000	50,000,000	4,087	0	2.942	2.400	MON	764,167	0
UBS AG (LONDON BRANCH) MONEY MARKET FRGN		D	09/04/2018	UBS International	09/03/2019	75,000,000	0	0	0	0	75,000,000	75,000,000	157,642	0	2.609	2.364	MON	467,141	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,294,515,956	0	3,411,263	0	18,496	1,300,564,229	1,291,086,200	1,524,916	0	XXX	XXX	XXX	4,151,616	594,225
CARMX_AUTO ABS FLOATER			10/18/2018	Credit Suisse First Boston Cor	02/14/2019	51,998,381	0	0	0	0	51,998,381	51,998,381	129,820	0	3.099	2.231	MON	236,463	0
CARMX_AUTO ABS FLOATER			11/06/2018	Credit Suisse First Boston Cor	02/14/2019	3,380,000	0	0	0	0	3,380,000	3,380,000	8,439	0	3.099	2.231	MON	7,158	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						55,378,381	0	0	0	0	55,378,381	55,378,381	138,259	0	XXX	XXX	XXX	243,621	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,349,894,337	0	3,411,263	0	18,496	1,355,942,610	1,346,464,581	1,663,175	0	XXX	XXX	XXX	4,395,237	594,225
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
DRYDEN CORE FUND MM SER MMMF MONEY MARKE			09/04/2012	PGIM, INC.	07/08/2019	1	0	0	0	0	1	1	0	0	0.552	0.216	MON	0	0
5999999. Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO						1	0	0	0	0	1	1	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						1	0	0	0	0	1	1	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						1,294,515,956	0	3,411,263	0	18,496	1,300,564,229	1,291,086,200	1,524,916	0	XXX	XXX	XXX	4,151,616	594,225
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						55,378,381	0	0	0	0	55,378,381	55,378,381	138,259	0	XXX	XXX	XXX	243,621	0
8199999. Total - SVO Identified Funds						1	0	0	0	0	1	1	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						1,349,894,338	0	3,411,263	0	18,496	1,355,942,611	1,346,464,582	1,663,175	0	XXX	XXX	XXX	4,395,237	594,225
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						1,349,894,338	0	3,411,263	0	18,496	XXX	1,346,464,582	1,663,175	0	XXX	XXX	XXX	4,395,237	594,225

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	89,214	89,214	.446667	39,849	0	0	36,165		36,165	(26,608)	(2,408)	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	32,130	32,130	0	0	0	0	32,130		32,130	(48,195)	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	79,655	79,655	2.450583	195,200	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2018	06/17/2019	1,763	4,900,000	2779.65999999999	0	242,550	0	58,355		58,355	(184,195)	0	0	0	0		EL (Equity Risk Liability)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	493	493	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	3,203	8,800,000	2747.32999999999	0	410,080	0	49,688		49,688	(360,392)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	10/15/2019	1,490	4,100,000	2750.79	0	200,080	0	104,196		104,196	(95,884)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2018	04/03/2019	2,792	7,300,000	2614.44999999998	0	413,180	0	160,142		160,142	(253,038)	0	0	0	0		EL (Equity Risk Liability)
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index.	Gate Technologies LLC None	04/10/2012	11/23/2020	1,100,000	1,100,000	.000009	10	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	0	0	.1230000	196,800	0	0	720,479		720,479	(79,663)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	197	197	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	06/03/2019	1,638	4,500,000	2746.86999999999	0	236,700	0	60,450		60,450	(176,250)	0	0	0	0		EL (Equity Risk Liability)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	686,665	686,665	.446667	306,710	0	0	278,355		278,355	(204,797)	(18,531)	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/15/2019	2,037	5,700,000	2798.42999999998	0	265,050	0	72,386		72,386	(192,664)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	2,614	7,000,000	2677.84000000001	0	319,900	0	105,976		105,976	(213,924)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2018	09/03/2019	1,174	3,400,000	2896.71999999998	0	176,460	0	32,018		32,018	(144,442)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	101	275,000	2731.19999999998	0	18,838	0	1,002		1,002	(17,835)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	1,494	4,000,000	2677.840000000001	0	201,600	0	60,558		60,558	(141,042)	0	0	0	0		EL (Equity Risk Liability)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	690	690	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	219	219	97.330261	21,334	0	0	79,734		79,734	(19,620)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	2,167	2,167	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	58,091	58,091	.446667	25,947	0	0	23,548		23,548	(17,326)	(1,568)	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	55	150,000	2747.329999999999	0	10,245	0	847		847	(9,398)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2018	08/15/2019	1,845	5,200,000	2818.369999999999	0	230,880	0	70,459		70,459	(160,421)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2018	05/03/2019	2,586	6,800,000	2629.73	0	366,520	0	165,793		165,793	(200,727)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/05/2019	915	2,600,000	2840.349999999999	0	133,900	0	28,944		28,944	(104,956)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/03/2019	1,299	3,800,000	2925.510000000002	0	200,260	0	35,715		35,715	(164,545)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2018	12/16/2019	88	225,000	2545.940000000001	0	18,810	0	15,310		15,310	(3,500)	0	0	0	0		EL (Equity Risk Liability)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	100,000	0	0	900,599		900,599	(99,579)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	81	225,000	2776.420000000001	0	12,623	0	21		21	(12,601)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2018	06/17/2019	252	700,000	2779.659999999999	0	43,190	0	8,336		8,336	(34,854)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	2,360	6,400,000	2711.449999999998	0	288,000	0	96,796		96,796	(191,204)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/15/2019	2,037	5,700,000	2798.429999999998	0	247,950	0	72,386		72,386	(175,564)	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	5,000	5,000	.000002	0	0	0	5,000		5,000	(7,500)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	3,250	3,250	.000003	0	0	0	3,250		3,250	(4,875)	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	12/15/2017	01/01/2069	99,242	99,242	2.450583	243,200	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2018	12/03/2019	1,218	3,400,000	2790.3699999999999	0	181,560	0	82,658		82,658	(98,902)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	240	650,000	2711.4499999999998	0	40,105	0	9,831		9,831	(30,274)	0	0	0	0		EL (Equity Risk Liability)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	07/31/2015	01/29/2022	0	0	1200000	120,000	0	0	450,300		450,300	(49,790)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2018	06/17/2019	2,482	6,900,000	2779.6599999999999	0	312,570	0	82,174		82,174	(230,396)	0	0	0	0		EL (Equity Risk Liability)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	197	197	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Milson Bidco Limited Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Milson Bidco Limited None	11/22/2016	01/01/2069	12,480	12,480	.000051	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	426,230	426,230	.446667	190,383	0	0	172,782		172,782	(127,122)	(11,503)	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2018	09/16/2019	78	225,000	2888.8000000002	0	13,973	0	2,377		2,377	(11,596)	0	0	0	0		EL (Equity Risk Liability)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	13,182		13,182	(9,698)	(878)	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/15/2019	46	125,000	2730.1999999999998	0	9,325	0	3,832		3,832	(5,493)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	1,660	4,500,000	2711.4499999999998	0	221,400	0	68,060		68,060	(153,340)	0	0	0	0		EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index.	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	163,825		163,825	32,857	0	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	480,000	0	0	4,322,876		4,322,876	(477,980)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2018	09/16/2019	1,904	5,500,000	2888.8000000002	0	260,700	0	58,097		58,097	(202,603)	0	0	0	0		EL (Equity Risk Liability)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	340,000	0	0	3,062,037		3,062,037	(338,569)	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	HDA-SMC, Inc None	03/24/2017	03/24/2027	611,390	611,390	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	32,517	32,517	.446667	14,524	0	0	13,182		13,182	(9,698)	(878)	0	0	0		AN (Anticipatory)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	49,621	49,621	2.450582	121,600	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	394	394	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Premier Oil Plc None	07/28/2017	05/31/2022	358,080	358,080	.446667	159,942	0	0	145,156		145,156	(106,797)	(9,664)	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	1,465	4,000,000	2731.199999999998	0	183,600	0	14,581		14,581	(169,019)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	2,124	5,800,000	2731.199999999998	0	292,320	0	21,142		21,142	(271,178)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2018	09/16/2019	1,800	5,200,000	2888.800000000002	0	233,480	0	54,928		54,928	(178,552)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2018	12/16/2019	3,535	9,000,000	2545.940000000001	0	415,800	0	612,412		612,412	196,612	0	0	0	0		EL (Equity Risk Liability)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Apex Clean Energy Holdings LLC None	06/10/2016	01/01/2069	32,645	32,645	2.450582	80,000	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	2,184	6,000,000	2747.329999999999	0	309,300	0	33,878		33,878	(275,422)	0	0	0	0		EL (Equity Risk Liability)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	08/20/2015	01/01/2069	296	296	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2018	03/04/2019	3,087	8,400,000	2720.940000000001	0	460,320	0	51,188		51,188	(409,132)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/15/2019	393	1,100,000	2798.429999999998	0	66,440	0	13,969		13,969	(52,471)	0	0	0	0		EL (Equity Risk Liability)
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2020	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2020	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/15/2019	2,124	5,800,000	2730.199999999998	0	277,820	0	177,800		177,800	(100,020)	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index.	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	3,570		3,570	(5,355)	0	0	0	0		AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	534	534	97.330254	51,943	0	0	194,134		194,134	(47,769)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index.	Benson Power, LLC None	12/15/2017	01/01/2069	296	296	.000101	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	67	67	97.330235	6,493	0	0	24,267		24,267	(5,971)	0	0	0	0		AN (Anticipatory)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2018	01/03/2019	3,723	10,100,000	2713.0599999999 99	0	499,950	0	0		0	(499,950)	0	0	0	0		EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	1,137,139		1,137,139	228,065	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	674,253		674,253	202,633	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2018	07/03/2019	1,474	4,000,000	2713.2199999999 98	0	218,400	0	80,787		80,787	(137,613)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/04/2019	2,794	7,400,000	2648.9400000000 001	0	446,960	0	43,164		43,164	(403,796)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	2,737	7,600,000	2776.4200000000 001	0	326,800	0	711		711	(326,089)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2018	08/15/2019	44	125,000	2818.3699999999 99	0	7,800	0	1,694		1,694	(6,106)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	121	325,000	2677.8400000000 001	0	21,970	0	4,920		4,920	(17,050)	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	3,570		3,570	(5,355)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	2,750	2,750	.000004	0	0	0	2,750		2,750	(4,125)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	788	788	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	17,850	17,850	.000001	0	0	137	17,850		17,850	(26,775)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	5,355	5,355	.000002	0	0	428	5,355		5,355	(8,033)	0	0	0	0		AN (Anticipatory)
Benson Power, LLC Class C Equity	Bond Portfolio Hedge	D1	Equity/Index	Benson Power, LLC None	08/20/2015	01/01/2069	99	99	.000102	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Premier Oil Plc Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Premier Oil Plc None	07/28/2017	05/31/2022	59,034	59,034	.446667	26,369	0	0	23,931		23,931	(17,607)	(1,593)	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	27	3,570		3,570	(5,355)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2018	12/16/2019	1,728	4,400,000	2545.9400000000 001	0	186,560	0	299,401		299,401	112,841	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	10/15/2019	1,127	3,100,000	2750.79	0	139,500	0	78,782		78,782	(60,718)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2018	11/04/2019	913	2,500,000	2738.3099999999 99	0	139,000	0	71,650		71,650	(67,350)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2018	08/15/2019	4,222	11,900,000	2818.3699999999 99	0	565,250	0	161,242		161,242	(404,008)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Apex Clean Energy Holdings LLC Common Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Apex Clean Energy Holdings LLC None	01/29/2015	01/29/2022	0	0	2000000	120,000	0	0	1,080,719		1,080,719	(119,495)	0	0	0	0		AN (Anticipatory)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	4,644,922		4,644,922	931,587	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	53	53	010755	1	0	0	760,328		760,328	228,501	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	10/15/2019	91	250,000	2750.79	0	17,675	0	6,353		6,353	(11,322)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	2,233	6,200,000	2776.4200000000 001	0	288,300	0	580		580	(287,720)	0	0	0	0		EL (Equity Risk Liability)
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	1,137,139		1,137,139	228,065	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/15/2019	1,319	3,600,000	2730.1999999999 98	0	159,120	0	110,359		110,359	(48,761)	0	0	0	0		EL (Equity Risk Liability)
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,854,833	10,332,813	592	23,482,046	XXX	23,482,046	(7,008,813)	(47,022)	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2018	04/16/2019	35,773	99,999,995	2795.3800000000 001	0	4,560,000	0	10,740,311		10,740,311	6,180,311	0	0	0	0		EL (Equity Risk Liability)
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	4,560,000	0	10,740,311	XXX	10,740,311	6,180,311	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										2,854,833	14,892,812	592	34,222,357	XXX	34,222,357	(828,502)	(47,022)	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										2,854,833	10,332,813	592	23,482,046	XXX	23,482,046	(7,008,813)	(47,022)	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	4,560,000	0	10,740,311	XXX	10,740,311	6,180,311	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										2,854,833	14,892,812	592	34,222,357	XXX	34,222,357	(828,502)	(47,022)	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/15/2019	1,215	3,600,000	2962.27	0	0	0	(36,894)		(36,894)	(36,894)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	2,393	7,000,000	2925.54	0	0	0	(16,544)		(16,544)	(16,544)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	2,506	7,600,000	3033.2399999999 98	0	0	0	0		0	0	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2018	03/04/2019	2,744	8,400,000	3061.0599999999 99	0	0	0	(2,035)		(2,035)	(2,035)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2018	04/15/2019	1,349	4,000,000	2965.71	0	0	0	(7,030)		(7,030)	(7,030)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	10/15/2019	1,039	3,100,000	2984.6100000000 001	0	0	0	(23,936)		(23,936)	(23,936)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/15/2019	1,940	5,800,000	2989.5700000000 002	0	0	0	(51,481)		(51,481)	(51,481)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2018	12/16/2019	1,593	4,400,000	2762.340000000001	0	0	0	(136,287)		(136,287)	(136,287)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	10/15/2019	1,361	4,100,000	3012.119999999999	0	0	0	(27,301)		(27,301)	(27,300)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	1,499	4,500,000	3002.929999999998	0	0	0	(10,398)		(10,398)	(10,398)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2018	08/15/2019	1,697	5,200,000	3064.98	0	0	0	(19,719)		(19,719)	(19,719)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/15/2019	2,161	6,400,000	2962.260000000002	0	0	0	(18,784)		(18,784)	(18,784)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2018	04/03/2019	2,482	7,300,000	2941.260000000002	0	0	0	(12,151)		(12,151)	(12,151)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/15/2019	1,873	5,700,000	3043.29	0	0	0	(19,449)		(19,449)	(19,449)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/04/2019	2,483	7,400,000	2980.059999999999	0	0	0	(574)		(574)	(574)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2018	05/03/2019	2,299	6,800,000	2958.449999999998	0	0	0	(17,713)		(17,713)	(17,713)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2018	12/16/2019	3,228	9,000,000	2787.800000000002	0	0	0	(251,126)		(251,126)	(251,126)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2018	06/17/2019	2,272	6,900,000	3036.780000000002	0	0	0	(19,054)		(19,054)	(19,054)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	1,972	6,000,000	3042.670000000001	0	0	0	(2,550)		(2,550)	(2,550)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2018	09/16/2019	1,655	5,200,000	3141.570000000002	0	0	0	(17,098)		(17,098)	(17,098)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/03/2019	1,160	3,800,000	3276.570000000002	0	0	0	(6,160)		(6,160)	(6,160)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2018	09/03/2019	1,048	3,400,000	3244.329999999999	0	0	0	(5,180)		(5,180)	(5,180)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2018	01/03/2019	3,309	10,100,000	3052.190000000001	0	0	0	0		0	0	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/05/2019	817	2,600,000	3181.190000000001	0	0	0	(4,555)		(4,555)	(4,555)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2018	06/17/2019	1,592	4,900,000	3078.469999999998	0	0	0	(10,261)		(10,261)	(10,261)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	1,917	5,800,000	3024.800000000002	0	0	0	(724)		(724)	(724)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2018	12/03/2019	1,088	3,400,000	3125.21	0	0	0	(19,516)		(19,516)	(19,516)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2018	02/15/2019	1,341	4,000,000	2983.840000000001	0	0	0	(792)		(792)	(792)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2018	01/15/2019	2,016	6,200,000	3074.889999999999	0	0	0	0		0	0	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2018	03/15/2019	2,932	8,800,000	3001.46	0	0	0	(5,316)		(5,316)	(5,316)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/15/2019	1,856	5,700,000	3071.280000000002	0	0	0	(16,434)		(16,434)	(16,434)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2018	08/15/2019	3,847	11,900,000	3093.159999999999	0	0	0	(39,294)		(39,294)	(39,294)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	06/03/2019	1,456	4,500,000	3090.23	0	0	0	(7,468)		(7,468)	(7,468)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2018	09/16/2019	1,735	5,500,000	3170.46	0	0	0	(15,216)		(15,216)	(15,216)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2018	11/04/2019	815	2,500,000	3066.909999999999	0	0	0	(15,453)		(15,453)	(15,453)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2018	07/03/2019	1,316	4,000,000	3038.809999999999	0	0	0	(13,058)		(13,058)	(13,058)	0	0	0	0		EL (Equity Risk Liability)
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	0	0	(849,555)	XXX	(849,555)	(849,554)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	(849,555)	XXX	(849,555)	(849,554)	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	0	0	(849,555)	XXX	(849,555)	(849,554)	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	0	0	(849,555)	XXX	(849,555)	(849,554)	0	0	0	0	XXX	XXX
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	3.196 / 6.25	0	0	(225,747)	0		(2,601,817)	0	0	0	0	149,531		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	3.5081 / 6.25	0	0	(360,371)	0		(3,361,450)	0	0	0	0	203,332		100% \ 100%
Interest Rate Swap - 121105CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / 2.7361	0	42,375,195	3,102,203	40,567,817		33,206,219	(40,763,838)	0	0	0	3,012,330		100% \ 100%
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / 2.6893	0	795,098	12,806	2,426,090		2,947,459	39,772,719	0	0	0	347,849		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / 2.5585	0	1,042,187	167,652	988,118		(224,590)	(54,068)	0	0	0	573,295		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / 2.64	0	(8,790,448)	17,517	3,071,469		3,789,804	18,693,041	0	0	0	485,291		99% \ 99%
Interest Rate Swap - 104400PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	1,628,000	2.3493 / 1.96	0	0	800	0		11,087	0	0	0	0	8,680		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / 2.7882	0	(15,928,979)	34,887	5,947,662		7,380,049	18,632,693	0	0	0	966,847		100% \ 100%
Interest Rate Swap - 105467PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	1,568,000	2.3493 / 2.797	0	0	(12,339)	0		(24,411)	0	0	0	0	17,825		100% \ 100%
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2007	12/27/2037	0	13,200,000	5.13 / 2.8216	0	(1,953,954)	23,518	3,994,933		4,457,098	9,830,944	0	0	0	287,606		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	3.2988 / 6.712	0	0	(363,790)	0		(4,163,154)	0	0	0	0	209,406		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / 2.469	0	2,755,438	222,373	2,644,948		1,800,705	(110,490)	0	0	0	365,151		100% \ 100%
Interest Rate Swap - 105466PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	3,626,000	2.3493 / 2.797	0	0	(28,535)	0		(56,451)	0	0	0	0	41,221		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	3.3785 / 6.35	0	0	(165,596)	0		(1,552,990)	0	0	0	0	92,992		100% \ 100%
Interest Rate Swap - 121103CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	236,500,000	2.0634 / 2.5038	0	(371,072)	470,548	(308,011)		(2,903,574)	9,391,750	0	0	0	2,098,013		99% \ 98%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / 2.7361	0	40,713,423	2,980,548	38,976,922		31,904,015	(34,016,441)	0	0	0	2,894,200		100% \ 100%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 2.629	0	9,877,306	859,885	9,478,682		5,700,169	4,558,466	0	0	0	1,652,959		100% \ 100%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2004	02/15/2021	0	1,493,750	6.2986 / 8.75	0	0	(42,621)	0		(71,513)	0	0	0	0	10,884		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2007	05/15/2037	0	10,000,000	3.1481 / 6	0	0	(329,757)	0		(3,768,296)	0	0	0	0	214,323		100% \ 100%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / 2.5585	0	1,273,784	204,907	1,207,700		(274,499)	(66,084)	0	0	0	700,694		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 2.5585	0	839,539	135,053	795,984		(180,920)	(43,555)	0	0	0	461,821		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	03/01/2032	0	10,000,000	4.3181 / 7	0	0	(323,490)	0		(2,878,581)	0	0	0	0	181,448		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	4.0665 / 6.75	0	0	(207,975)	0		(2,308,465)	0	0	0	0	133,125		100% \ 100%
Interest Rate Swap - 105468PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	21,266,000	2.3493 / 2.797	0	0	(167,353)	0		(331,080)	0	0	0	0	241,754		100% \ 100%
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	54,300,000	4.4321 / 2.7361	0	11,008,579	59,825	11,838,997		13,772,831	(11,416,873)	0	0	0	1,249,414		100% \ 100%
Interest Rate Swap - 121107CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 2.629	0	9,877,306	859,885	9,478,682		5,700,169	(9,495,744)	0	0	0	1,652,959		100% \ 100%
Interest Rate Swap - 109833PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	946,010	2.3493 / 2.795	0	0	(7,435)	0		(14,848)	0	0	0	0	10,807		100% \ 100%
Interest Rate Swap - 104404PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	6,028,000	2.3493 / 1.96	0	0	2,961	0		41,054	0	0	0	0	32,140		100% \ 100%
Interest Rate Swap - 109832PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,548,690	2.3493 / 2.795	0	0	(12,171)	0		(24,308)	0	0	0	0	17,692		100% \ 100%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	10/01/2023	0	4,500,000	4.251 / 7.2	0	0	(139,739)	0		(546,981)	0	0	0	0	49,051		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	0	8,835,959	2.9013 / 6.03	0	0	(315,866)	0		(1,204,875)	0	0	0	0	130,986		100% \ 99%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	8,948,718	3.684 / 6.01	0	0	(259,665)	0		(1,057,549)	0	0	0	0	141,492		100% \ 100%
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / 2.6893	0	4,737,083	831,748	4,026,889		3,241,737	(710,194)	0	0	0	558,694		100% \ 100%
Interest Rate Swap - 105470PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	13,426,000	2.3493 / 2.797	0	0	(105,656)	0		(209,023)	0	0	0	0	152,628		100% \ 100%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2004	02/15/2021	0	5,000,000	6.2711 / 8.75	0	0	(144,060)	0		(242,247)	0	0	0	0	36,432		100% \ 100%
Interest Rate Swap - 109835PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	8,081,840	2.3493 / 2.795	0	0	(63,514)	0		(126,851)	0	0	0	0	92,328		100% \ 100%
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / 2.6893	0	(4,501,099)	22,999	1,639,800		4,989,385	5,737,561	0	0	0	2,469,709		100% \ 100%
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / 2.7882	0	(7,877,691)	5,062	245,847		535,478	9,032,126	0	0	0	220,220		100% \ 100%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / 2.7068	0	4,476,214	417,497	4,301,957		1,942,381	(2,522,145)	0	0	0	1,034,419		100% \ 99%
Interest Rate Swap - 104402PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	9,548,000	2.3493 / 1.96	0	0	4,690	0		65,026	0	0	0	0	50,907		100% \ 100%
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 2.7068	0	1,290,753	120,389	1,240,504		560,102	(50,249)	0	0	0	298,283		100% \ 100%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 2.7068	0	1,290,753	120,389	1,240,504		560,102	(50,249)	0	0	0	298,283		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 2.541	0	(4,696,674)	33,783	1,142,178		4,578,582	8,998,630	0	0	0	2,547,050		100% \ 100%
Interest Rate Swap - 77265PR - Receive: Floating 3 Month Libor +60.3 BPS Pay: Fixed	N5224#AG5 - Lekkerland Finance B.V. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	08/16/2019	0	22,700,000	3.2315 / 6.46	0	0	(837,045)	0		(429,841)	0	0	0	0	89,826		100% \ 100%
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / 2.469	0	17,882,932	128,522	21,838,493		25,341,285	(16,929,766)	0	0	0	2,261,644		100% \ 100%

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Interest Rate Swap - 121113CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / 2.7068	0	(5,025,412)	19,355	1,236,462		4,428,629	11,564,386	0	0	0	2,358,474		100% \ 100%
Interest Rate Swap - 121102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / 2.7068	0	(2,128,104)	14,920	953,167		3,413,953	8,075,766	0	0	0	1,818,106		100% \ 100%
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2040	0	78,000,000	3.5388 / 2.7896	0	1,918,735	48,711	6,245,419		8,824,806	3,931,926	0	0	0	1,817,715		100% \ 100%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	694308GE1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	03/01/2034	0	5,000,000	3.2756 / 6.05	0	0	(167,094)	0		(1,665,411)	0	0	0	0	97,370		100% \ 100%
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / 2.8007	0	4,599,212	31,892	5,813,420		6,325,859	(269,552)	0	0	0	300,797		100% \ 100%
Interest Rate Swap - 121104CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	313,500,000	2.0634 / 2.5038	0	(491,886)	623,750	(408,294)		(3,848,923)	6,130,184	0	0	0	2,781,087		99% \ 98%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / 2.7068	0	6,087,651	567,795	5,850,661		2,641,639	(2,734,666)	0	0	0	1,406,809		100% \ 100%
Interest Rate Swap - 104403PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	4,092,000	2.3493 / 1.96	0	0	2,010	0		27,868	0	0	0	0	21,817		100% \ 100%
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / 2.7882	0	703,553	83,653	624,163		398,993	21,091,004	0	0	0	119,782		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / 2.8238	0	5,002,392	38,631	6,123,736		7,600,741	(5,310,403)	0	0	0	998,072		100% \ 100%
Interest Rate Swap - 121109CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / 2.7068	0	6,803,845	634,595	6,538,974		2,952,420	(1,707,896)	0	0	0	1,572,316		100% \ 100%
Interest Rate Swap - 109834PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	12,846,470	2.3493 / 2.795	0	0	(100,958)	0		(201,636)	0	0	0	0	146,760		100% \ 100%
Interest Rate Swap - 104401PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	704,000	2.3493 / 1.96	0	0	346	0		4,795	0	0	0	0	3,754		100% \ 100%
Interest Rate Swap - 77116PR - Receive: Floating 3 Month Libor +55.6 BPS Pay: Fixed	Q8277*AL5 - Santos Finance Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2007	08/02/2019	0	25,000,000	3.1145 / 6.3	0	0	(885,883)	0		(425,313)	0	0	0	0	95,909		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	0	10,973,251	2.7625 / 5.58	0	0	(358,349)	0		(873,850)	0	0	0	0	96,970		100% \ 98%
Interest Rate Swap - 105469PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	9,114,000	2.3493 / 2.797	0	0	(71,723)	0		(141,891)	0	0	0	0	103,609		100% \ 100%
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / 2.7068	0	1,843,933	171,984	1,772,149		800,145	(71,784)	0	0	0	426,119		99% \ 99%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / 2.469	0	2,156,430	174,031	2,069,959		1,409,247	(86,471)	0	0	0	285,770		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	3.5782 / 6.625	0	0	(182,082)	0		(2,064,399)	0	0	0	0	104,454		100% \ 100%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / 2.64	0	16,493,205	1,892,535	15,196,388		11,451,365	(15,586,572)	0	0	0	1,930,094		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / 2.8238	0	612,601	5,414	858,196		1,065,187	245,595	0	0	0	139,872		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / 2.6912	0	(1,274,489)	6,107	1,154,435		1,407,536	10,753,171	0	0	0	169,222		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 2.469	0	2,515,835	203,037	2,414,952		1,644,121	(100,883)	0	0	0	333,399		100% \ 100%
Interest Rate Swap - 125660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 2.803	0	6,968,222	56,398	8,099,834		10,157,801	(5,826,045)	0	0	0	1,396,664		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 2.5585	0	839,539	135,053	795,984		(180,920)	(43,555)	0	0	0	461,821		100% \ 100%
Interest Rate Swap - 109836PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,276,990	2.3493 / 2.795	0	0	(10,036)	0		(20,043)	0	0	0	0	14,589		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	3.8863 / 6.875	0	0	(320,524)	0		(3,106,045)	0	0	0	0	190,659		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 2.469	0	2,515,835	203,037	2,414,952		1,644,121	(100,883)	0	0	0	333,399		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232A04 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	3.2166 / 6	0	0	(546,860)	0		(6,236,822)	0	0	0	0	364,242		100% \ 100%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / 2.469	0	2,036,628	164,363	1,954,961		1,330,955	(81,667)	0	0	0	269,894		99% \ 99%
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / 2.469	0	8,543,790	1,029,619	7,876,990		5,154,508	(8,837,533)	0	0	0	1,425,799		100% \ 100%
Interest Rate Swap - 125659CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 2.541	0	0	33,783	1,142,178		4,578,582	8,099,834	0	0	0	2,547,050		100% \ 100%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / 2.7068	0	8,236,234	768,194	7,915,600		3,573,982	(345,617)	0	0	0	1,903,330		99% \ 99%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	0	3,289,479	2.6979 / 5.62	0	0	(108,513)	0		(144,555)	0	0	0	0	29,006		100% \ 97%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	0	9,929,134	2.7769 / 5.47	0	0	(303,650)	0		(106,127)	0	0	0	0	32,559		100% \ 94%
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / 2.396	0	18,478,723	1,576,932	17,460,809		14,414,515	(18,444,636)	0	0	0	1,330,383		100% \ 100%
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / 2.64	0	4,835,989	919,207	4,051,061		3,051,601	(784,929)	0	0	0	730,936		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	3.2281 / 5.55	0	0	(722,510)	0		(7,814,257)	0	0	0	0	529,141		100% \ 100%
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 2.803	0	0	62,374	8,099,834		10,157,801	7,915,600	0	0	0	1,396,664		100% \ 100%
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / 2.64	0	3,389,075	24,693	4,329,660		5,342,253	12,467,514	0	0	0	684,085		99% \ 99%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / 2.5585	0	694,791	111,768	658,746		(149,727)	(36,046)	0	0	0	382,197		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / 2.5585	0	1,100,086	176,966	1,043,014		(237,067)	(57,072)	0	0	0	605,145		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / 2.64	0	11,821,307	2,246,950	9,902,592		7,459,469	26,721,574	0	0	0	1,786,733		100% \ 100%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	3.5136 / 5.77	0	0	(286,176)	0		(3,126,606)	0	0	0	0	211,942		100% \ 100%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	0	22,200,000	3.0496 / 6.191	0	0	(735,795)	0		(4,739,355)	0	0	0	0	384,558		100% \ 100%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / 2.64	0	16,774,482	1,521,665	15,856,589		12,010,267	(63,662)	0	0	0	1,725,532		100% \ 100%
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / 2.7896	0	9,540,616	1,434,669	8,759,134		5,881,794	(3,983,714)	0	0	0	1,527,061		100% \ 100%
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / 2.6912	0	2,948,274	406,711	2,703,714		1,392,010	8,630,860	0	0	0	699,886		100% \ 100%
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	244,656,767	17,318,714	326,295,608	XXX	229,430,442	69,572,065	0	0	0	66,837,089	XXX	XXX
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	11,573,600	4.2 / 2.82	0	0	139,034	(207,200)		(33,158)	0	732,138	0	0	185,389		100% \ 100%
Currency Swap - 113794PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	1,735,250	4.48 / 2.57	0	0	30,093	(28,779)		(101,816)	0	88,961	0	0	24,032		100% \ 100%
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	130,775	625,445		625,991	0	625,445	0	0	274,543		99% \ 100%
Currency Swap - 107331PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	28,776,923	4.445 / 4.095	0	0	178,917	3,275,885		2,904,349	0	1,286,038	0	0	108,620		100% \ 100%
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	14,861,215	4.9925 / 4.5	0	0	148,206	2,249,041		1,660,033	0	636,042	0	0	108,353		100% \ 100%
Currency Swap - 122245PR - Receive: Fixed USD Pay: Fixed EUR	E69333\A4 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,028,650	5.5 / 2.95	0	0	113,679	341,735		361,610	0	341,735	0	0	62,301		100% \ 100%
Currency Swap - 109554PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2015	06/18/2025	0	36,275,000	3.65 / 1.785	0	0	651,053	(572,135)		(2,092,190)	0	1,858,232	0	0	461,173		100% \ 100%
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	8,060,000	4.6475 / 3.88	0	0	106,530	1,373,651		1,030,503	0	337,198	0	0	67,867		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	5,377,466	4.11 / 2.6	0	0	48,074	224,162		346,814	0	224,162	0	0	82,520		100% \ 100%
Currency Swap - 124157PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2028	0	11,868,655	6.68 / 3.7	0	0	99,229	162,311		416,963	0	162,311	0	0	185,018		100% \ 100%
Currency Swap - 115973PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	1,977,882	3.74 / 2.48	0	0	20,655	(48,691)		(56,052)	0	125,945	0	0	17,037		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	19,188	742,543		742,863	0	208,833	0	0	39,845		100% \ 100%
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	58,680	3,667,831		3,485,514	0	854,509	0	0	126,229		100% \ 100%
Currency Swap - 112132PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	3,950,000	6.09 / 5.75	0	0	32,235	504,301		436,073	0	214,139	0	0	40,535		100% \ 100%
Currency Swap - 122247PR - Receive: Fixed USD Pay: Fixed EUR	E69333\A4 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	3,434,200	5.5 / 2.95	0	0	77,634	233,380		246,953	0	233,380	0	0	42,547		100% \ 100%
Currency Swap - 112131PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	03/17/2023	0	1,000,000	6.09 / 5.75	0	0	8,161	127,671		110,398	0	54,212	0	0	10,262		100% \ 100%
Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	235,689	(738,556)		(924,557)	0	624,765	0	0	166,682		100% \ 100%
Currency Swap - 115347PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	6,000,000	4.25 / 2.25	0	0	109,854	(209,959)		(439,561)	0	313,173	0	0	67,280		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	77,193	1,289,995		988,134	0	288,672	0	0	148,630		100% \ 100%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	24,280,000	3.73 / 1.65	0	0	487,117	(524,005)		(1,176,276)	0	1,250,887	0	0	352,986		100% \ 100%
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	118,339	447,677		450,874	0	447,677	0	0	83,969		100% \ 100%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	32,961	1,033,601		926,061	0	1,227,233	0	0	206,931		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,133,570	6.89 / 3.9	0	0	43,490	84,580		169,041	0	84,580	0	0	80,015		100% \ 100%
Currency Swap - 114596PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	5,174,512	3.92 / 3.85	0	0	(732)	217,846		142,092	0	446,434	0	0	71,801		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	67,702	1,297,938		744,832	0	215,730	0	0	75,578		100% \ 100%
Currency Swap - 107517PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	11,543,709	5.153 / 8.36	0	0	(126,286)	3,615,152		3,052,507	0	880,137	0	0	100,418		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	35,989	798,978		945,476	0	236,530	0	0	65,212		100% \ 100%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	526,481	4.23 / 4.22	0	0	1,875	92,764		74,822	0	92,764	0	0	5,636		100% \ 100%
Currency Swap - 124867PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	1,573,406	6.67 / 4.95	0	0	6,014	40,794		79,844	0	40,794	0	0	20,496		100% \ 100%
Currency Swap - 123995PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	12,545,100	6.207 / 3.36	0	0	152,064	287,894		520,222	0	287,894	0	0	172,733		100% \ 100%
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	30,102	61,881		188,679	0	61,881	0	0	87,093		100% \ 100%
Currency Swap - 110653PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	4,942,107	3.45 / 3.07	0	0	37,653	799,779		650,269	0	257,432	0	0	59,226		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	21,993	682,007		719,477	0	158,890	0	0	46,573		100% \ 100%
Currency Swap - 107467PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,284,006	4.729 / 4	0	0	33,492	396,228		176,794	0	145,633	0	0	33,668		100% \ 100%
Currency Swap - 115498CM - Receive: Fixed USD Pay: Fixed JPY	J2615QM85 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	03/20/2020	0	45,933,531	2.208 / 2.4	(4,055,735)	0	(107,418)	(2,059,407)		(2,416,453)	0	(1,268,046)	1,226,091	0	253,721		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	13,632	346,963		390,593	0	94,542	0	0	26,591		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122640PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	18,608,550	4.48 / 3.14	0	0	207,962	1,924,390		2,385,741	0	1,924,390	0	0	282,855		100% \ 100%
Currency Swap - 108642PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	18,400,000	3.54 / 1.82	0	0	295,379	(132,123)		(727,660)	0	934,590	0	0	229,455		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	713,184	4.22 / 2.82	0	0	8,710	(12,768)		(765)	0	45,116	0	0	11,424		99% \ 100%
Currency Swap - 123994PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	10,660,000	6.207 / 3.36	0	0	129,214	244,633		442,051	0	244,633	0	0	146,777		100% \ 100%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,571,429	4.07 / 4.6	0	0	11,543	663,285		628,801	0	171,862	0	0	27,152		100% \ 100%
Currency Swap - 124119PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	4,124,300	6.89 / 3.9	0	0	34,940	67,952		135,807	0	67,952	0	0	64,284		100% \ 100%
Currency Swap - 107236PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,998,911	4.48 / 4.96	0	0	12,523	528,047		515,869	0	132,477	0	0	13,905		100% \ 100%
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(127,848)	1,162,752		339,148	0	1,577,588	0	0	222,300		100% \ 100%
Currency Swap - 115188PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2021	0	3,093,571	3.35 / 2.6	0	0	14,247	(131,948)		(189,342)	0	200,455	0	0	25,999		100% \ 100%
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(193,799)	1,762,560		514,098	0	2,391,390	0	0	336,974		100% \ 100%
Currency Swap - 109476PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	29,998,620	3.57 / 3.128	0	0	239,642	4,895,964		4,043,098	0	1,560,047	0	0	377,955		100% \ 100%
Currency Swap - 113777PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	07/01/2024	0	1,007,100	3.769 / 3.33	0	0	6,475	109,519		79,149	0	55,782	0	0	11,812		99% \ 100%
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	221,458	(434,872)		(662,603)	0	1,344,535	0	0	562,969		100% \ 100%
Currency Swap - 106902PR - Receive: Fixed USD Pay: Fixed EUR	D2741@AA2 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	0	7,440,000	6.95 / 5.9	0	0	142,645	1,259,913		1,101,995	0	311,667	0	0	52,503		100% \ 100%

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Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(90,653)	307,500		(274,351)	0	801,038	0	0	115,287		100% \ 100%
Currency Swap - 110650PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	14,134,424	3.45 / 3.07	0	0	107,688	2,287,367		1,859,769	0	736,255	0	0	169,387		100% \ 100%
Currency Swap - 107328PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	10,619,804	4.445 / 4.095	0	0	66,027	1,208,929		1,071,818	0	474,598	0	0	40,085		100% \ 100%
Currency Swap - 107533PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	21,539	955,997		816,672	0	230,061	0	0	42,418		100% \ 100%
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T6000*AA4 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	1,139,300	5.93 / 3.097	0	0	1,703	(3,850)		7,023	0	(3,850)	0	0	17,968		100% \ 100%
Currency Swap - 107495PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	13,060,000	4.37 / 3.932	0	0	101,694	1,628,500		(76,911)	0	576,500	0	0	193,841		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	1,270,000	3.86 / 3.4	0	0	8,901	159,099		110,962	0	69,039	0	0	22,051		100% \ 100%
Currency Swap - 107369PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	47,260	896,898		677,786	0	197,051	0	0	38,245		100% \ 100%
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	11/12/2024	0	7,658,200	3.75 / 1.93	0	0	154,826	903,728		658,153	0	340,634	0	0	92,737		100% \ 100%
Currency Swap - 113793PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/02/2026	0	53,900,000	4.48 / 2.57	0	0	934,748	(893,940)		(3,162,586)	0	2,763,304	0	0	746,473		100% \ 100%
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	3,472,080	4.22 / 2.82	0	0	42,405	(62,160)		(3,722)	0	219,641	0	0	55,617		99% \ 100%
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	17,081	251,968		125,956	0	128,335	0	0	40,959		99% \ 100%
Currency Swap - 110074PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	9,481,743	3.85 / 3.41	0	0	83,087	1,724,839		1,488,455	0	482,066	0	0	121,592		100% \ 100%
Currency Swap - 115847PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	9,100,000	4.049 / 1.86	0	0	179,526	(587,712)		(795,055)	0	488,559	0	0	129,941		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107370PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	47,260	896,898		677,786	0	197,051	0	0	38,245		100% \ 100%
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	339,724	3,143,660		3,897,317	0	3,143,660	0	0	462,069		100% \ 100%
Currency Swap - 115844PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2016	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	451,793	(1,479,032)		(2,000,831)	0	1,229,505	0	0	327,010		100% \ 100%
Currency Swap - 106907PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	7,090,000	3.61 / 3.52	0	0	57,895	1,735,185		1,503,462	0	332,784	0	0	84,147		100% \ 100%
Currency Swap - 115345PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	8,368,000	4.25 / 2.25	0	0	153,209	(292,823)		(613,041)	0	436,772	0	0	93,833		100% \ 100%
Currency Swap - 107339PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	6,429,121	5.205 / 4.825	0	0	56,496	882,367		667,243	0	279,727	0	0	40,825		100% \ 100%
Currency Swap - 117267PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	1,686,618	4.25 / 2.83	0	0	20,925	(30,195)		(14,116)	0	106,694	0	0	20,222		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	6,321,092	5.3275 / 4.7	0	0	51,770	631,363		362,792	0	286,938	0	0	60,564		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	26,948	505,788		441,520	0	106,358	0	0	38,920		100% \ 100%
Currency Swap - 121623PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	24,030,000	3.625 / 4.23	0	0	(85,788)	2,910,000		2,183,748	0	2,910,000	0	0	361,471		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2016	01/22/2031	0	24,200,000	3.86 / 3.4	0	0	169,618	3,031,648		2,114,387	0	1,315,543	0	0	420,188		100% \ 100%
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	18,037	443,545		505,218	0	116,480	0	0	33,068		100% \ 100%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	47,395,000	4.25 / 2.67	0	0	455,194	2,449,153		3,689,497	0	2,449,153	0	0	726,572		100% \ 100%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	18,845,778	4.8455 / 4.3	0	0	197,485	3,229,654		3,044,725	0	970,490	0	0	201,317		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AE9 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	56,023	243,918		141,121	0	136,722	0	0	36,938		98% \ 99%
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	81,650	1,305,913		1,172,334	0	395,421	0	0	118,615		100% \ 100%
Currency Swap - 107123PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	89,422	540,929		370,276	0	240,158	0	0	42,949		100% \ 100%
Currency Swap - 107385PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2023	0	10,552,854	5.694 / 5.78	0	0	120,594	2,456,549		1,729,346	0	408,303	0	0	110,042		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	10,610	260,909		297,187	0	68,517	0	0	19,452		100% \ 100%
Currency Swap - 108267PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	161,872	1,849,212		423,683	0	1,173,441	0	0	203,527		100% \ 100%
Currency Swap - 112460PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2016	06/09/2026	0	6,600,000	4.12 / 2.22	0	0	114,873	(290,219)		(596,531)	0	347,479	0	0	90,017		100% \ 100%
Currency Swap - 109157PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	5,188,164	3.565 / 4.67	0	0	(46,304)	547,163		252,952	0	515,191	0	0	64,838		100% \ 100%
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	86,348	1,236,107		590,664	0	490,661	0	0	211,913		99% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	868,400	3.73 / 1.65	0	0	17,422	(18,742)		(42,071)	0	44,739	0	0	12,625		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	21,993	682,007		719,477	0	158,890	0	0	46,573		100% \ 100%
Currency Swap - 118652PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	12,115,150	5.28 / 3	0	0	252,636	(108,534)		(371,562)	0	616,450	0	0	142,928		100% \ 100%
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	434,138	(1,001,358)		(2,151,709)	0	1,386,034	0	0	415,221		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	21,300	238,979		133,291	0	67,255	0	0	24,535		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115119PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	1,838,598	3.91 / 3.7	0	0	1,469	53,308		41,131	0	160,796	0	0	20,171		100% \ 100%
Currency Swap - 104874PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	7,745,000	4.8175 / 4.52	0	0	92,177	1,877,045		1,360,927	0	364,674	0	0	175,542		100% \ 100%
Currency Swap - 110051PR - Receive: Fixed USD Pay: Fixed EUR	G6644#AR9 - Northgate PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2015	08/01/2022	0	2,340,000	4.24 / 2.38	0	0	37,762	(102,227)		(195,237)	0	123,164	0	0	22,156		100% \ 100%
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	109,555	(452,244)		(1,032,982)	0	431,297	0	0	140,939		100% \ 100%
Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	58,764	(13,873)		63,672	0	(13,873)	0	0	112,653		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	159,613	931,672		678,504	0	351,166	0	0	95,604		100% \ 100%
Currency Swap - 114514PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2016	09/30/2034	0	2,648,710	3.4 / 2.36	0	0	24,945	64,721		30,117	0	160,586	0	0	52,559		100% \ 100%
Currency Swap - 121435CM - Receive: Fixed USD Pay: Fixed JPY	J2661GSE6 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2018	06/21/2021	0	98,672,408	2.659 / 2	0	(7,171,220)	618,072	(6,818,740)		(7,455,695)	0	(1,670,182)	2,022,661	0	775,869		100% \ 100%
Currency Swap - 119492PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	16,391,232	4.29 / 2.34	0	0	317,866	698,069		202,810	0	791,419	0	0	241,796		100% \ 100%
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	11,440	154,434		250,810	0	154,434	0	0	58,576		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	11,997,333	3.28 / 3.3	0	0	11,963	1,008,415		814,359	0	989,744	0	0	175,882		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	55,150	1,035,100		903,577	0	217,663	0	0	79,650		100% \ 100%
Currency Swap - 114597PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	6,000,000	3.92 / 3.85	0	0	(848)	252,599		164,760	0	517,654	0	0	83,255		100% \ 100%
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	103,187	954,850		1,183,765	0	954,850	0	0	140,348		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	32,131	241,814		583,445	0	241,814	0	0	292,738		100% \ 100%
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	266,284	2,235,501		2,770,646	0	2,235,501	0	0	421,381		100% \ 100%
Currency Swap - 113776PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	20,870,600	3.769 / 3.33	0	0	134,183	2,269,623		1,640,241	0	1,155,989	0	0	244,789		99% \ 100%
Currency Swap - 107496PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	13,000,000	4.37 / 3.932	0	0	101,227	1,621,018		(76,558)	0	573,851	0	0	192,951		100% \ 100%
Currency Swap - 123436PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AC8 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2018	06/21/2033	0	11,448,004	4.34 / 5.32	0	0	(47,580)	528,432		74,582	0	528,432	0	0	217,761		100% \ 100%
Currency Swap - 116798PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2027	0	20,480,445	3.94 / 2.54	0	0	241,836	(495,747)		(204,520)	0	1,303,601	0	0	292,735		100% \ 100%
Currency Swap - 107506PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2021	0	7,482,625	3.89 / 3.52	0	0	44,701	869,743		430,281	0	333,493	0	0	61,891		100% \ 100%
Currency Swap - 104488PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	56,684	1,189,564		1,119,881	0	236,806	0	0	67,302		100% \ 100%
Currency Swap - 107494PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	116,800	1,870,406		(88,336)	0	662,136	0	0	222,635		100% \ 100%
Currency Swap - 107384PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2023	0	6,405,215	5.694 / 5.78	0	0	73,196	1,491,039		1,049,653	0	247,826	0	0	66,792		100% \ 100%
Currency Swap - 113488PR - Receive: Fixed USD Pay: Fixed EUR	227047A@6 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2016	06/29/2026	0	8,370,000	3.22 / 1.43	0	0	143,613	(203,625)		(571,579)	0	432,375	0	0	114,570		100% \ 100%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2017	06/30/2035	0	17,646,518	3.79 / 3.67	0	0	15,335	1,059,463		890,876	0	1,493,954	0	0	358,402		100% \ 100%
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(25,175)	1,870,208		1,621,324	0	391,841	0	0	57,481		100% \ 100%
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	13,632	346,963		390,593	0	94,542	0	0	26,591		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113426PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	0	14,426,151	4.7 / 2.83	0	0	249,048	(141,369)		(840,124)	0	734,652	0	0	199,055		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	24,282	761,454		682,230	0	904,104	0	0	152,446		100% \ 100%
Currency Swap - 125787PR - Receive: Fixed USD Pay: Fixed CHF	H2731#\B5 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	26,199,596	4.21 / 1.31	0	0	25,326	(124,912)		12,059	0	(124,912)	0	0	453,180		100% \ 100%
Currency Swap - 118115PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	5,209,000	3.89 / 1.96	0	0	95,958	(76,991)		(263,768)	0	266,577	0	0	75,886		100% \ 100%
Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	(4,475)	291,741		260,177	0	291,741	0	0	146,968		100% \ 100%
Currency Swap - 107512PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2011	01/03/2019	0	13,095,588	4.105 / 4.39	0	0	80,982	3,315,606		3,315,228	0	(2,396,373)	0	3,277,231	5,880		100% \ 100%
Currency Swap - 124865PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	5,986,833	6.67 / 4.95	0	0	22,883	155,223		303,809	0	155,223	0	0	77,988		100% \ 100%
Currency Swap - 107338PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,382,924	5.205 / 4.825	0	0	47,302	738,781		558,664	0	234,208	0	0	34,182		100% \ 100%
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	9,300,000	5.27 / 4.05	0	0	161,399	1,554,066		1,139,847	0	390,634	0	0	106,599		100% \ 100%
Currency Swap - 107520PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(45,952)	1,315,469		1,110,736	0	320,261	0	0	36,540		100% \ 100%
Currency Swap - 114594PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	78,392,110	3.92 / 3.85	0	0	(11,084)	3,300,298		2,152,652	0	6,763,327	0	0	1,087,760		100% \ 100%
Currency Swap - 104588PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	0	8,461,543	4.86 / 4.96	0	0	50,923	1,531,479		1,523,844	0	624,173	0	0	89,345		100% \ 100%
Currency Swap - 122655PR - Receive: Fixed USD Pay: Fixed EUR	L7272@AJ0 - Oriflame Cosmetics Global S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	05/03/2030	0	20,278,704	4.81 / 2.45	0	0	322,828	1,637,983		1,918,539	0	1,637,983	0	0	341,463		100% \ 100%
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	83,116	250,613		523,828	0	250,613	0	0	166,615		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	9,196,960	3.59 / 2.85	0	0	41,375	(380,512)		(709,368)	0	595,208	0	0	128,636		100% \ 100%
Currency Swap - 107519PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	9,011,213	5.153 / 8.36	0	0	(98,581)	2,822,048		2,382,838	0	687,050	0	0	78,388		100% \ 100%
Currency Swap - 113508PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AY9 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/16/2023	0	23,155,295	3.66 / 3.5	0	0	41,627	1,190,146		1,010,516	0	1,978,345	0	0	244,496		100% \ 100%
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	N53758AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	7,392	129,185		(15,711)	0	84,295	0	0	17,056		100% \ 100%
Currency Swap - 122028PR - Receive: Fixed USD Pay: Fixed EUR	E69333\B2 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2028	0	14,718,000	5.58 / 3.1	0	0	324,332	1,000,200		1,082,808	0	1,000,200	0	0	222,478		100% \ 100%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	9,997,795	5.19 / 3.93	0	0	180,160	1,594,134		1,081,563	0	423,804	0	0	131,545		100% \ 100%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2023	0	7,718,536	4.4655 / 3.64	0	0	94,668	1,177,079		857,821	0	329,891	0	0	84,514		100% \ 100%
Currency Swap - 118367PR - Receive: Fixed USD Pay: Fixed CAD	09251UA*1 - BlackPearl Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2017	06/30/2020	0	10,483,685	8.41 / 8	0	0	19,446	323,921		312,266	0	915,064	0	0	64,199		100% \ 100%
Currency Swap - 111211PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	5,849,172	3.87 / 3.66	0	0	5,600	140,469		101,198	0	514,168	0	0	76,990		100% \ 100%
Currency Swap - 113137PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	2,550,000	3.84 / 3.932	0	0	(528)	212,469		151,037	0	210,535	0	0	39,409		100% \ 100%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	3,463,895	4.378 / 4.0275	0	0	26,531	441,184		210,325	0	152,438	0	0	38,256		100% \ 100%
Currency Swap - 113541PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	10,000,000	3.25 / 2.8	0	0	67,499	1,170,272		769,887	0	548,738	0	0	136,882		98% \ 100%
Currency Swap - 121434CM - Receive: Fixed USD Pay: Fixed JPY	J2661G2D1 - JAPAN GOVERNMENT GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/10/2018	03/22/2021	0	181,198,421	2.631 / 2.1	0	(12,851,058)	851,276	(12,004,969)		(13,140,252)	0	(3,058,881)	3,904,969	0	1,351,662		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	53,323	324,964		167,607	0	139,443	0	0	43,486		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 116038PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2026	0	6,358,477	4.43 / 1.93	0	0	139,059	(609,880)		(656,916)	0	351,420	0	0	89,771		100% \ 100%
Currency Swap - 121278PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	8,775,606	4.1975 / 1.84	0	0	205,078	345,493		256,388	0	425,138	0	0	107,214		100% \ 100%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	14,236,292	3.79 / 3.67	0	0	21,944	854,720		718,712	0	1,205,244	0	0	289,140		100% \ 100%
Currency Swap - 107332PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	6,692,799	4.445 / 4.095	0	0	41,612	761,890		675,480	0	299,101	0	0	25,262		100% \ 100%
Currency Swap - 115117PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	5,320,916	3.91 / 3.7	0	0	4,252	154,275		119,034	0	465,346	0	0	58,376		100% \ 100%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	4,988,734	4.11 / 2.6	0	0	44,599	207,958		321,743	0	207,958	0	0	76,555		100% \ 100%
Currency Swap - 106804PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	18,608,162	3.27 / 1.46	0	0	345,064	1,469,973		1,064,308	0	864,293	0	0	131,580		100% \ 100%
Currency Swap - 121293PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	3,070,159	3.79 / 2.47	0	0	39,450	154,309		178,539	0	181,210	0	0	37,509		100% \ 100%
Currency Swap - 110078PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	8,698,366	3.85 / 3.41	0	0	76,222	1,582,334		1,365,479	0	442,238	0	0	111,546		100% \ 100%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	9,613,137	3.48 / 3.1	0	0	59,058	1,275,860		909,286	0	518,134	0	0	131,421		100% \ 100%
Currency Swap - 111921PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	15,300,000	4.19 / 2.3	0	0	249,368	(867,679)		(1,523,272)	0	815,349	0	0	156,658		100% \ 100%
Currency Swap - 106809PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	18,507,927	3.27 / 1.46	0	0	343,205	1,462,055		1,058,575	0	859,637	0	0	130,871		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	23,174	589,837		664,008	0	160,722	0	0	45,205		100% \ 100%
Currency Swap - 122656PR - Receive: Fixed USD Pay: Fixed EUR	L7272@AJ0 - Oriflame Cosmetics Global S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	05/03/2030	0	31,872,264	4.81 / 2.45	0	0	507,392	2,574,436		3,015,389	0	2,574,436	0	0	536,681		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110952PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	10,170,000	3.73 / 2.175	0	0	150,678	(61,308)		(699,098)	0	515,973	0	0	133,004		100% \ 100%
Currency Swap - 116598PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AA9 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/15/2017	12/31/2021	0	14,178,549	3.17 / 2.57	0	0	78,044	594,839		644,698	0	1,223,450	0	0	122,790		100% \ 100%
Currency Swap - 113927PR - Receive: Fixed USD Pay: Fixed EUR	55384@AC2 - MTD Products, Inc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/01/2016	07/28/2026	0	7,900,000	3.55 / 1.84	0	0	123,525	(190,741)		(609,488)	0	408,023	0	0	108,717		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	29,455	552,838		482,592	0	116,252	0	0	42,540		100% \ 100%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	93,724	829,308		562,656	0	220,473	0	0	68,433		100% \ 100%
Currency Swap - 106808PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	12/31/2020	0	9,020,179	3.27 / 1.46	0	0	167,267	712,559		515,916	0	418,960	0	0	63,782		100% \ 100%
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	26,533	476,227		399,731	0	152,358	0	0	38,724		100% \ 100%
Currency Swap - 112474PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AE7 - Sligro Food Group Nederland B Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2016	04/12/2023	0	14,171,000	3.3 / 1.33	0	0	266,994	(177,608)		(635,583)	0	723,612	0	0	146,625		100% \ 100%
Currency Swap - 107395PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	1,527,801	5.573 / 5.736	0	0	16,140	355,650		290,007	0	59,113	0	0	11,709		100% \ 100%
Currency Swap - 110953PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	7,120,000	3.73 / 2.175	0	0	105,490	(42,922)		(489,438)	0	361,232	0	0	93,116		100% \ 100%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,290	144,881		(17,620)	0	94,538	0	0	19,128		100% \ 100%
Currency Swap - 114063PR - Receive: Fixed USD Pay: Fixed EUR	F2526#AA9 - Deloitte SAS Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/07/2016	10/19/2023	0	26,616,000	3.79 / 1.93	0	0	456,899	(819,600)		(1,937,689)	0	1,383,600	0	0	291,596		100% \ 100%
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	21,170	469,987		556,162	0	139,135	0	0	38,360		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	9,100,000	3.612 / 4.73	0	0	(111,094)	526,124		(158,340)	0	951,773	0	0	134,322		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115510CM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	06/22/2020	0	136,899,937	2.242 / 2.2	(12,705,736)	0	73,625	(6,941,229)		(7,858,243)	0	(3,798,964)	3,567,790	0	831,549		100% \ 100%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	1,943,174	4.8455 / 4.3	0	0	20,363	333,007		313,939	0	100,067	0	0	20,758		100% \ 100%
Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College of Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	178,881	1,549,000		2,514,006	0	1,549,000	0	0	447,170		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	94,940	1,815,327		1,124,339	0	389,264	0	0	101,967		100% \ 100%
Currency Swap - 107492PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	4,810,000	4.37 / 3.932	0	0	37,454	599,777		(28,326)	0	212,325	0	0	71,392		100% \ 100%
Currency Swap - 107521PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	1,525,600	5.153 / 8.36	0	0	(16,690)	477,773		403,415	0	116,318	0	0	13,271		100% \ 100%
Currency Swap - 107176PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2019	0	30,489,181	4.785 / 5.005	0	0	269,629	8,165,868		8,165,131	0	(6,068,153)	0	8,078,757	15,808		100% \ 100%
Currency Swap - 109656PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	06/26/2025	0	19,459,050	3.39 / 1.59	0	0	332,927	(518,151)		(1,402,221)	0	1,007,467	0	0	247,799		100% \ 100%
Currency Swap - 118114PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	15,140,000	3.89 / 1.96	0	0	278,902	(223,774)		(766,645)	0	774,808	0	0	220,562		100% \ 100%
Currency Swap - 114595PR - Receive: Fixed USD Pay: Fixed CAD	14042MAA0 - Capital Power Corporation Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2016	09/13/2026	0	4,839,002	3.92 / 3.85	0	0	(684)	203,721		132,879	0	417,488	0	0	67,145		100% \ 100%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	9,770,737	4.95 / 3.47	0	0	111,553	(289,907)		(149,800)	0	625,236	0	0	177,668		100% \ 100%
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	37,398	551,675		275,776	0	280,985	0	0	89,679		99% \ 100%
Currency Swap - 115115PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	7,320,000	3.91 / 3.7	0	0	5,849	212,236		163,756	0	640,178	0	0	80,308		100% \ 100%
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	31,812	673,031		420,888	0	268,907	0	0	77,273		98% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115344PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	27,230,000	4.25 / 2.25	0	0	498,553	(952,865)		(1,994,873)	0	1,421,285	0	0	305,340		100% \ 100%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	2,721,128	4.11 / 2.6	0	0	24,327	113,432		175,496	0	113,432	0	0	41,757		100% \ 100%
Currency Swap - 106807PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	16,657,134	3.27 / 1.46	0	0	308,884	1,315,849		952,717	0	773,674	0	0	117,784		100% \ 100%
Currency Swap - 110955PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	35,200,000	3.73 / 2.175	0	0	521,521	(212,197)		(2,419,691)	0	1,785,866	0	0	460,347		100% \ 100%
Currency Swap - 107372PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	15,757	299,027		225,975	0	65,697	0	0	12,751		100% \ 100%
Currency Swap - 106921PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	14,643,341	3.42 / 3.5	0	0	79,365	3,384,808		3,238,500	0	699,680	0	0	81,771		100% \ 100%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	93,724	829,308		562,656	0	220,473	0	0	68,433		100% \ 100%
Currency Swap - 111210PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/05/2025	0	31,600,000	3.87 / 3.66	0	0	30,252	758,881		546,718	0	2,777,781	0	0	415,937		100% \ 100%
Currency Swap - 115187PR - Receive: Fixed USD Pay: Fixed GBP	749000156 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2021	0	1,061,972	3.35 / 2.6	0	0	4,891	(45,296)		(64,998)	0	68,813	0	0	8,925		100% \ 100%
Currency Swap - 116028PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	25,986,071	3.96 / 3.46	0	0	104,384	1,033,126		1,070,384	0	2,247,448	0	0	225,550		100% \ 100%
Currency Swap - 98237PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/13/2019	0	3,230,725	3.62 / 3.75	0	0	16,419	675,041		659,671	0	(528,856)	0	687,683	9,803		100% \ 100%
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	21,170	469,987		556,162	0	139,135	0	0	38,360		100% \ 100%
Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	8,844	158,742		133,244	0	50,786	0	0	12,908		100% \ 100%
Currency Swap - 106696PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	81,845	1,179,398		422,161	0	444,830	0	0	98,953		100% \ 100%

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Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	178,881	1,549,000		2,514,006	0	1,549,000	0	0	447,170		100% \ 100%
Currency Swap - 107367PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	17,158	467,527		438,892	0	103,829	0	0	16,170		100% \ 100%
Currency Swap - 107230PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2020	0	6,530,337	5.52 / 5.464	0	0	57,419	1,178,972		936,048	0	269,874	0	0	44,048		100% \ 100%
Currency Swap - 123380PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2018	06/30/2042	0	23,000,843	4.397 / 4.115	0	0	35,143	1,035,695		1,213,862	0	1,035,695	0	0	557,504		100% \ 100%
Currency Swap - 109479PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	16,985,520	3.57 / 3.128	0	0	135,688	2,772,144		2,289,243	0	883,314	0	0	214,002		100% \ 100%
Currency Swap - 112130PR - Receive: Fixed USD Pay: Fixed GBP	G7068#AN3 - Pendragon plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2016	03/17/2023	0	9,800,000	6.09 / 5.75	0	0	79,977	1,251,178		1,081,902	0	531,281	0	0	100,568		100% \ 100%
Currency Swap - 121195PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2017	01/30/2026	0	10,158,406	4.75 / 2.41	0	0	220,015	383,505		303,541	0	383,505	0	0	135,155		99% \ 100%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	120,849	1,269,168		1,043,790	0	314,226	0	0	57,840		100% \ 100%
Currency Swap - 124327PR - Receive: Fixed USD Pay: Fixed EUR	T7460M\A5 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	7,278	(3,651)		10,051	0	(3,651)	0	0	16,449		100% \ 100%
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	13,632	346,963		390,593	0	94,542	0	0	26,591		100% \ 100%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	38,230	1,331,788		1,030,386	0	358,175	0	0	84,149		100% \ 100%
Currency Swap - 107508PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2021	0	7,540,000	3.89 / 3.52	0	0	45,044	876,412		433,581	0	336,050	0	0	62,365		100% \ 100%
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	210,439	3,104,303		1,551,805	0	1,581,117	0	0	504,627		99% \ 100%
Currency Swap - 114513PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/19/2016	09/30/2034	0	29,988,790	3.4 / 2.36	0	0	282,427	732,779		340,989	0	1,818,164	0	0	595,072		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	69,572,499	4.02 / 2.5347	0	0	1,279,646	2,420,142		1,833,899	0	4,173,295	0	0	1,145,240		100% \ 100%
Currency Swap - 109160PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	4,627,595	3.565 / 4.67	0	0	(41,301)	488,044		225,621	0	459,526	0	0	57,833		100% \ 100%
Currency Swap - 123958PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AA6 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/31/2025	0	7,940,874	5.68 / 5.715	0	0	(1,166)	317,288		313,949	0	317,288	0	0	101,874		100% \ 100%
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G9303@AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	334,476	(473,115)		587,225	0	1,686,803	0	0	824,844		100% \ 100%
Currency Swap - 115736PR - Receive: Fixed USD Pay: Fixed EUR	D5565*\B7 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	1,417,746	5.95 / 3.5	0	0	28,888	(110,204)		(152,877)	0	77,056	0	0	17,321		100% \ 100%
Currency Swap - 107124PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	168,720	1,020,621		698,634	0	453,129	0	0	81,035		100% \ 100%
Currency Swap - 123572PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	26,000,000	4.53 / 3.08	0	0	156,036	894,920		1,618,540	0	894,920	0	0	644,666		100% \ 100%
Currency Swap - 110674PR - Receive: Fixed USD Pay: Fixed GBP	43761AA*7 - HomeServe plc Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2015	10/07/2022	0	37,995,000	3.67 / 3.44	0	0	226,898	6,155,000		5,152,406	0	1,978,750	0	0	368,807		100% \ 100%
Currency Swap - 105715PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	5,440,000	5.73 / 5.85	0	0	42,037	1,094,532		1,221,179	0	391,385	0	0	103,575		100% \ 100%
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	80,561	1,153,260		551,077	0	457,776	0	0	197,710		99% \ 100%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	12,374,651	4.11 / 2.6	0	0	110,628	515,843		798,091	0	515,843	0	0	189,895		100% \ 100%
Currency Swap - 107231PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	9,878,120	5.52 / 5.464	0	0	86,856	1,783,372		1,415,914	0	408,225	0	0	66,630		100% \ 100%
Currency Swap - 112461PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AB1 - Sonic Healthcare Serv PTY Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2016	06/09/2026	0	11,832,210	4.12 / 2.22	0	0	205,940	(520,293)		(1,069,436)	0	622,947	0	0	161,379		100% \ 100%
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	138,130	2,003,774		638,728	0	795,380	0	0	381,304		99% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110951PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	6,610,000	3.73 / 2.175	0	0	97,933	(39,847)		(454,379)	0	335,357	0	0	86,446		100% \ 100%
Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	15,327	(713)		118,788	0	(713)	0	0	85,028		100% \ 100%
Currency Swap - 118016PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/31/2017	01/27/2025	0	4,359,379	3.82 / 2.55	0	0	31,839	39,011		58,761	0	39,011	0	0	53,713		100% \ 100%
Currency Swap - 107238PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	988,080	4.334 / 4.38	0	0	6,363	189,084		178,613	0	49,655	0	0	4,840		100% \ 100%
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	38,990	403,254		736,407	0	403,254	0	0	200,244		100% \ 100%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	9,375,000	4.04 / 2.23	0	0	158,332	(109,098)		(458,833)	0	478,291	0	0	144,866		100% \ 100%
Currency Swap - 107360PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	22,319	608,171		570,921	0	135,064	0	0	21,035		100% \ 100%
Currency Swap - 111212PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	5,015,000	3.87 / 3.66	0	0	4,801	120,436		86,766	0	440,841	0	0	66,010		100% \ 100%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(28,736)	(40,248)		(168,269)	0	291,476	0	0	33,746		100% \ 100%
Currency Swap - 113509PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AZ6 - Keyera Partnership Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/16/2026	0	8,425,295	4.19 / 4.15	0	0	5,346	433,047		310,029	0	719,841	0	0	115,058		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	102,205	(22,900)		5,240	0	(22,900)	0	0	143,232		100% \ 100%
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	37,388	1,159,412		1,223,111	0	270,113	0	0	79,174		100% \ 100%
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	542,881	(767,902)		953,111	0	2,737,811	0	0	1,338,785		100% \ 100%
Currency Swap - 107470PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	5,435	213,910		189,116	0	49,593	0	0	8,291		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	60,052	1,270,496		794,520	0	507,621	0	0	145,870		98% \ 100%
Currency Swap - 122246PR - Receive: Fixed USD Pay: Fixed EUR	E69333\A4 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	0	5,151,300	5.5 / 2.95	0	0	116,452	350,070		370,430	0	350,070	0	0	63,821		100% \ 100%
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	1,586	(74)		12,288	0	(74)	0	0	8,796		100% \ 100%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	3,909,431	3.93 / 3.73	0	0	29,908	802,573		746,874	0	193,081	0	0	25,858		100% \ 100%
Currency Swap - 123752PR - Receive: Fixed USD Pay: Fixed EUR	T4771@\A3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	0	7,190,000	6.62 / 3.5	0	0	95,963	106,883		200,200	0	106,883	0	0	76,874		100% \ 100%
Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	8,050,000	4.8175 / 4.52	0	0	95,807	1,950,964		1,414,520	0	379,035	0	0	182,455		100% \ 100%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	13,418,030	4.57 / 3.46	0	0	212,968	2,139,485		1,646,827	0	568,786	0	0	114,737		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,250,000	3.73 / 1.65	0	0	65,203	(70,141)		(157,451)	0	167,437	0	0	47,249		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	115,644	214,358		156,886	0	623,765	0	0	271,628		100% \ 100%
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	70,752	114,450		51,570	0	172,950	0	0	58,668		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	14,297	467,535		400,326	0	467,535	0	0	118,141		100% \ 100%
Currency Swap - 116027PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	15,900,000	3.96 / 3.46	0	0	63,869	632,135		654,932	0	1,375,138	0	0	138,006		100% \ 100%
Currency Swap - 116026PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2016	01/05/2022	0	10,481,121	3.96 / 3.46	0	0	42,102	416,697		431,725	0	906,477	0	0	90,972		100% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(14,406)	68,223		(20,532)	0	123,417	0	0	17,418		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117258PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	22,594,133	3.63 / 4.5	0	0	(187,888)	1,708,800		498,417	0	2,318,450	0	0	326,696		100% \ 100%
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	56,614	(65,934)		(175,793)	0	169,313	0	0	54,140		100% \ 100%
Currency Swap - 106698PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	81,845	1,179,398		422,161	0	444,830	0	0	98,953		100% \ 100%
Currency Swap - 107239PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	2,993,883	4.334 / 4.38	0	0	19,281	572,925		541,196	0	150,455	0	0	14,665		100% \ 100%
Currency Swap - 124600PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AB6 - Musgrave Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	0	12,031,178	4.61 / 1.79	0	0	89,532	326,122		580,890	0	326,122	0	0	156,134		100% \ 100%
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	20,069	29,779		4,320	0	51,018	0	0	17,240		100% \ 100%
Currency Swap - 117266PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	6,946,663	4.25 / 2.83	0	0	86,185	(124,365)		(58,140)	0	439,441	0	0	83,288		100% \ 100%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,222,015	4.657 / 4.38	0	0	1,913	97,194		97,365	0	97,194	0	0	50,553		100% \ 100%
Currency Swap - 115319PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	6,000,000	4.025 / 3.89	0	0	(2,057)	97,965		20,445	0	531,581	0	0	84,209		100% \ 100%
Currency Swap - 107466PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,054,260	4.729 / 4	0	0	51,545	609,816		272,096	0	224,137	0	0	51,817		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	583,834	4,638,782		3,388,789	0	1,335,460	0	0	377,449		100% \ 100%
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460M\A5 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	17,040,000	6.56 / 3.7	0	0	117,775	(59,084)		162,647	0	(59,084)	0	0	266,184		100% \ 100%
Currency Swap - 104788PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	120,849	1,269,168		1,043,790	0	314,226	0	0	57,840		100% \ 100%
Currency Swap - 107363PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	19,234	524,093		491,993	0	116,392	0	0	18,127		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 125940PR - Receive: Fixed USD Pay: Fixed GBP	G8679#AA0 - Tarsus Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	12/19/2025	0	5,290,352	5.828 / 4.36	0	0	2,589	(80,547)		(27,619)	0	(80,547)	0	0	69,823		100% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	101,005	(120,023)		(316,497)	0	308,212	0	0	103,007		100% \ 100%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	138,085	(278,530)		(768,223)	0	472,967	0	0	161,057		100% \ 100%
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	23,007,375	4.74 / 3.19	0	0	232,220	2,129,432		3,623,359	0	2,129,432	0	0	721,838		100% \ 100%
Currency Swap - 104787PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	8,160,000	3.63 / 2.36	0	0	131,484	1,380,855		1,135,644	0	341,878	0	0	62,930		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	576,759	11,028,114		6,830,360	0	2,364,779	0	0	619,447		100% \ 100%
Currency Swap - 118113PR - Receive: Fixed USD Pay: Fixed EUR	48021PA*9 - Jones Lang LaSalle Finance B.V Senior Unsecured note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2027	0	7,813,500	3.89 / 1.96	0	0	143,936	(115,486)		(395,652)	0	399,865	0	0	113,828		100% \ 100%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	8,500,000	5.27 / 4.05	0	0	147,515	1,420,383		1,041,796	0	357,031	0	0	97,430		100% \ 100%
Currency Swap - 122643PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	22,870,050	4.48 / 3.14	0	0	255,587	2,365,090		2,932,094	0	2,365,090	0	0	347,631		100% \ 100%
Currency Swap - 106918PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	18,615,764	3.42 / 3.5	0	0	100,895	4,303,034		4,117,036	0	889,488	0	0	103,953		100% \ 100%
Currency Swap - 106919PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	15,989,418	3.42 / 3.5	0	0	86,660	3,695,954		3,536,197	0	763,998	0	0	89,287		100% \ 100%
Currency Swap - 123733PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	10,407,355	4.29 / 1.83	0	0	123,563	149,407		311,138	0	149,407	0	0	160,502		100% \ 100%
Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA87 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	159,076	(135,833)		(514,710)	0	470,317	0	0	148,821		100% \ 100%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	4,681,118	4.8455 / 4.3	0	0	49,053	802,216		756,282	0	241,061	0	0	50,005		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/01/2020	0	21,523,766	5.565 / 5	0	0	185,383	2,149,834		1,404,701	0	977,043	0	0	139,047		100% \ 100%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G93056AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	105,589	34,752		(20,329)	0	34,752	0	0	293,004		98% \ 98%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	27,843	312,390		174,237	0	87,915	0	0	32,072		100% \ 100%
Currency Swap - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2010	07/02/2020	0	8,487,987	6.116 / 5.5	(294,204)	0	71,196	552,465		286,071	0	399,455	8,968	0	52,071		100% \ 100%
Currency Swap - 107341PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	4,994,750	5.205 / 4.825	0	0	43,891	685,506		518,377	0	217,319	0	0	31,717		100% \ 100%
Currency Swap - 117269PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	09/30/2024	0	1,736,666	4.25 / 2.83	0	0	21,546	(31,091)		(14,535)	0	109,860	0	0	20,822		100% \ 100%
Currency Swap - 109556PR - Receive: Fixed USD Pay: Fixed EUR	45168DC81 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	19,790,000	3.65 / 1.785	0	0	355,185	(312,131)		(1,141,404)	0	1,013,767	0	0	251,595		100% \ 100%
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	21,170	469,987		556,162	0	139,135	0	0	38,360		100% \ 100%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	07/31/2023	0	7,884,050	4.31 / 4.24	0	0	56,150	1,647,326		1,431,794	0	387,592	0	0	84,394		100% \ 100%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	16,067,610	4.11 / 2.6	0	0	143,643	669,786		1,036,264	0	669,786	0	0	246,565		100% \ 100%
Currency Swap - 115500CM - Receive: Fixed USD Pay: Fixed JPY	J26150N35 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	12/21/2020	0	103,575,610	2.35 / 2.5	(12,134,286)	0	(141,498)	(7,182,527)		(7,831,402)	0	(2,928,744)	2,992,692	0	727,452		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	39,688	1,535,821		1,536,484	0	431,934	0	0	82,412		100% \ 100%
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +150 BPS GBP	G30568AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/19/2017	11/02/2029	0	1,000,000	4.02 / 2.5347	0	0	18,393	34,786		26,359	0	59,985	0	0	16,461		100% \ 100%
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G9303@AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	75,816	(115,367)		(35,774)	0	411,320	0	0	172,865		100% \ 100%

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Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	11,884,447	4.9925 / 4.5	0	0	118,520	1,798,548		1,327,521	0	508,640	0	0	86,649		100% \ 100%
Currency Swap - 107237PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	7,121,215	4.48 / 4.96	0	0	44,612	1,881,194		1,837,809	0	471,955	0	0	49,536		100% \ 100%
Currency Swap - 110950PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2015	11/03/2025	0	24,020,000	3.73 / 2.175	0	0	355,879	(144,801)		(1,651,164)	0	1,218,651	0	0	314,134		100% \ 100%
Currency Swap - 110470PR - Receive: Fixed USD Pay: Fixed CHF	Q1297#AJ7 - CSL Finance PTY Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2015	10/08/2025	0	16,117,648	3.76 / .955	0	0	453,040	168,403		(118,660)	0	184,942	0	0	209,708		100% \ 100%
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AC0 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	164,508	2,637,401		1,581,786	0	853,435	0	0	375,731		100% \ 100%
Currency Swap - 125788PR - Receive: Fixed USD Pay: Fixed CHF	H2731#\B5 - Franke Holding AG Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/19/2030	0	24,279,960	4.21 / 1.31	0	0	23,471	(115,760)		11,175	0	(115,760)	0	0	419,976		100% \ 100%
Currency Swap - 118650PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	07/25/2024	0	11,498,956	5.28 / 3	0	0	239,787	(103,014)		(352,664)	0	585,097	0	0	135,659		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2016	09/25/2028	0	6,075,100	3.14 / 1.31	0	0	105,046	(102,405)		(298,579)	0	311,537	0	0	94,769		100% \ 100%
Currency Swap - 124768PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AK4 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	0	17,355,607	4.195 / 2.67	0	0	48,523	488,685		888,388	0	488,685	0	0	226,665		100% \ 100%
Currency Swap - 111923PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	5,100,000	4.19 / 2.3	0	0	83,123	(289,226)		(507,757)	0	271,783	0	0	52,219		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA87 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	106,051	(90,555)		(343,140)	0	313,544	0	0	99,214		100% \ 100%
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AD1 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2023	0	18,900,000	3.777 / 1.92	0	0	364,139	1,560,084		983,329	0	874,466	0	0	194,755		98% \ 100%
Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	23,320,511	3.99 / 2.07	0	0	403,643	(1,448,459)		(2,332,728)	0	1,249,120	0	0	427,101		100% \ 100%
Currency Swap - 108641PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AC1 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2015	03/20/2025	0	4,300,000	3.54 / 1.82	0	0	69,029	(30,877)		(170,051)	0	218,410	0	0	53,623		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	13,494	27,740		84,580	0	27,740	0	0	39,042		100% \ 100%
Currency Swap - 111007PR - Receive: Fixed USD Pay: Fixed AUD	Q39728AC2 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/15/2025	0	2,947,100	4.305 / 5.56	0	0	(44,983)	76,257		(156,552)	0	318,688	0	0	38,867		100% \ 100%
Currency Swap - 106906PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	20,265,000	3.61 / 3.52	0	0	165,480	4,959,595		4,297,272	0	951,180	0	0	240,514		100% \ 100%
Currency Swap - 107329PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	20,057,283	4.445 / 4.095	0	0	124,704	2,283,265		2,024,308	0	896,358	0	0	75,707		100% \ 100%
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	52,690	17,341		(10,145)	0	17,341	0	0	146,212		98% \ 98%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	32,649	(134,774)		(307,841)	0	128,532	0	0	42,002		100% \ 100%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	0	5,805,478	3.49 / 3.77	0	0	14,713	1,050,750		983,809	0	428,246	0	0	61,300		100% \ 100%
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	114,300	1,057,680		1,311,247	0	1,057,680	0	0	155,462		100% \ 100%
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	6,261,200	5.19 / 3.35	0	0	94,176	(266,379)		(630,951)	0	329,191	0	0	91,704		100% \ 100%
Currency Swap - 121272PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	35,102,426	4.1975 / 1.84	0	0	820,313	1,381,974		1,025,553	0	1,700,550	0	0	428,854		100% \ 100%
Currency Swap - 118017PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	3,997,999	3.64 / 2.4	0	0	44,646	35,777		48,225	0	246,239	0	0	49,261		100% \ 100%
Currency Swap - 115515CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	09/21/2020	0	18,013,150	2.295 / 2.2	(1,673,029)	0	10,201	(979,363)		(1,151,365)	0	(501,150)	439,245	0	118,227		100% \ 100%
Currency Swap - 109478PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	1,698,552	3.57 / 3.128	0	0	13,569	277,214		228,924	0	88,331	0	0	21,400		100% \ 100%
Currency Swap - 123368PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2025	0	37,501,972	4.624 / 1.86	0	0	489,484	920,029		1,504,131	0	920,029	0	0	479,144		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 115509CM - Receive: Fixed USD Pay: Fixed JPY	J26150M93 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	06/22/2020	0	31,523,012	2.242 / 2.2	(2,925,663)	0	16,953	(1,598,309)		(1,809,464)	0	(874,762)	821,531	0	191,475		100% \ 100%
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	41,413	893,222		1,068,413	0	256,809	0	0	71,293		100% \ 100%
Currency Swap - 124906PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	6,172,132	6.67 / 4.95	0	0	23,591	160,027		313,212	0	160,027	0	0	80,402		100% \ 100%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	0	13,144,285	4.4075 / 3.75	0	0	122,778	1,541,282		1,217,003	0	585,149	0	0	72,284		100% \ 100%
Currency Swap - 116323PR - Receive: Fixed USD Pay: Fixed GBP	36382AA*0 - Galliford Try plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/16/2027	0	56,244,856	5.29 / 4.03	0	0	508,541	(1,927,508)		(2,326,207)	0	3,615,219	0	0	801,679		100% \ 100%
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	847,899	4.657 / 4.38	0	0	504	25,577		25,622	0	25,577	0	0	13,303		100% \ 100%
Currency Swap - 115972PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/19/2021	0	5,432,649	3.74 / 2.48	0	0	56,732	(133,740)		(153,958)	0	345,933	0	0	46,794		100% \ 100%
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	58,296	1,211,779		978,199	0	235,425	0	0	98,570		100% \ 100%
Currency Swap - 123753PR - Receive: Fixed USD Pay: Fixed EUR	T4771@\A3 - L'Isolante K-Flex SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	0	11,680,000	6.62 / 3.5	0	0	155,889	173,630		325,221	0	173,630	0	0	124,880		100% \ 100%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	0	272,828	5.72 / 6.44	(1,351)	0	2,388	80,662		80,510	0	(77,533)	0	94,841	985		100% \ 100%
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Finance Int'l Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	11/27/2029	0	51,387,461	3.4 / .82	0	0	1,330,759	667,234		(404,438)	0	588,136	0	0	848,512		100% \ 100%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	07/19/2028	0	4,166,667	4.04 / 2.23	0	0	70,370	(48,488)		(203,926)	0	212,574	0	0	64,385		100% \ 100%
Currency Swap - 112105PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AD9 - LISI SA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2016	03/04/2026	0	29,350,000	3.51 / 1.78	0	0	462,634	(1,013,305)		(2,198,013)	0	1,531,247	0	0	393,154		100% \ 100%
Currency Swap - 104791PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	120,849	1,269,168		1,043,790	0	314,226	0	0	57,840		100% \ 100%

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Currency Swap - 118347PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2017	07/19/2027	0	18,676,999	3.24 / 1.35	0	0	336,874	(416,733)		(1,034,795)	0	962,913	0	0	273,078		100% \ 100%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2012	01/17/2020	0	29,601,199	5.413 / 5.06	0	0	203,567	3,164,784		2,462,499	0	1,333,210	0	0	151,350		100% \ 100%
Currency Swap - 107505PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	174,072	505,213		49,541	0	107,825	0	0	84,485		100% \ 100%
Currency Swap - 106917PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	8,540,707	3.42 / 3.5	0	0	46,289	1,974,185		1,888,850	0	408,088	0	0	47,693		100% \ 100%
Currency Swap - 120221PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/21/2022	0	10,408,619	5.46 / 2.94	0	0	261,111	161,794		31,750	0	516,756	0	0	102,642		100% \ 100%
Currency Swap - 106920PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	13,903,477	3.42 / 3.5	0	0	75,355	3,213,789		3,074,873	0	664,329	0	0	77,639		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	29,854	57,973		194,024	0	137,383	0	0	69,539		100% \ 100%
Currency Swap - 107392PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	2,965,825	5.573 / 5.736	0	0	31,331	690,400		562,971	0	114,752	0	0	22,730		100% \ 100%
Currency Swap - 113792PR - Receive: Fixed USD Pay: Fixed EUR	N5321#AA0 - Low & Bonar Technical Textiles Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/02/2026	0	3,401,000	4.48 / 2.57	0	0	58,981	(56,406)		(199,554)	0	174,360	0	0	47,101		100% \ 100%
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AA2 - Ardex Anlagen GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	373,123	1,732,618		1,685,914	0	1,732,618	0	0	384,469		100% \ 100%
Currency Swap - 107373PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	47,260	896,898		677,786	0	197,051	0	0	38,245		100% \ 100%
Currency Swap - 115116PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	19,411,369	3.91 / 3.7	0	0	15,510	562,813		434,252	0	1,697,641	0	0	212,962		100% \ 100%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	228,139	443,027		1,482,706	0	1,049,867	0	0	531,406		100% \ 100%
Currency Swap - 117690PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	9,273,495	4.42 / 3.07	0	0	111,455	153,245		167,697	0	566,793	0	0	84,996		100% \ 100%

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Currency Swap - 110077PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	9,803,890	3.85 / 3.41	0	0	85,910	1,783,441		1,539,025	0	498,444	0	0	125,723		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(25,428)	1,888,972		1,637,590	0	395,772	0	0	58,058		100% \ 100%
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	17,371	465,164		349,450	0	109,057	0	0	33,245		100% \ 100%
Currency Swap - 118436PR - Receive: Fixed USD Pay: Fixed EUR	N8084*AF4 - Sligro Food Group Nederland B Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2017	09/05/2025	0	19,194,937	3.72 / 1.67	0	0	377,930	(86,866)		(639,278)	0	972,397	0	0	248,055		99% \ 100%
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	7,930	68,589		184,637	0	68,589	0	0	76,004		100% \ 100%
Currency Swap - 117261PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgt Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	05/11/2027	0	29,093,120	3.63 / 4.5	0	0	(241,932)	2,200,320		641,782	0	2,985,330	0	0	420,667		100% \ 100%
Currency Swap - 110652PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	2,569,895	3.45 / 3.07	0	0	19,580	415,885		338,140	0	133,865	0	0	30,798		100% \ 100%
Currency Swap - 120250PR - Receive: Fixed USD Pay: Fixed EUR	T3865@\A2 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2017	01/24/2028	0	18,846,750	4.615 / 2.36	0	0	396,044	270,563		(21,314)	0	270,563	0	0	283,713		99% \ 99%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	3,391,595	4.657 / 4.38	0	0	2,014	102,309		102,490	0	102,309	0	0	53,213		100% \ 100%
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	230,431	2,766,050		957,276	0	1,284,817	0	0	615,712		100% \ 100%
Currency Swap - 106633PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AC3 - Kingspan Securities Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2021	0	10,770,000	3.506 / 1.67	0	0	204,263	889,000		647,379	0	498,307	0	0	80,727		98% \ 100%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	26,172,458	4.42 / 3.9	0	0	275,580	4,974,848		4,250,151	0	1,317,361	0	0	446,774		100% \ 100%
Currency Swap - 106805PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	37,782,568	3.27 / 1.46	0	0	700,627	2,984,677		2,161,002	0	1,754,886	0	0	267,163		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	7,185,661	6.89 / 3.9	0	0	60,875	118,391		236,613	0	118,391	0	0	112,000		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110651PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	4,797,797	3.45 / 3.07	0	0	36,554	776,425		631,281	0	249,915	0	0	57,497		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	16,921	317,588		277,234	0	66,783	0	0	24,438		100% \ 100%
Currency Swap - 116796PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2027	0	12,030,863	3.94 / 2.54	0	0	142,062	(291,218)		(120,141)	0	765,776	0	0	171,962		100% \ 100%
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T6000*AA4 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	14,696,970	5.93 / 3.097	0	0	21,975	(49,665)		90,597	0	(49,665)	0	0	231,785		100% \ 100%
Currency Swap - 121290PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2017	12/20/2024	0	12,280,635	3.79 / 2.47	0	0	157,801	617,237		714,155	0	724,841	0	0	150,035		100% \ 100%
Currency Swap - 124084PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2018	08/28/2023	0	24,659,831	4.83 / 1.86	0	0	250,236	520,521		808,869	0	520,521	0	0	266,126		100% \ 100%
Currency Swap - 117689PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/08/2017	05/10/2022	0	3,091,165	4.42 / 3.07	0	0	37,152	51,082		55,899	0	188,931	0	0	28,332		100% \ 100%
Currency Swap - 118111PR - Receive: Fixed USD Pay: Fixed EUR	L7272@AH4 - Oriflame Cosmetics Global S.A. Senior Unseured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2017	06/29/2029	0	15,118,468	4.41 / 2.45	0	0	277,149	(265,791)		(839,498)	0	775,841	0	0	244,884		100% \ 100%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2017	03/22/2032	0	9,533,871	4.95 / 3.47	0	0	108,848	(282,879)		(146,168)	0	610,078	0	0	173,361		100% \ 100%
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	150,950	211,548		57,168	0	362,430	0	0	110,724		100% \ 100%
Currency Swap - 107362PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	38,725	1,055,213		990,583	0	234,344	0	0	36,497		100% \ 100%
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	104,461	(205,128)		(312,549)	0	634,215	0	0	265,551		100% \ 100%
Currency Swap - 115971PR - Receive: Fixed USD Pay: Fixed GBP	749000169 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2016	12/19/2021	0	9,394,940	3.74 / 2.48	0	0	98,110	(231,283)		(266,248)	0	598,238	0	0	80,924		100% \ 100%
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	113,744	37,436		(21,900)	0	37,436	0	0	315,634		98% \ 98%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107538PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2012	06/04/2020	0	3,520,516	4.728 / 4.04	0	0	31,626	269,726		161,796	0	163,940	0	0	21,031		100% \ 100%
Currency Swap - 111180PR - Receive: Fixed USD Pay: Fixed CAD	C7051*AA8 - GCT Canada Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2015	12/15/2025	0	9,466,296	3.99 / 3.86	0	0	4,767	248,128		139,158	0	830,257	0	0	124,842		100% \ 100%
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	190,813	2,290,488		792,693	0	1,063,921	0	0	509,854		100% \ 100%
Currency Swap - 107504PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	348,144	1,010,426		99,081	0	215,650	0	0	168,970		100% \ 100%
Currency Swap - 123367PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AA4 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2018	07/11/2025	0	20,850,445	4.624 / 1.86	0	0	272,145	511,520		836,271	0	511,520	0	0	266,396		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	67,626	(279,163)		(637,643)	0	266,233	0	0	86,999		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	27,553	528,219		303,123	0	87,795	0	0	30,758		100% \ 100%
Currency Swap - 123993PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2018	07/31/2026	0	1,826,500	6.207 / 3.36	0	0	22,140	41,916		75,742	0	41,916	0	0	25,149		100% \ 100%
Currency Swap - 107491PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2011	12/15/2021	0	1,227,375	4.937 / 4.77	0	0	8,834	164,440		86,895	0	53,605	0	0	10,553		100% \ 100%
Currency Swap - 102336PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AB8 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/02/2013	07/05/2022	0	20,154,534	5.039 / 5.58	0	0	90,526	4,586,344		4,446,740	0	1,402,187	0	0	188,890		100% \ 100%
Currency Swap - 109555PR - Receive: Fixed USD Pay: Fixed EUR	45168DC@1 - Idexx Laboratories Inc. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/07/2015	06/18/2025	0	14,895,000	3.65 / 1.785	0	0	267,331	(234,926)		(859,081)	0	763,015	0	0	189,364		100% \ 100%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/31/2010	09/01/2020	0	21,883,291	5.565 / 5	0	0	188,479	2,185,744		1,428,165	0	993,364	0	0	141,370		100% \ 100%
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	157,920	476,164		995,273	0	476,164	0	0	316,569		100% \ 100%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2012	01/17/2020	0	2,398,801	5.413 / 5.06	0	0	16,497	256,466		199,554	0	108,040	0	0	12,265		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123957PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AA6 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/31/2025	0	7,940,874	5.68 / 5.715	0	0	(1,166)	317,288		313,949	0	317,288	0	0	101,874		100% \ 100%
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(29,635)	116,901		(65,403)	0	276,844	0	0	40,150		100% \ 100%
Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	91,969	303,048		258,401	0	522,577	0	0	129,501		100% \ 100%
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	57,481,000	3.59 / 2.85	0	0	258,592	(2,378,200)		(4,433,553)	0	3,720,050	0	0	803,978		100% \ 100%
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	2,027,722	(8,401,681)		(10,519,531)	0	5,420,894	0	0	1,397,808		100% \ 100%
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460M\A5 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,053,000	6.56 / 3.7	0	0	7,278	(3,651)		10,051	0	(3,651)	0	0	16,449		100% \ 100%
Currency Swap - 108265PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	22,344	255,260		58,484	0	161,978	0	0	28,094		100% \ 100%
Currency Swap - 123734PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	16,655	20,139		41,939	0	20,139	0	0	21,634		100% \ 100%
Currency Swap - 106806PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	21,040,590	3.27 / 1.46	0	0	390,170	1,662,125		1,203,432	0	977,272	0	0	148,779		100% \ 100%
Currency Swap - 118112PR - Receive: Fixed USD Pay: Fixed EUR	L7272@AH4 - Oriflame Cosmetics Global S.A. Senior Unseured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2017	06/29/2029	0	26,709,958	4.41 / 2.45	0	0	489,643	(469,576)		(1,483,150)	0	1,370,686	0	0	432,640		100% \ 100%
Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	86,943	328,906		331,255	0	328,906	0	0	61,691		100% \ 100%
Currency Swap - 124002PR - Receive: Fixed USD Pay: Fixed EUR	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	09/14/2027	0	4,400,282	4.95 / 2.33	0	0	48,675	103,919		186,512	0	103,919	0	0	64,911		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	4 / 5.701	0	0	(197,235)	3,928,406		1,841,970	0	1,895,092	0	0	346,454		100% \ 100%
Currency Swap - 107233PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	5,899,908	4.48 / 4.96	0	0	36,961	1,558,564		1,522,620	0	391,014	0	0	41,040		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107235PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	1,589,514	4.48 / 4.96	0	0	9,958	419,898		410,214	0	105,344	0	0	11,057		100% \ 100%
Currency Swap - 110079PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	6,002,381	3.85 / 3.41	0	0	52,598	1,091,903		942,261	0	305,170	0	0	76,973		100% \ 100%
Currency Swap - 115514CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2016	09/21/2020	0	45,933,531	2.295 / 2.2	(4,266,223)	0	26,014	(2,497,316)		(2,935,981)	0	(1,277,931)	1,120,038	0	301,479		100% \ 100%
Currency Swap - 115846PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	3,108,000	4.049 / 1.86	0	0	61,315	(200,726)		(271,542)	0	166,862	0	0	44,380		100% \ 100%
Currency Swap - 124866PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2018	10/14/2025	0	4,855,035	6.67 / 4.95	0	0	18,557	125,878		246,374	0	125,878	0	0	63,244		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	24,361	525,425		628,478	0	151,064	0	0	41,937		100% \ 100%
Currency Swap - 107361PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	11,252	306,597		287,818	0	68,090	0	0	10,604		100% \ 100%
Currency Swap - 107364PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	74,681	2,034,982		1,910,343	0	451,933	0	0	70,384		100% \ 100%
Currency Swap - 107511PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2011	01/03/2019	0	24,502,451	4.105 / 4.39	0	0	151,520	6,203,652		6,202,945	0	(4,483,724)	0	6,131,850	11,002		100% \ 100%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2016	06/22/2026	0	1,522,672	3.48 / 3.1	0	0	9,354	202,090		144,026	0	82,070	0	0	20,816		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/03/2012	07/08/2024	0	3,367,812	4.61 / 4.21	0	0	21,409	312,324		106,793	0	154,091	0	0	39,568		100% \ 100%
Currency Swap - 113775PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AC6 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	07/01/2024	0	5,847,300	3.769 / 3.33	0	0	37,594	635,879		459,545	0	323,872	0	0	68,582		99% \ 100%
Currency Swap - 115845PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2016	02/27/2027	0	5,181,000	4.049 / 1.86	0	0	102,211	(334,608)		(452,657)	0	278,157	0	0	73,981		100% \ 100%
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	100,213	1,400,177		911,072	0	555,787	0	0	210,348		99% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	63,928	1,741,955		1,635,263	0	386,857	0	0	60,249		100% \ 100%
Currency Swap - 111922PR - Receive: Fixed USD Pay: Fixed EUR	T3708#AA2 - Epta SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	03/10/2023	0	1,236,000	4.19 / 2.3	0	0	20,145	(70,095)		(123,056)	0	65,867	0	0	12,656		100% \ 100%
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,500,000	5.23 / 4.21	0	0	118,048	1,223,757		850,643	0	331,557	0	0	74,975		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	52,563	1,556,204		1,344,356	0	364,850	0	0	73,970		100% \ 100%
Currency Swap - 124307PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AC2 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/23/2018	09/28/2026	0	3,165,000	4.69 / 4.76	0	0	(585)	98,021		93,079	0	98,021	0	0	44,032		100% \ 100%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	24,361	525,425		628,478	0	151,064	0	0	41,937		100% \ 100%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D0823@AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	0	35,202,424	3.25 / 1.47	0	0	566,219	(2,654,256)		(3,823,590)	0	1,909,144	0	0	442,672		100% \ 100%
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	69,996	723,923		1,321,998	0	723,923	0	0	359,479		100% \ 100%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	(41,588)	3,089,512		2,678,365	0	647,307	0	0	94,956		100% \ 100%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	5,459,452	5.73 / 5.85	0	0	42,187	1,098,446		1,225,545	0	392,785	0	0	103,945		100% \ 100%
Currency Swap - 107499PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	14,942,625	3.995 / 3.61	0	0	92,377	1,736,856		616,483	0	665,978	0	0	144,422		100% \ 100%
Currency Swap - 110648PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2015	09/29/2024	0	19,768,425	3.45 / 3.07	0	0	150,613	3,199,115		2,601,075	0	1,029,727	0	0	236,904		100% \ 100%
Currency Swap - 120220PR - Receive: Fixed USD Pay: Fixed EUR	G5477#AA0 - LIA Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/21/2022	0	3,081,249	5.46 / 2.94	0	0	77,296	47,896		9,399	0	152,975	0	0	30,385		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	60,524	(67,350)		(178,418)	0	172,950	0	0	49,932		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	83,538	(18,718)		4,283	0	(18,718)	0	0	117,071		100% \ 100%
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	433,293	(1,146,687)		(1,953,383)	0	1,292,405	0	0	394,033		100% \ 100%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	10,610	260,909		297,187	0	68,517	0	0	19,452		100% \ 100%
Currency Swap - 107532PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	16,056	712,634		608,776	0	171,496	0	0	31,620		100% \ 100%
Currency Swap - 107333PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	15,718,576	4.445 / 4.095	0	0	97,728	1,789,359		1,586,418	0	702,462	0	0	59,331		100% \ 100%
Currency Swap - 121273PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	7,605,526	4.1975 / 1.84	0	0	177,734	299,428		222,203	0	368,453	0	0	92,918		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	0	64,562,192	4.42 / 3.9	0	0	679,801	12,271,949		10,484,267	0	3,249,665	0	0	1,102,101		100% \ 100%
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	198,539	(400,470)		(1,104,553)	0	680,033	0	0	231,568		100% \ 100%
Currency Swap - 121292PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,502,900	3.79 / 2.47	0	0	57,860	226,320		261,857	0	265,775	0	0	55,013		100% \ 100%
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	2,377,280	4.2 / 2.82	0	0	28,558	(42,560)		(6,811)	0	150,385	0	0	38,080		100% \ 100%
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	19,768,960	4.2 / 2.82	0	0	237,485	(353,920)		(56,637)	0	1,250,570	0	0	316,665		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	19,710	686,631		531,236	0	184,665	0	0	43,384		100% \ 100%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	2,853,761	4.8455 / 4.3	0	0	29,905	489,057		461,054	0	146,959	0	0	30,485		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	5,866,320	6.89 / 3.9	0	0	49,698	96,653		193,169	0	96,653	0	0	91,436		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	327,312	(1,351,150)		(3,086,194)	0	1,288,566	0	0	421,077		100% \ 100%
Currency Swap - 120005PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/08/2027	0	8,740,710	3.49 / 2.51	0	0	84,406	378,204		267,325	0	519,702	0	0	130,049		100% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	5,000,000	3.86 / 3.4	0	0	35,045	626,374		436,857	0	271,806	0	0	86,816		100% \ 100%
Currency Swap - 116799PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2027	0	13,933,418	3.94 / 2.54	0	0	164,528	(337,271)		(139,141)	0	886,876	0	0	199,156		100% \ 100%
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	155,068	1,232,073		900,071	0	354,702	0	0	100,251		100% \ 100%
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	(17,873)	606,250		454,948	0	606,250	0	0	75,307		100% \ 100%
Currency Swap - 114008PR - Receive: Fixed USD Pay: Fixed AUD	752000144 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/06/2026	0	7,840,044	2.86 / 3.915	0	0	(89,359)	421,508		(116,544)	0	823,521	0	0	107,470		100% \ 100%
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2015	03/12/2027	0	11,017,000	3.52 / 1.96	0	0	158,602	(88,894)		(562,007)	0	560,079	0	0	157,729		100% \ 100%
Currency Swap - 107340PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	21,974,348	5.205 / 4.825	0	0	193,099	3,015,876		2,280,595	0	956,091	0	0	139,537		100% \ 100%
Currency Swap - 122379PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2018	04/19/2028	0	47,158,986	4.11 / 2.78	0	0	454,434	3,815,055		4,728,321	0	3,815,055	0	0	719,119		100% \ 100%
Currency Swap - 104487PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2014	03/30/2026	0	7,500,000	5.035 / 4.77	0	0	85,026	1,784,347		1,679,822	0	355,209	0	0	100,953		100% \ 100%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2010	07/02/2020	0	6,824,513	6.116 / 5.5	(236,546)	0	57,243	444,193		230,007	0	321,170	7,211	0	41,866		100% \ 100%
Currency Swap - 118651PR - Receive: Fixed USD Pay: Fixed EUR	T4758*AB1 - GVS S.p.A. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/05/2017	07/25/2024	0	5,173,039	5.28 / 3	0	0	107,873	(46,343)		(158,653)	0	263,218	0	0	61,029		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	58,296	1,211,779		978,199	0	235,425	0	0	98,570		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 121294PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	4,195,884	3.79 / 2.47	0	0	53,915	210,889		244,003	0	247,654	0	0	51,262		100% \ 100%
Currency Swap - 113740PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2023	0	7,820,000	3.656 / 3.22	0	0	49,516	850,404		642,653	0	433,137	0	0	82,944		99% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	2,572,586	5.573 / 5.736	0	0	27,177	598,860		488,327	0	99,537	0	0	19,716		100% \ 100%
Currency Swap - 115118PR - Receive: Fixed USD Pay: Fixed CAD	717046B#2 - Peyto Exploration & Dev Corp Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2016	10/24/2023	0	2,512,525	3.91 / 3.7	0	0	2,008	72,848		56,208	0	219,735	0	0	27,565		100% \ 100%
Currency Swap - 115511CM - Receive: Fixed USD Pay: Fixed JPY	J26150N27 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	09/21/2020	0	27,019,724	2.295 / 2.2	(2,509,543)	0	15,302	(1,469,010)		(1,727,047)	0	(751,724)	658,846	0	177,341		100% \ 100%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	8,805,177	5.565 / 5	0	0	75,838	879,478		574,650	0	399,700	0	0	56,883		100% \ 100%
Currency Swap - 115346PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2016	01/11/2024	0	3,173,000	4.25 / 2.25	0	0	58,094	(111,033)		(232,454)	0	165,617	0	0	35,580		100% \ 100%
Currency Swap - 124868PR - Receive: Fixed USD Pay: Fixed GBP	G5561#AA7 - London Square Developments Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	0	2,112,776	6.67 / 4.95	0	0	8,076	54,779		107,215	0	54,779	0	0	27,522		100% \ 100%
Currency Swap - 123991PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,040,000	6.207 / 3.36	0	0	85,335	161,559		291,936	0	161,559	0	0	96,933		100% \ 100%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,290	144,881		(17,620)	0	94,538	0	0	19,128		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	293,483	544,000		398,148	0	1,583,000	0	0	689,342		100% \ 100%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	14,442,000	4.34 / 2.82	0	0	270,944	2,152,755		1,572,661	0	619,757	0	0	175,166		100% \ 100%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	39073@AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	0	7,630,000	4.86 / 4.96	0	0	45,918	1,380,975		1,374,091	0	562,834	0	0	80,565		100% \ 100%
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(181,419)	1,089,733		9,324	0	1,644,066	0	0	252,951		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958@AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(118,828)	6,046,050		4,402,303	0	1,992,825	0	0	397,135		97% \ 99%
Currency Swap - 107365PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	8,798	239,744		225,060	0	53,243	0	0	8,292		100% \ 100%
Currency Swap - 115343PR - Receive: Fixed USD Pay: Fixed EUR	T6000@AA2 - Immobiliare Grande Distribuzio Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2016	01/11/2024	0	48,311,000	4.25 / 2.25	0	0	884,524	(1,690,557)		(3,539,269)	0	2,521,620	0	0	541,728		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	32,504	519,874		466,698	0	157,414	0	0	47,220		100% \ 100%
Currency Swap - 110075PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/27/2015	07/29/2025	0	3,642,028	3.85 / 3.41	0	0	31,914	662,527		571,730	0	185,166	0	0	46,705		100% \ 100%
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460M\A5 - Orsero SpA Senior Unscured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2018	10/04/2028	0	2,590,000	6.56 / 3.7	0	0	17,901	(8,980)		24,722	0	(8,980)	0	0	40,459		100% \ 100%
Currency Swap - 109480PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	8,328,384	3.57 / 3.128	0	0	66,531	1,359,245		1,122,468	0	433,109	0	0	104,930		100% \ 100%
Currency Swap - 119491PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2017	09/14/2027	0	42,468,192	4.29 / 2.34	0	0	823,562	1,808,633		525,461	0	2,050,495	0	0	626,471		100% \ 100%
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	5,930,688	4.22 / 2.82	0	0	72,432	(106,176)		(6,358)	0	375,171	0	0	95,000		99% \ 100%
Currency Swap - 109657PR - Receive: Fixed USD Pay: Fixed EUR	B3363*AA1 - Dolomies de Marche-Les-Dames Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2015	06/26/2025	0	35,200,000	3.39 / 1.59	0	0	602,241	(937,297)		(2,536,515)	0	1,822,434	0	0	448,250		100% \ 100%
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2017	03/15/2029	0	45,645,000	4.39 / 2.13	0	0	911,647	(2,938,875)		(3,841,711)	0	2,450,125	0	0	729,142		100% \ 100%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	07/31/2023	0	1,212,476	4.23 / 4.22	0	0	6,074	213,634		172,314	0	62,075	0	0	12,979		100% \ 100%
Currency Swap - 116429PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/24/2017	03/08/2027	0	36,762,500	3.64 / 1.44	0	0	743,736	(2,330,572)		(2,917,511)	0	1,971,496	0	0	525,979		100% \ 100%
Currency Swap - 118015PR - Receive: Fixed USD Pay: Fixed GBP	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/31/2017	01/27/2025	0	4,609,938	3.82 / 2.55	0	0	33,669	41,253		62,138	0	41,253	0	0	56,800		100% \ 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 109159PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/25/2015	03/30/2025	0	10,374,849	3.565 / 4.67	0	0	(92,595)	1,094,171		505,832	0	1,030,234	0	0	129,658		100% \ 100%
Currency Swap - 121196PR - Receive: Fixed USD Pay: Fixed EUR	N5946*AA9 - NSI N.V. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/20/2017	01/30/2026	0	17,930,745	4.75 / 2.41	0	0	388,351	676,931		535,784	0	676,931	0	0	238,564		99% \ 100%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	07/31/2023	0	3,855,290	4.31 / 4.24	0	0	27,457	805,540		700,146	0	189,532	0	0	41,268		100% \ 100%
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(90,653)	307,500		(274,351)	0	801,038	0	0	115,287		100% \ 100%
Currency Swap - 107394PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	1,554,052	5.573 / 5.736	0	0	16,417	361,760		294,989	0	60,128	0	0	11,910		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	8,336	145,692		(17,718)	0	95,067	0	0	19,236		100% \ 100%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	23,834	1,489,781		1,415,729	0	347,080	0	0	51,271		100% \ 100%
Currency Swap - 121291PR - Receive: Fixed USD Pay: Fixed GBP	749000223 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2017	12/20/2024	0	2,660,804	3.79 / 2.47	0	0	34,190	133,735		154,733	0	157,049	0	0	32,508		100% \ 100%
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	146,541	(387,813)		(660,640)	0	437,095	0	0	133,263		100% \ 100%
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	21,950	764,659		591,606	0	205,650	0	0	48,315		100% \ 100%
Currency Swap - 123463PR - Receive: Fixed USD Pay: Fixed AUD	Q0005@AB1 - AHACS Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2018	06/26/2028	0	9,918,421	4.45 / 4.563	0	0	(5,357)	655,263		713,150	0	655,263	0	0	152,745		100% \ 100%
Currency Swap - 107518PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(45,952)	1,315,469		1,110,736	0	320,261	0	0	36,540		100% \ 100%
Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	21,950	764,659		591,606	0	205,650	0	0	48,315		100% \ 100%
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	515,886	(1,616,581)		(2,023,707)	0	1,367,512	0	0	364,841		100% \ 100%

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Currency Swap - 98625PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AA6 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2012	06/09/2020	0	37,459,500	4.09 / 3.37	0	0	343,484	3,165,000		2,021,982	0	1,729,500	0	0	224,824		100% \ 100%
Currency Swap - 107534PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	55,039	2,442,876		2,086,855	0	587,880	0	0	108,391		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	339,904	2,031,505		1,431,041	0	765,716	0	0	241,403		100% \ 100%
Currency Swap - 107232PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2020	0	7,624,082	5.52 / 5.464	0	0	67,036	1,376,434		1,092,824	0	315,074	0	0	51,426		100% \ 100%
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	198,263	(535,369)		(997,969)	0	611,775	0	0	164,866		100% \ 100%
Currency Swap - 110954PR - Receive: Fixed USD Pay: Fixed EUR	74464#AA8 - Public Storage Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2015	11/03/2025	0	25,100,000	3.73 / 2.175	0	0	371,880	(151,311)		(1,725,405)	0	1,273,445	0	0	328,259		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2013	02/01/2044	0	19,280,000	5.04 / 4.45	0	0	250,762	4,190,583		3,212,676	0	937,757	0	0	482,829		100% \ 100%
Currency Swap - 120249PR - Receive: Fixed USD Pay: Fixed EUR	T3865@\A2 - Fabbrica Italian Sintetici SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2017	01/24/2028	0	39,143,250	4.615 / 2.36	0	0	822,553	561,938		(44,267)	0	561,938	0	0	589,249		99% \ 99%
Currency Swap - 123956PR - Receive: Fixed USD Pay: Fixed AUD	Q3384#AA6 - Eclipx Group Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/19/2018	07/31/2025	0	7,940,874	5.68 / 5.715	0	0	(1,166)	317,288		313,949	0	317,288	0	0	101,874		100% \ 100%
Currency Swap - 104790PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/02/2014	05/17/2021	0	5,000,000	3.63 / 2.36	0	0	80,566	846,112		695,860	0	209,484	0	0	38,560		100% \ 100%
Currency Swap - 104031PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2013	02/01/2044	0	23,800,000	5.04 / 4.45	0	0	309,551	5,173,023		3,962,524	0	1,157,605	0	0	596,023		100% \ 100%
Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	3,114	6,402		19,518	0	6,402	0	0	9,010		100% \ 100%
Currency Swap - 123369PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2018	07/11/2028	0	13,418,255	4.89 / 2.34	0	0	161,578	329,188		618,975	0	329,188	0	0	207,111		100% \ 100%
Currency Swap - 115317PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	38,051,814	4.025 / 3.89	0	0	(13,044)	621,288		129,664	0	3,371,272	0	0	534,050		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	279,266	2,153,478		3,255,275	0	2,153,478	0	0	707,757		100% \ 100%
Currency Swap - 107507PR - Receive: Fixed USD Pay: Fixed EUR	B0396#AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	1,220,000	3.89 / 3.52	0	0	7,288	141,807		70,155	0	54,374	0	0	10,091		100% \ 100%
Currency Swap - 117688PR - Receive: Fixed USD Pay: Fixed GBP	749000180 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	5,178,705	4.42 / 3.07	0	0	62,241	85,579		93,649	0	316,521	0	0	47,465		100% \ 100%
Currency Swap - 108266PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	9,861	112,654		25,811	0	71,486	0	0	12,399		100% \ 100%
Currency Swap - 119490PR - Receive: Fixed USD Pay: Fixed EUR	750000200 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2017	09/14/2027	0	13,131,612	4.29 / 2.34	0	0	254,654	559,248		162,478	0	634,035	0	0	193,711		100% \ 100%
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	129,920	1,859,852		888,716	0	738,251	0	0	318,845		99% \ 100%
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	2,479,500	4.23 / 4.22	0	0	8,831	436,880		352,381	0	436,880	0	0	26,541		100% \ 100%
Currency Swap - 121274PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	12,870,889	4.1975 / 1.84	0	0	300,781	506,724		376,036	0	623,535	0	0	157,247		100% \ 100%
Currency Swap - 118018PR - Receive: Fixed USD Pay: Fixed GBP	749000178 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	0	3,780,700	3.64 / 2.4	0	0	42,219	33,832		45,604	0	232,855	0	0	46,583		100% \ 100%
Currency Swap - 108260PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2015	01/27/2025	0	15,416,322	3.57 / 2.928	0	0	143,774	2,326,837		2,034,616	0	813,468	0	0	189,949		100% \ 100%
Currency Swap - 109477PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2015	05/06/2025	0	13,807,584	3.57 / 3.128	0	0	110,301	2,253,485		1,860,933	0	718,049	0	0	173,963		100% \ 100%
Currency Swap - 107342PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,859,608	5.205 / 4.825	0	0	51,491	804,204		608,136	0	254,948	0	0	37,209		100% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T53988AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	6,987,000	5.19 / 3.35	0	0	105,093	(297,258)		(704,091)	0	367,351	0	0	102,334		100% \ 100%
Currency Swap - 117268PR - Receive: Fixed USD Pay: Fixed GBP	749000181 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	09/30/2024	0	900,864	4.25 / 2.83	0	0	11,177	(16,128)		(7,540)	0	56,988	0	0	10,801		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	0	17,104,230	4.11 / 2.6	0	0	152,910	712,998		1,103,120	0	712,998	0	0	262,473		100% \ 100%
Currency Swap - 111104PR - Receive: Fixed USD Pay: Fixed AUD	752000114 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2015	11/12/2025	0	10,459,318	3.335 / 4.392	0	0	(134,406)	132,025		(590,881)	0	1,146,418	0	0	137,029		100% \ 100%
Currency Swap - 113871PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2016	09/18/2027	0	11,453,600	3.612 / 4.73	0	0	(139,827)	662,200		(199,293)	0	1,197,937	0	0	169,062		100% \ 100%
Currency Swap - 109158PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	2,176,295	3.565 / 4.67	0	0	(19,423)	229,520		106,106	0	216,109	0	0	27,198		100% \ 100%
Currency Swap - 109156PR - Receive: Fixed USD Pay: Fixed AUD	752000086 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2015	03/30/2025	0	10,403,775	3.565 / 4.67	0	0	(92,853)	1,097,221		507,242	0	1,033,107	0	0	130,019		100% \ 100%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	0	16,580,645	4.95 / 3.47	0	0	189,302	(491,964)		(254,206)	0	1,061,006	0	0	301,497		100% \ 100%
Currency Swap - 122638PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	20,455,200	4.48 / 3.14	0	0	228,599	2,115,360		2,622,494	0	2,115,360	0	0	310,925		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	111,881	2,144,897		1,230,866	0	356,504	0	0	124,896		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	31,981	1,237,571		1,238,106	0	348,054	0	0	66,408		100% \ 100%
Currency Swap - 111202PR - Receive: Fixed USD Pay: Fixed EUR	249030C#2 - Dentsply IntL, Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2015	12/11/2025	0	3,159,000	3.9 / 2.05	(1)	0	51,602	(231,809)		(395,435)	0	171,001	0	0	41,629		100% \ 100%
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	12,700	117,520		145,694	0	117,520	0	0	17,274		100% \ 100%
Currency Swap - 114191PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AB0 - Soparind S.C.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2016	07/22/2026	0	16,498,000	3.96 / 2.08	0	0	281,153	(620,715)		(1,351,032)	0	863,311	0	0	226,797		100% \ 100%
Currency Swap - 107464PR - Receive: Fixed USD Pay: Fixed EUR	D36228AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,618,759	4.729 / 4	0	0	57,302	677,925		302,486	0	249,170	0	0	57,605		100% \ 100%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	78,745	1,494,404		1,129,322	0	328,325	0	0	63,724		100% \ 100%

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107501PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/20/2012	09/26/2022	0	7,900,000	3.995 / 3.61	0	0	48,839	918,257		325,928	0	352,095	0	0	76,354		100% \ 100%
Currency Swap - 111201PR - Receive: Fixed USD Pay: Fixed EUR	24906PA#6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	08/15/2026	0	5,000,000	4.13 / 2.25	0	0	80,314	(366,901)		(628,268)	0	270,657	0	0	69,027		99% \ 100%
Currency Swap - 122217PR - Receive: Fixed USD Pay: Fixed GBP	G0756*AA7 - BGL Holdings Ltd. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/22/2018	04/04/2025	0	9,170,528	4.48 / 3.01	0	0	107,957	792,060		1,002,346	0	792,060	0	0	114,730		100% \ 100%
Currency Swap - 116024PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	43,761,223	3.96 / 3.46	0	0	175,786	1,739,811		1,802,555	0	3,784,761	0	0	379,831		100% \ 100%
Currency Swap - 117756PR - Receive: Fixed USD Pay: Fixed CAD	96467AA@0 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/11/2017	05/31/2024	0	10,454,092	4.16 / 3.54	0	0	43,308	(43,629)		78,675	0	945,503	0	0	121,653		100% \ 100%
Currency Swap - 107551PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	13,325,434	3.589 / 3.57	0	0	71,799	2,501,228		1,935,165	0	672,688	0	0	158,039		100% \ 100%
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	83,921	376,030		265,789	0	516,715	0	0	129,302		100% \ 100%
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T6000*AA4 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	25,178,530	5.93 / 3.097	0	0	37,647	(85,085)		155,209	0	(85,085)	0	0	397,090		100% \ 100%
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T6000*AA4 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2018	12/12/2028	0	10,709,420	5.93 / 3.097	0	0	16,013	(36,190)		66,017	0	(36,190)	0	0	168,898		100% \ 100%
Currency Swap - 124085PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AA2 - Futbol Club Barcelona Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2018	08/28/2023	0	14,561,900	4.83 / 1.86	0	0	147,767	307,374		477,646	0	307,374	0	0	157,151		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	68,958	(284,660)		(650,198)	0	271,475	0	0	88,712		100% \ 100%
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	141,401	(289,863)		(119,583)	0	762,215	0	0	171,162		100% \ 100%
Currency Swap - 116025PR - Receive: Fixed USD Pay: Fixed CAD	96467AA*2 - Whitecap Resources, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2016	01/05/2022	0	9,047,077	3.96 / 3.46	0	0	36,341	359,684		372,655	0	782,451	0	0	78,525		100% \ 100%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2017	06/30/2035	0	59,944,306	3.79 / 3.67	0	0	92,398	3,598,941		3,026,259	0	5,074,883	0	0	1,217,475		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	21,993	682,007		719,477	0	158,890	0	0	46,573		100% \ 100%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,290	144,881		(17,620)	0	94,538	0	0	19,128		100% \ 100%
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	53,705	414,130		626,014	0	414,130	0	0	136,107		100% \ 100%
Currency Swap - 104489PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	56,684	1,189,564		1,119,881	0	236,806	0	0	67,302		100% \ 100%
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	249,482	(1,114,676)		(1,396,318)	0	754,681	0	0	252,585		100% \ 100%
Currency Swap - 104486PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	28,200,000	5.035 / 4.77	0	0	319,699	6,709,143		6,316,129	0	1,335,585	0	0	379,584		100% \ 100%
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	42,949	63,727		9,245	0	109,178	0	0	36,894		100% \ 100%
Currency Swap - 107234PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,988,808	4.48 / 4.96	0	0	12,459	525,378		513,262	0	131,807	0	0	13,834		100% \ 100%
Currency Swap - 119364PR - Receive: Fixed USD Pay: Fixed EUR	750000201 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2017	08/29/2021	0	2,283,300	3.33 / 1.197	0	0	48,361	71,305		24,966	0	111,553	0	0	18,624		100% \ 100%
Currency Swap - 123992PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	91,165	172,597		311,882	0	172,597	0	0	103,556		100% \ 100%
Currency Swap - 108261PR - Receive: Fixed USD Pay: Fixed GBP	749000082 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2015	01/27/2025	0	14,578,408	3.57 / 2.928	0	0	135,960	2,200,368		1,924,030	0	769,254	0	0	179,625		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/31/2032	0	57,046,339	3.99 / 2.07	0	0	987,386	(3,543,201)		(5,706,290)	0	3,055,581	0	0	1,044,769		100% \ 100%
Currency Swap - 107465PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,955,381	4.729 / 4	0	0	40,339	477,232		212,938	0	175,406	0	0	40,551		100% \ 100%
Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	26,115,125	4.74 / 3.19	0	0	263,588	2,417,068		4,112,789	0	2,417,068	0	0	819,342		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 117916PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	22,335,000	3.73 / 1.65	0	0	448,095	(482,029)		(1,082,048)	0	1,150,682	0	0	324,709		100% \ 100%
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T6000*AA4 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	5,240,780	5.93 / 3.097	0	0	7,836	(17,710)		32,306	0	(17,710)	0	0	82,652		100% \ 100%
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	38,553	(44,900)		(119,713)	0	115,300	0	0	36,868		100% \ 100%
Currency Swap - 98236PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/13/2019	0	16,894,275	3.62 / 3.75	0	0	85,860	3,529,959		3,449,587	0	(2,765,519)	0	3,596,067	51,262		100% \ 100%
Currency Swap - 113542PR - Receive: Fixed USD Pay: Fixed GBP	227047B*7 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2016	06/29/2026	0	8,835,000	3.25 / 2.8	0	0	59,635	1,033,935		680,195	0	484,810	0	0	120,935		98% \ 100%
Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G9303@AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	68,548	(102,175)		13,827	0	364,285	0	0	166,089		100% \ 100%
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	6,871	(320)		53,250	0	(320)	0	0	38,116		100% \ 100%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	19,372,000	5.19 / 3.35	0	0	291,379	(824,171)		(1,952,147)	0	1,018,510	0	0	283,729		100% \ 100%
Currency Swap - 121276PR - Receive: Fixed USD Pay: Fixed EUR	750000224 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2017	12/20/2024	0	11,993,329	4.1975 / 1.84	0	0	280,273	472,174		350,397	0	581,021	0	0	146,525		100% \ 100%
Currency Swap - 123278PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	7,500,000	4.25 / 2.67	0	0	72,032	387,565		583,843	0	387,565	0	0	114,976		100% \ 100%
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	121,330	(146,235)		(372,730)	0	375,520	0	0	130,702		100% \ 100%
Currency Swap - 115737PR - Receive: Fixed USD Pay: Fixed EUR	D5565*AA0 - Mineralbrunnen Uberkingen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2016	12/20/2024	0	945,164	5.95 / 3.5	0	0	19,259	(73,469)		(101,918)	0	51,371	0	0	11,547		100% \ 100%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	2,742,880	6.62 / 4.65	0	0	61,434	273,964		229,187	0	124,509	0	0	32,955		100% \ 100%
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	139,995	2,683,871		1,540,161	0	446,087	0	0	156,280		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 106697PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	13,000,000	5.09 / 4.725	0	0	106,399	1,533,218		548,809	0	578,279	0	0	128,639		100% \ 100%
Currency Swap - 113626PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2016	06/16/2026	0	6,000,000	4.138 / 5.135	0	0	(66,703)	268,657		(103,472)	0	636,228	0	0	81,937		100% \ 100%
Currency Swap - 107490PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	2,096,432	4.937 / 4.77	0	0	15,089	280,874		148,422	0	91,560	0	0	18,025		100% \ 100%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	101,764	6,360,829		6,044,651	0	1,481,907	0	0	218,909		100% \ 100%
Currency Swap - 117914PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	8,413,000	3.73 / 1.65	0	0	168,786	(181,567)		(407,579)	0	433,431	0	0	122,309		100% \ 100%
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	5,370,000	4.6475 / 3.88	0	0	70,976	915,199		686,576	0	224,659	0	0	45,217		100% \ 100%
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(91,624)	886,600		223,108	0	1,015,950	0	0	161,830		100% \ 100%
Currency Swap - 123990PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AA9 - Cairn Homes plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	0	7,521,000	6.207 / 3.36	0	0	91,165	172,597		311,882	0	172,597	0	0	103,556		100% \ 100%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	9,096,205	5.3275 / 4.7	0	0	74,499	908,546		522,066	0	412,910	0	0	87,153		100% \ 100%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	7,392	129,185		(15,711)	0	84,295	0	0	17,056		100% \ 100%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	0	16,449,235	4.657 / 4.38	0	0	9,768	496,199		497,076	0	496,199	0	0	258,085		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	70,000,000	3.73 / 1.65	0	0	1,404,373	(1,510,724)		(3,391,241)	0	3,606,345	0	0	1,017,670		100% \ 100%
Currency Swap - 123370PR - Receive: Fixed USD Pay: Fixed EUR	E0534#AC0 - Applus Services, S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	0	19,900,034	4.89 / 2.34	0	0	239,630	488,204		917,975	0	488,204	0	0	307,157		100% \ 100%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	444,454	6,744,634		4,978,260	0	1,907,423	0	0	324,939		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 124156PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2018	09/20/2028	0	17,575,827	6.68 / 3.7	0	0	146,944	240,360		617,465	0	240,360	0	0	273,986		100% \ 100%
Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	204,633	959,100		993,760	0	959,100	0	0	462,654		99% \ 99%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	8,290	144,881		(17,620)	0	94,538	0	0	19,128		100% \ 100%
Currency Swap - 107368PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	47,260	896,898		677,786	0	197,051	0	0	38,245		100% \ 100%
Currency Swap - 125941PR - Receive: Fixed USD Pay: Fixed GBP	G8679#AA0 - Tarsus Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2018	12/19/2025	0	10,769,632	5.828 / 4.36	0	0	5,270	(163,970)		(56,225)	0	(163,970)	0	0	142,140		100% \ 100%
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AE1 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	31,975	558,807		(67,959)	0	364,632	0	0	73,778		100% \ 100%
Currency Swap - 113627PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AA0 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2026	0	12,793,500	4.138 / 5.135	0	0	(142,227)	572,843		(220,628)	0	1,356,597	0	0	174,711		100% \ 100%
Currency Swap - 115320PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2016	11/17/2026	0	8,436,827	4.025 / 3.89	0	0	(2,892)	137,752		28,749	0	747,476	0	0	118,409		100% \ 100%
Currency Swap - 120380PR - Receive: Fixed USD Pay: Fixed EUR	750000207 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2017	08/31/2021	0	6,506,631	3.775 / 1.215	0	0	165,120	165,578		104,328	0	319,785	0	0	53,126		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	209,342	4,002,797		2,479,168	0	858,327	0	0	224,836		100% \ 100%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2017	08/05/2027	0	10,049,914	3.28 / 3.3	0	0	10,021	844,728		682,171	0	829,087	0	0	147,333		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	8,336	145,692		(17,718)	0	95,067	0	0	19,236		100% \ 100%
Currency Swap - 111006PR - Receive: Fixed AUD Pay: Fixed AUD	Q3972@AD0 - GTA Finance Company Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/14/2027	0	9,395,100	4.46 / 5.75	0	0	(147,563)	243,100		(633,922)	0	1,015,950	0	0	140,568		100% \ 100%
Currency Swap - 107240PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	27,666,248	4.334 / 4.38	0	0	178,177	5,294,354		5,001,151	0	1,390,339	0	0	135,514		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110076PR - Receive: Fixed USD Pay: Fixed GBP	749000099 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2015	07/29/2025	0	13,647,004	3.85 / 3.41	0	0	119,586	2,482,548		2,142,322	0	693,834	0	0	175,006		100% \ 100%
Currency Swap - 107500PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	1,400,000	3.995 / 3.61	0	0	8,655	162,729		57,759	0	62,397	0	0	13,531		100% \ 100%
Currency Swap - 104490PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	56,684	1,189,564		1,119,881	0	236,806	0	0	67,302		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	150,910	919,680		474,344	0	394,637	0	0	123,069		100% \ 100%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2011	07/22/2019	0	7,607,600	4.5045 / 4.85	0	0	30,957	1,551,950		1,495,713	0	376,338	0	0	28,443		100% \ 100%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	0	19,561,260	3.48 / 3.1	0	0	120,174	2,596,179		1,850,257	0	1,054,323	0	0	267,421		100% \ 100%
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	(66,936)	941,050		562,097	0	941,050	0	0	313,740		100% \ 100%
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	29,060	428,682		214,293	0	218,341	0	0	69,685		99% \ 100%
Currency Swap - 107493PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	116,800	1,870,406		(88,336)	0	662,136	0	0	222,635		100% \ 100%
Currency Swap - 107330PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	11,612,111	4.445 / 4.095	0	0	72,197	1,321,890		1,171,968	0	518,944	0	0	43,831		100% \ 100%
Currency Swap - 109020PR - Receive: Fixed USD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(96,699)	679,319		(90,427)	0	884,813	0	0	145,567		99% \ 100%
Currency Swap - 108263PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	20,468	233,828		53,574	0	148,378	0	0	25,735		100% \ 100%
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	(10,009)	339,500		254,771	0	339,500	0	0	42,172		100% \ 100%
Currency Swap - 116039PR - Receive: Fixed USD Pay: Fixed EUR	750000176 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2016	12/21/2026	0	16,935,889	4.43 / 1.93	0	0	370,385	(1,624,423)		(1,749,704)	0	936,012	0	0	239,107		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	296,212	5,663,822		3,507,938	0	1,214,504	0	0	318,136		100% \ 100%
Currency Swap - 113425PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AP8 - SIG PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2016	08/12/2026	0	23,547,733	4.7 / 2.83	0	0	406,520	(230,755)		(1,371,331)	0	1,199,169	0	0	324,916		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	118,835	1,231,915		856,314	0	333,767	0	0	75,475		100% \ 100%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	N5375@AF6 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	31,975	558,807		(67,959)	0	364,632	0	0	73,778		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2015	07/30/2027	0	3,874,000	5.19 / 3.35	0	0	58,270	(164,817)		(390,389)	0	203,681	0	0	56,740		100% \ 100%
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	59,140	(13,873)		123,840	0	(13,873)	0	0	123,576		100% \ 100%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	1,463,267	4.57 / 3.46	0	0	23,225	233,316		179,590	0	62,027	0	0	12,512		100% \ 100%
Currency Swap - 123571PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	0	11,297,955	4.53 / 3.08	0	0	67,803	388,876		703,315	0	388,876	0	0	280,131		100% \ 100%
Currency Swap - 120532PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	63,720,000	3.845 / 2.61	0	0	744,683	3,561,518		3,564,621	0	3,561,518	0	0	1,563,348		99% \ 100%
Currency Swap - 108264PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	35,983	411,071		94,183	0	260,850	0	0	45,243		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	6,573,624	4.224 / 4.01	0	0	49,639	1,029,811		589,639	0	279,579	0	0	72,601		100% \ 100%
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	176,545	827,455		857,358	0	827,455	0	0	399,151		99% \ 99%
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	52,812	(62,756)		(165,485)	0	161,153	0	0	53,859		100% \ 100%
Currency Swap - 115318PR - Receive: Fixed USD Pay: Fixed CAD	C3346#AA8 - FA MGT Limited Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2016	11/17/2026	0	4,620,694	4.025 / 3.89	0	0	(1,584)	75,444		15,745	0	409,379	0	0	64,851		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114999PR - Receive: Fixed USD Pay: Fixed EUR	24906PE@4 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2031	0	7,844,900	3.4 / 1.65	0	0	130,387	(157,150)		(400,552)	0	403,550	0	0	140,458		100% \ 100%
Currency Swap - 122248PR - Receive: Fixed USD Pay: Fixed EUR	E69333\A4 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2018	02/21/2025	0	10,915,850	5.5 / 2.95	0	0	246,767	741,815		784,958	0	741,815	0	0	135,240		100% \ 100%
Currency Swap - 113741PR - Receive: Fixed USD Pay: Fixed GBP	G9408*AB8 - Willow HoldCo 1 Ltd; and Great Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2023	0	27,905,000	3.656 / 3.22	0	0	176,693	3,034,596		2,293,253	0	1,545,613	0	0	295,977		99% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	72,530	884,744		366,237	0	335,894	0	0	77,553		100% \ 100%
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	57,593	573,865		376,884	0	157,652	0	0	40,998		100% \ 100%
Currency Swap - 111209PR - Receive: Fixed USD Pay: Fixed CAD	751000117 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2015	12/05/2025	0	41,000,000	3.87 / 3.66	0	0	39,251	984,624		709,350	0	3,604,082	0	0	539,665		100% \ 100%
Currency Swap - 109475PR - Receive: Fixed USD Pay: Fixed GBP	749000088 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2015	05/06/2025	0	62,873,820	3.57 / 3.128	0	0	502,264	10,261,404		8,473,891	0	3,269,687	0	0	792,152		100% \ 100%
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	(130,827)	4,437,750		3,330,216	0	4,437,750	0	0	551,244		100% \ 100%
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	10,610	260,909		297,187	0	68,517	0	0	19,452		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	24,361	525,425		628,478	0	151,064	0	0	41,937		100% \ 100%
Currency Swap - 110649PR - Receive: Fixed USD Pay: Fixed GBP	749000108 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2015	09/29/2024	0	21,165,064	3.45 / 3.07	0	0	161,254	3,425,133		2,784,841	0	1,102,478	0	0	253,642		100% \ 100%
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	811,220	(3,624,509)		(4,540,301)	0	2,453,939	0	0	821,311		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	35,135	561,952		504,471	0	170,155	0	0	51,042		100% \ 100%
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G9303@AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	262,854	(399,979)		(124,030)	0	1,426,049	0	0	599,325		100% \ 100%

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Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	36,226	137,044		138,023	0	137,044	0	0	25,705		100% \ 100%
Currency Swap - 113138PR - Receive: Fixed USD Pay: Fixed CAD	Q3915*AG5 - Fletcher Building Holdings Ltd Sr. Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2016	07/20/2028	0	7,250,000	3.84 / 3.932	0	0	(1,501)	604,078		429,419	0	598,581	0	0	112,046		100% \ 100%
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	25,185	318,500		445,910	0	318,500	0	0	189,318		100% \ 100%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	06/14/2027	0	3,900,000	3.73 / 1.65	0	0	78,244	(84,169)		(188,941)	0	200,925	0	0	56,699		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	19,726	702,640		719,078	0	197,610	0	0	45,287		100% \ 100%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	3,909,431	3.93 / 3.73	0	0	29,908	802,573		746,874	0	193,081	0	0	25,858		100% \ 100%
Currency Swap - 123434PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AB0 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	0	19,684,000	4.26 / 5.06	0	0	(83,420)	908,600		333,065	0	908,600	0	0	333,368		100% \ 100%
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(40,802,315)	(20,022,277)	81,314,944	481,982,641	XXX	310,762,020	0	392,209,811	16,770,041	21,866,428	114,662,754	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										(40,802,315)	224,634,490	98,633,657	808,278,249	XXX	540,192,462	69,572,065	392,209,811	16,770,041	21,866,428	181,499,843	XXX	XXX
Interest Rate Swap - 125141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	0	70,000,000	2.5093 / 3.111	0	0	(62,786)	(867,069)		(867,069)	(867,069)	0	0	0	561,961		PD (Duration)
Interest Rate Swap - 124485CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	0	360,000,000	2.7882 / 3.155	0	2,014,285	0	69,024		69,024	(1,945,261)	0	0	0	0		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / 2.7711	0	0	738,115	8,707,911		8,707,911	(1,571,940)	0	0	0	429,491		PD (Duration)
Interest Rate Swap - 119639CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2017	09/21/2022	0	1,400,000	2.4794 / 1.845	0	0	2,215	30,875		30,875	10,712	0	0	0	13,507		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	4.1332 / 6.8	0	0	(325,393)	(3,775,901)		(3,775,901)	747,727	0	0	0	216,258		SD (Asset Cashflow)
Interest Rate Swap - 123563CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	06/22/2019	0	30,000,000	2.8238 / 2.62	0	0	(31,711)	26,247		26,247	26,247	0	0	0	103,468		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125635PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2038	0	303,000,000	3.2295 / 2.3981	0	0	113,645	17,273,552		17,273,552	17,273,552	0	0	0	6,691,442		PD (Duration)
Interest Rate Swap - 1011210M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / 2.6161	0	0	221,989	899,508		899,508	(1,483,344)	0	0	0	613,948		PD (Duration)
Interest Rate Swap - 758950M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / 2.6181	0	0	480,921	5,486,378		5,486,378	(1,102,349)	0	0	0	321,390		PD (Duration)
Interest Rate Swap - 125368CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2026	0	100,000,000	2.5913 / 3.3575	0	0	0	(498,018)		(498,018)	(498,018)	0	0	0	0		PD (Duration)
Interest Rate Swap - 1187370M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2017	07/18/2024	0	870,000	2.455 / 2.023	0	0	(165)	20,864		20,864	9,465	0	0	0	10,246		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / 2.6458	0	0	505,022	2,260,543		2,260,543	(3,305,673)	0	0	0	1,358,115		PD (Duration)
Interest Rate Swap - 1054020M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/21/2019	0	1,000,000	2.4794 / 1.6688	0	0	3,345	4,866		4,866	1,075	0	0	0	3,730		PD (Duration)
Interest Rate Swap - 1145410M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,600,000	2.6161 / 1.7036	0	0	719,488	31,511,351		31,511,351	6,254,852	0	0	0	3,744,808		PD (Duration)
Interest Rate Swap - 116700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6805 / 2.6769	0	0	154,429	(753,465)		(753,465)	(1,341,214)	0	0	0	638,957		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / 2.7775	55,211,323	0	2,349,997	(11,189,877)		(11,189,877)	(22,934,188)	0	(1,640,666)	0	10,954,589		LD (Liability Cashflow)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / 2.541	0	0	125,220	467,142		467,142	(883,540)	0	0	0	368,081		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / 2.6912	0	0	1,168,326	12,271,696		12,271,696	(2,717,919)	0	0	0	828,394		PD (Duration)
Interest Rate Swap - 1115250M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / 2.6458	(518,359)	0	202,667	(2,956,864)		(2,956,864)	(2,578,494)	0	27,215	0	1,372,202		LD (Liability Cashflow)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / 2.7882	0	0	38,540	307,631		307,631	(179,156)	0	0	0	69,895		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 123942CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2020	0	15,000,000	2.4772 / 2.8	0	0	(22,111)	(8,201)		(8,201)	(8,201)	0	0	0	77,284		PD (Duration)
Interest Rate Swap - 1019350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / 2.6893	0	0	361,809	1,884,223		1,884,223	(2,278,783)	0	0	0	926,141		PD (Duration)
Interest Rate Swap - 830580M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / 2.4772	0	0	884,532	10,422,543		10,422,543	(2,200,160)	0	0	0	663,431		PD (Duration)
Interest Rate Swap - 118203CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	2,500,000	2.4551 / 1.8725	0	0	3,300	78,059		78,059	23,411	0	0	0	29,207		PD (Duration)
Interest Rate Swap - 125366CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2024	0	200,000,000	2.5913 / 3.326	0	0	0	(697,569)		(697,569)	(697,569)	0	0	0	0		PD (Duration)
Interest Rate Swap - 124604CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	3.16 / 2.8238	0	0	66,684	1,330,754		1,330,754	1,330,754	0	0	0	545,910		PD (Duration)
Interest Rate Swap - 119442CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2027	0	190,000,000	2.061 / 2.7671	0	0	(198,895)	(9,286,791)		(9,286,791)	(3,480,215)	0	0	0	2,800,192		SD (Asset Cashflow)
Interest Rate Swap - 125451PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	0	17,000,000	2.7066 / 2.94	0	0	(69,620)	(259,222)		(259,222)	(259,222)	0	0	0	178,635		PD (Duration)
Interest Rate Swap - 113177CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	02/01/2024	0	5,200,000	1.9025 / 2.541	0	0	0	(165,038)		(165,038)	(49,329)	0	0	0	58,636		PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	25,000,000	1.91 / 2.5815	0	0	(69,974)	(505,000)		(505,000)	(211,078)	0	0	0	219,780		PD (Duration)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / 2.4081	0	0	79,908	581,649		581,649	(408,214)	0	0	0	163,300		PD (Duration)
Interest Rate Swap - 117616CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	05/01/2025	0	7,000,000	2.487 / 2.541	0	0	0	(28,632)		(28,632)	(39,327)	0	0	0	88,100		PD (Duration)
Interest Rate Swap - 115624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	220,000,000	2.243 / 2.7381	0	0	163,735	(6,602,741)		(6,602,741)	(4,031,627)	0	0	0	3,096,074		SD (Asset Cashflow)
Interest Rate Swap - 117623CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	08/01/2025	0	6,200,000	2.517 / 2.541	0	0	0	(20,300)		(20,300)	(34,492)	0	0	0	79,556		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 124344CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/29/2018	08/31/2038	0	100,000,000	3.045 / 2.7066	0	0	198,288	2,938,709		2,938,709	2,938,709	0	0	0	2,217,356		SD (Asset Cashflow)
Interest Rate Swap - 123915PR - Receive: Floating 3 Month Libor +160.6 BPS Pay: Fixed	12542RF#2 - CHS Inc. Senior Unsecured	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2018	06/09/2021	0	24,380,000	4.3734 / 4.52	0	0	(53,663)	(150,202)		(150,202)	(150,202)	0	0	0	190,447		SD (Asset Cashflow)
Interest Rate Swap - 110710CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2015	10/01/2022	0	300,000,000	2.396 / 1.748	0	0	1,392,681	8,908,180		8,908,180	2,138,766	0	0	0	2,905,778		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2018	07/05/2026	0	4,838	5.5259 / 7.89	0	0	(31,011)	0		0	0	0	0	0	66		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2006	12/29/2036	0	20,000,000	5.2725 / 2.803	0	0	613,742	6,902,277		6,902,277	(1,430,279)	0	0	0	424,201		PD (Duration)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2015	06/01/2042	0	50,000,000	2.431 / 2.7381	(1,934,088)	0	133,924	(3,534,535)		(3,534,535)	(2,593,822)	0	35,314	0	1,209,839		LD (Liability Cashflow)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2009	08/04/2024	0	130,000,000	2.5815 / 4.0963	0	0	(2,478,846)	(10,157,283)		(10,157,283)	4,134,913	0	0	0	1,537,368		PD (Duration)
Interest Rate Swap - 122566CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2018	03/27/2046	0	130,000,000	2.8216 / 2.996	0	0	(593,299)	(3,166,924)		(3,166,924)	(3,166,924)	0	0	0	3,392,430		LD (Liability Cashflow)
Interest Rate Swap - 111756CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/12/2016	01/14/2046	0	4,000,000	2.4363 / 2.485	0	0	(11,415)	300,922		300,922	226,227	0	0	0	103,995		LD (Liability Cashflow)
Interest Rate Swap - 118474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2017	07/02/2034	0	250,000,000	2.775 / 2.3984	0	0	0	(4,251,501)		(4,251,501)	(2,613,947)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/02/2013	01/04/2043	0	25,000,000	2.852 / 2.4075	0	0	159,966	31,993		31,993	(1,415,606)	0	0	0	612,510		PD (Duration)
Interest Rate Swap - 124483CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/13/2018	03/15/2024	0	60,000,000	2.7882 / 3.155	0	335,715	0	11,504		11,504	(324,211)	0	0	0	0		PD (Duration)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/24/2040	0	58,000,000	4.4275 / 2.8238	26,185,668	0	1,280,547	14,694,239		14,694,239	(3,118,967)	0	(887,791)	0	1,336,242		LD (Liability Cashflow)
Interest Rate Swap - 125369CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2018	02/08/2026	0	100,000,000	3.1588 / 2.5913	0	0	0	(2,864,886)		(2,864,886)	(2,864,886)	0	0	0	0		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 119326CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2032	0	150,000,000	2.64 / 2.41	0	0	(368,220)	6,909,104		6,909,104	5,026,981	0	0	0	2,769,087		LD (Liability Cashflow)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / 2.779	0	0	114,694	(909,656)		(909,656)	(1,346,866)	0	0	0	608,554		PD (Duration)
Interest Rate Swap - 123329PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	0	46,700,000	2.7513 / 2.9625	0	0	(145,328)	(1,138,686)		(1,138,686)	(1,138,686)	0	0	0	1,266,726		PD (Duration)
Interest Rate Swap - 122793PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2018	04/17/2048	0	44,000,000	2.4488 / 2.903	0	0	(149,398)	(532,153)		(532,153)	(532,153)	0	0	0	1,190,761		PD (Duration)
Interest Rate Swap - 122548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2018	03/23/2021	0	23,000,000	2.8238 / 2.783	0	0	(70,132)	(70,472)		(70,472)	(70,472)	0	0	0	171,674		PD (Duration)
Interest Rate Swap - 116691CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2037	0	30,000,000	2.6769 / 2.6855	0	0	(155,929)	731,687		731,687	1,342,887	0	0	0	638,957		PD (Duration)
Interest Rate Swap - 87782CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	06/03/2019	0	15,000,000	3.9163 / 2.7381	0	0	262,534	69,610		69,610	(338,478)	0	0	0	48,879		PD (Duration)
Interest Rate Swap - 125438PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	09/01/2020	0	62,100,000	2.7381 / 1.81	0	0	(32,960)	894,565		894,565	894,565	0	0	0	401,177		SD (Asset Cashflow)
Interest Rate Swap - 119439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.7671 / 2.325	0	0	(199,148)	9,859,541		9,859,541	5,201,307	0	0	0	2,701,864		SD (Asset Cashflow)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	4.3706 / 6.67	0	0	(1,008,067)	(11,945,288)		(11,945,288)	2,564,121	0	0	0	777,452		SD (Asset Cashflow)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	0	73,000,000	3.3618 / 2.5815	0	0	855,783	1,202,383		1,202,383	(1,579,017)	0	0	0	558,830		PD (Duration)
Interest Rate Swap - 125440PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	07/01/2019	0	26,200,000	2.396 / 1.5525	0	0	136,216	158,402		158,402	158,402	0	0	0	92,880		SD (Asset Cashflow)
Interest Rate Swap - 114709CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2016	02/26/2040	0	150,000,000	4.461 / 2.6893	76,749,772	0	3,455,708	38,703,107		38,703,107	(7,686,084)	0	(2,730,420)	0	3,449,448		PD (Duration)
Interest Rate Swap - 120171CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/01/2024	0	2,900,000	2.35 / 2.541	0	0	0	(28,943)		(28,943)	(18,674)	0	0	0	35,029		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125455PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2020	0	39,000,000	2.7066 / 2.7513	0	0	(103,447)	(20,593)		(20,593)	(20,593)	0	0	0	232,096		PD (Duration)
Interest Rate Swap - 115252CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	08/01/2024	0	2,200,000	1.837 / 2.541	0	0	0	(74,284)		(74,284)	(16,078)	0	0	0	25,998		PD (Duration)
Interest Rate Swap - 117643CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2047	0	125,000,000	2.5815 / 2.577	0	0	(484,444)	7,392,200		7,392,200	7,517,711	0	0	0	3,327,448		PD (Duration)
Interest Rate Swap - 109361PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	9,548,000	2.4701 / 4.33	0	0	0	(672,354)		(672,354)	28,222	0	0	0	108,203		SD (Asset Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / 2.4204	13,799,082	0	1,065,118	7,266,514		7,266,514	(823,535)	0	(1,049,079)	0	617,400		LD (Liability Cashflow)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	50,000,000	1.8813 / 2.3493	0	0	(64,343)	(873,194)		(873,194)	(378,338)	0	0	0	439,559		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / 2.5815	0	0	80,072	844,371		844,371	(261,620)	0	0	0	90,761		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / 2.7882	149,888,499	0	7,272,705	81,563,054		81,563,054	(19,218,329)	0	(4,885,101)	0	8,201,204		LD (Liability Cashflow)
Interest Rate Swap - 115120CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2016	10/20/2046	0	300,000,000	2.469 / 1.987	0	0	645,254	52,621,158		52,621,158	15,156,817	0	0	0	7,909,391		SD (Asset Cashflow)
Interest Rate Swap - 86134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2019	0	60,000,000	2.5093 / 2.845	0	0	(395,583)	(14,209)		(14,209)	585,122	0	0	0	82,305		PD (Duration)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / 2.7389	(3,338,612)	0	78,021	(6,099,596)		(6,099,596)	(3,376,883)	0	141,116	0	1,832,539		LD (Liability Cashflow)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2038	0	18,000,000	4.9785 / 2.6161	0	0	506,782	5,704,055		5,704,055	(1,275,405)	0	0	0	393,575		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / 2.7066	0	0	719,306	4,580,859		4,580,859	(4,180,417)	0	0	0	1,667,604		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	5.9112 / 8.6	0	0	(162,562)	(1,352,943)		(1,352,943)	295,292	0	0	0	86,447		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 738872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / 2.7513	0	0	350,284	3,805,167		3,805,167	(835,413)	0	0	0	254,064		PD (Duration)
Interest Rate Swap - 1260710M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2028	0	1,750,000	2.4701 / 2.805	0	0	(59)	(26,672)		(26,672)	(26,672)	0	0	0	27,629		PD (Duration)
Interest Rate Swap - 1161470M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2017	01/09/2023	0	350,000,000	2.4081 / 2.048	0	0	548,278	7,065,003		7,065,003	3,599,169	0	0	0	3,510,569		LD (Liability Cashflow)
Interest Rate Swap - 718470M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / 2.7513	0	0	1,270,863	7,423,600		7,423,600	(1,782,890)	0	0	0	477,019		LD (Liability Cashflow)
Interest Rate Swap - 1163550M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2017	01/27/2023	0	1,350,000	2.5063 / 1.98	0	0	351	25,469		25,469	12,517	0	0	0	13,622		PD (Duration)
Interest Rate Swap - 1198890M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.4363 / 2.36	0	0	(157,361)	3,125,736		3,125,736	2,327,724	0	0	0	1,564,045		LD (Liability Cashflow)
Interest Rate Swap - 671610M - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	4.3838 / 6.875	0	0	(178,255)	(1,650,625)		(1,650,625)	396,820	0	0	0	125,835		SD (Asset Cashflow)
Interest Rate Swap - 1249040M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2021	0	27,000,000	2.4363 / 3.1188	0	0	(35,247)	(373,068)		(373,068)	(373,068)	0	0	0	225,507		PD (Duration)
Interest Rate Swap - 1174440M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2017	04/21/2047	0	100,000,000	2.469 / 2.4815	0	0	(283,823)	7,816,803		7,816,803	5,851,963	0	0	0	2,660,190		PD (Duration)
Interest Rate Swap - 707000M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / 2.5266	0	0	589,861	6,282,967		6,282,967	(1,365,576)	0	0	0	413,320		PD (Duration)
Interest Rate Swap - 1012740M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / 2.7671	0	0	244,296	709,678		709,678	(1,760,959)	0	0	0	737,722		PD (Duration)
Interest Rate Swap - 998760M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / 2.3984	0	0	98,396	(1,028,200)		(1,028,200)	(1,334,148)	0	0	0	609,244		PD (Duration)
Interest Rate Swap - 1245730M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2021	0	25,000,000	2.792 / 3.0063	0	0	(39,871)	(258,781)		(258,781)	(258,781)	0	0	0	206,172		PD (Duration)
Interest Rate Swap - 1176540M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2017	05/04/2020	0	75,000,000	2.5815 / 1.72	0	0	352,084	991,612		991,612	336,100	0	0	0	434,755		PD (Duration)

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Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / 2.541	0	0	2,474,439	26,386,975		26,386,975	(5,536,591)	0	0	0	1,641,269		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / 2.792	0	0	146,780	(281,277)		(281,277)	(1,397,137)	0	0	0	611,995		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / 2.8238	0	0	141,835	(251,966)		(251,966)	(1,398,332)	0	0	0	612,132		PD (Duration)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	16,000,000	3.0925 / 2.8238	0	0	139,654	179,255		179,255	(304,547)	0	0	0	126,014		LD (Liability Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	0	7,857,232	4.536 / 6.45	0	0	(194,692)	(554,189)		(554,189)	231,028	0	0	0	100,160		SD (Asset Cashflow)
Interest Rate Swap - 125437PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	0	44,400,000	2.396 / 2.1063	0	0	(222,284)	881,343		881,343	881,343	0	0	0	471,074		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2018	07/05/2026	0	4,791	5.5259 / 7.89	0	0	(10)	0		0	0	0	0	0	66		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2018	07/05/2026	0	4,699	5.5259 / 7.89	0	0	(29)	0		0	0	0	0	0	64		SD (Asset Cashflow)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / 2.4252	0	0	154,228	1,809,026		1,809,026	(496,092)	0	0	0	165,214		PD (Duration)
Interest Rate Swap - 116483CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	11/01/2024	0	5,900,000	2.6354 / 2.541	0	0	0	18,665		18,665	(37,340)	0	0	0	71,266		PD (Duration)
Interest Rate Swap - 112004CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	02/01/2024	0	2,890,000	2.1067 / 2.541	0	0	0	(64,074)		(64,074)	(27,144)	0	0	0	32,588		PD (Duration)
Interest Rate Swap - 125320CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	3.215 / 2.5924	0	0	26,376	1,109,819		1,109,819	1,109,819	0	0	0	392,572		PD (Duration)
Interest Rate Swap - 123141CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2018	05/17/2028	0	50,000,000	3.118 / 2.64	0	0	214,041	1,718,599		1,718,599	1,718,599	0	0	0	765,630		PD (Duration)
Interest Rate Swap - 117618CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	02/03/2025	0	7,400,000	2.46 / 2.5815	0	0	0	(37,366)		(37,366)	(43,485)	0	0	0	91,319		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 116554CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2017	02/10/2023	0	100,000,000	2.6181 / 2.0213	0	0	155,948	2,171,919		2,171,919	1,033,887	0	0	0	1,013,683		SD (Asset Cashflow)
Interest Rate Swap - 112574CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/11/2033	0	310,000,000	3.52 / 2.4204	72,983,050	0	4,085,167	26,536,515		26,536,515	(10,948,420)	0	(3,656,903)	0	5,958,852		LD (Liability Cashflow)
Interest Rate Swap - 125633CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2028	0	1,850,000	2.5224 / 3.015	0	0	2,797	(66,097)		(66,097)	(66,097)	0	0	0	29,129		PD (Duration)
Interest Rate Swap - 125154CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	07/29/2021	0	25,000,000	2.5093 / 3.111	0	0	(22,424)	(309,668)		(309,668)	(309,668)	0	0	0	200,700		PD (Duration)
Interest Rate Swap - 112577CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/02/2044	0	175,500,000	3.17 / 2.3984	40,474,979	0	1,680,122	9,864,628		9,864,628	(10,114,222)	0	(1,090,491)	0	4,453,291		LD (Liability Cashflow)
Interest Rate Swap - 88572PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	365,000,000	3.804 / 2.5815	0	0	5,893,125	2,166,994		2,166,994	(8,078,008)	0	0	0	1,406,655		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / 2.7882	1,752,512	0	168,386	1,049,592		1,049,592	(326,365)	0	(85,188)	0	163,608		LD (Liability Cashflow)
Interest Rate Swap - 125321CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	11/06/2025	0	30,000,000	2.5924 / 3.216	0	0	(26,422)	(1,111,708)		(1,111,708)	(1,111,708)	0	0	0	392,572		LD (Liability Cashflow)
Interest Rate Swap - 122939CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	04/24/2019	0	80,000,000	2.4874 / 2.5403	0	0	(57,109)	62,647		62,647	62,647	0	0	0	224,327		PD (Duration)
Interest Rate Swap - 124452CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	06/14/2021	0	50,000,000	2.7775 / 2.9778	0	0	(78,421)	(418,430)		(418,430)	(418,430)	0	0	0	391,655		PD (Duration)
Interest Rate Swap - 122411CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2018	01/16/2020	0	32,300,000	2.4364 / 2.5875	0	0	(58,865)	53,289		53,289	53,289	0	0	0	164,937		PD (Duration)
Interest Rate Swap - 117662CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2017	05/08/2025	0	5,200,000	2.3869 / 2.15	0	0	(7,374)	110,356		110,356	68,885	0	0	0	65,543		PD (Duration)
Interest Rate Swap - 108327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2015	02/03/2020	0	50,000,000	2.5815 / 1.359	0	0	415,448	747,242		747,242	12,916	0	0	0	261,175		PD (Duration)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / 2.5585	0	0	3,151,820	32,294,160		32,294,160	(7,462,088)	0	0	0	2,321,567		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2014	05/28/2043	0	36,000,000	3.107 / 2.7068	0	0	339,078	1,669,868		1,669,868	(2,179,004)	0	0	0	889,291		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	04/16/2043	0	31,000,000	2.8585 / 2.4364	0	0	204,328	76,161		76,161	(1,773,961)	0	0	0	763,963		PD (Duration)
Interest Rate Swap - 112589CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/01/2022	0	300,000,000	1.748 / 2.396	7,292,686	0	(1,392,681)	(8,908,180)		(8,908,180)	(1,028,717)	0	(1,110,049)	0	2,905,778		LD (Liability Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	5,740,000	4.08 / 3.6521	0	0	43,022	67,095		67,095	(98,525)	0	0	0	63,079		SD (Asset Cashflow)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2009	08/04/2029	0	72,000,000	2.5815 / 4.1313	0	0	(1,398,100)	(9,263,912)		(9,263,912)	3,113,391	0	0	0	1,171,748		PD (Duration)
Interest Rate Swap - 124185CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2018	08/13/2021	0	15,000,000	2.6181 / 2.9125	0	0	(24,392)	(112,955)		(112,955)	(112,955)	0	0	0	121,358		PD (Duration)
Interest Rate Swap - 125439PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/04/2017	06/01/2019	0	18,300,000	2.7381 / 1.605	0	0	55,417	91,594		91,594	91,594	0	0	0	59,253		SD (Asset Cashflow)
Interest Rate Swap - 89724CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2009	11/02/2019	0	22,000,000	3.6628 / 2.5585	0	0	323,401	161,808		161,808	(478,378)	0	0	0	100,739		PD (Duration)
Interest Rate Swap - 125442PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2017	08/01/2020	0	11,600,000	2.541 / 1.69	0	0	32,257	181,717		181,717	181,717	0	0	0	73,044		SD (Asset Cashflow)
Interest Rate Swap - 114223CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/01/2015	02/24/2040	0	150,000,000	4.583 / 2.6893	81,490,684	0	3,626,734	41,602,872		41,602,872	(9,816,230)	0	(796,538)	0	3,449,009		PD (Duration)
Interest Rate Swap - 112010CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2016	05/01/2024	0	1,930,000	2.1547 / 2.541	0	0	0	(37,182)		(37,182)	(15,448)	0	0	0	22,291		PD (Duration)
Interest Rate Swap - 123328CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2018	06/05/2028	0	25,000,000	2.9775 / 2.7513	0	0	79,945	562,174		562,174	562,174	0	0	0	383,856		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/24/2010	06/28/2040	0	23,000,000	3.845 / 2.8134	0	0	373,634	3,719,062		3,719,062	(1,453,549)	0	0	0	533,133		PD (Duration)
Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2010	12/08/2020	0	61,000,000	3.105 / 2.7671	0	0	572,984	499,453		499,453	(1,153,887)	0	0	0	424,616		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / 2.6769	0	0	92,316	(1,342,088)		(1,342,088)	(1,325,974)	0	0	0	611,033		PD (Duration)
Interest Rate Swap - 118211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	2.7882 / 1.934	0	0	452,533	5,993,630		5,993,630	1,948,235	0	0	0	2,102,936		LD (Liability Cashflow)
Interest Rate Swap - 112074CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	02/08/2021	0	1,000,000	2.3869 / 1.08	0	0	9,282	29,265		29,265	(1,039)	0	0	0	7,254		PD (Duration)
Interest Rate Swap - 125324CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2018	02/06/2029	0	150,000,000	2.5924 / 3.41	0	0	0	1,030,723		1,030,723	1,030,723	0	0	0	0		PD (Duration)
Interest Rate Swap - 119885CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2032	0	250,000,000	2.42 / 2.4363	0	0	0	(4,014,482)		(4,014,482)	(2,425,598)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 124160CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	02/09/2020	0	19,000,000	2.6011 / 2.815	0	0	(24,519)	(13,103)		(13,103)	(13,103)	0	0	0	99,977		PD (Duration)
Interest Rate Swap - 845760M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / 2.469	0	0	604,331	6,746,949		6,746,949	(1,706,272)	0	0	0	556,306		PD (Duration)
Interest Rate Swap - 118212CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2017	06/16/2024	0	180,000,000	1.934 / 2.7882	0	0	(452,533)	(5,993,630)		(5,993,630)	(1,948,235)	0	0	0	2,102,936		SD (Asset Cashflow)
Interest Rate Swap - 118383CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.4689 / 2.803	0	0	450,315	(14,156,537)		(14,156,537)	(10,253,959)	0	0	0	4,670,781		PD (Duration)
Interest Rate Swap - 125605CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2018	11/23/2021	0	32,000,000	2.6769 / 3.0101	0	0	(8,874)	(366,702)		(366,702)	(366,702)	0	0	0	272,243		PD (Duration)
Interest Rate Swap - 124926CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2018	01/16/2049	0	150,000,000	2.4364 / 3.585	0	0	0	925,261		925,261	925,261	0	0	0	0		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / 2.7361	0	0	192,514	2,047,366		2,047,366	(597,463)	0	0	0	203,385		PD (Duration)
Interest Rate Swap - 119423CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2017	09/07/2019	0	65,000,000	2.7658 / 1.5168	0	0	420,723	558,780		558,780	16,960	0	0	0	269,080		PD (Duration)
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / 2.4496	0	0	53,742	(184,452)		(184,452)	(550,245)	0	0	0	243,932		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125470CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2020	0	20,000,000	2.7381 / 1.8181	0	0	41,975	211,083		211,083	211,083	0	0	0	108,261		PD (Duration)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/17/2015	10/02/2032	0	60,000,000	2.3915 / 2.3984	(842,548)	0	107,301	(2,726,566)		(2,726,566)	(2,088,200)	0	35,869	0	1,112,647		LD (Liability Cashflow)
Interest Rate Swap - 898200M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2009	11/05/2029	0	47,000,000	4.1413 / 2.5815	0	0	920,334	6,179,032		6,179,032	(2,073,507)	0	0	0	773,959		PD (Duration)
Interest Rate Swap - 104320CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2014	02/07/2019	0	1,900,000	2.3833 / 1.53	0	0	9,063	1,986		1,986	(4,200)	0	0	0	3,036		PD (Duration)
Interest Rate Swap - 112968CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/14/2016	04/18/2026	0	165,000,000	2.4446 / 1.6449	0	0	912,892	10,949,214		10,949,214	1,857,694	0	0	0	2,228,781		SD (Asset Cashflow)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/25/2007	01/29/2037	0	35,000,000	5.4825 / 2.5093	0	0	1,153,882	13,165,674		13,165,674	(2,583,551)	0	0	0	744,068		PD (Duration)
Interest Rate Swap - 751290M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2007	03/22/2037	0	30,000,000	5.245 / 2.8238	0	0	909,675	10,325,273		10,325,273	(2,151,453)	0	0	0	640,375		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2007	07/10/2037	0	25,000,000	5.9615 / 2.4143	0	0	939,362	11,293,603		11,293,603	(1,988,722)	0	0	0	538,036		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2010	12/14/2040	0	11,000,000	2.7775 / 4.1163	0	0	(213,181)	(2,291,613)		(2,291,613)	739,489	0	0	0	257,705		PD (Duration)
Interest Rate Swap - 123140CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2018	05/17/2028	0	50,000,000	2.64 / 3.122	0	0	(215,285)	(1,735,326)		(1,735,326)	(1,735,326)	0	0	0	765,630		LD (Liability Cashflow)
Interest Rate Swap - 114535CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/23/2016	11/15/2041	0	156,700,000	2.6161 / 1.7135	0	0	704,434	31,263,285		31,263,285	6,278,551	0	0	0	3,747,199		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/15/2040	0	17,000,000	4.0113 / 2.7882	0	0	310,906	3,199,779		3,199,779	(1,106,839)	0	0	0	393,734		PD (Duration)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	5,896,000	4.08 / 3.6521	0	0	44,191	68,918		68,918	(101,203)	0	0	0	64,793		SD (Asset Cashflow)
Interest Rate Swap - 116487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2017	02/01/2024	0	17,100,000	2.5199 / 2.541	0	0	0	(48,074)		(48,074)	(157,365)	0	0	0	192,821		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 113451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2016	05/31/2046	0	25,000,000	2.204 / 2.7066	0	0	10,967	(3,278,396)		(3,278,396)	(1,332,596)	0	0	0	654,512		SD (Asset Cashflow)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	336,400,000	2.923 / 2.5585	0	0	2,456,574	4,491,791		4,491,791	(18,713,026)	0	0	0	8,038,255		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2018	07/05/2026	0	4,654	5.5259 / 7.89	0	0	(39)	0		0	0	0	0	0	64		SD (Asset Cashflow)
Interest Rate Swap - 125454PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2019	0	56,000,000	2.7066 / 2.537	0	0	(68,886)	59,318		59,318	59,318	0	0	0	180,739		PD (Duration)
Interest Rate Swap - 125445PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	06/01/2021	0	78,400,000	2.7381 / 1.9125	0	0	95,497	1,308,807		1,308,807	1,308,807	0	0	0	609,728		SD (Asset Cashflow)
Interest Rate Swap - 118382CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2047	0	175,000,000	2.803 / 2.4711	0	0	(454,175)	14,078,870		14,078,870	10,259,710	0	0	0	4,670,781		PD (Duration)
Interest Rate Swap - 121487CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2018	01/17/2028	0	50,000,000	2.586 / 2.4488	0	0	164,774	(450,503)		(450,503)	(450,503)	0	0	0	751,902		PD (Duration)
Interest Rate Swap - 115249CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/01/2025	0	400,000	1.946 / 2.541	0	0	0	(11,488)		(11,488)	(2,322)	0	0	0	5,034		PD (Duration)
Interest Rate Swap - 109360PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	6,028,000	2.4701 / 4.33	0	0	0	(424,482)		(424,482)	17,817	0	0	0	68,313		SD (Asset Cashflow)
Interest Rate Swap - 113174CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	08/01/2024	0	4,800,000	1.9925 / 2.541	0	0	0	(127,502)		(127,502)	(34,772)	0	0	0	56,723		PD (Duration)
Interest Rate Swap - 125457PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	0	36,000,000	2.7066 / 2.9088	0	0	(133,132)	(381,481)		(381,481)	(381,481)	0	0	0	332,716		PD (Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / 2.469	0	0	271,158	854,179		854,179	(606,615)	0	0	0	299,389		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	3.1285 / 6.25	0	0	(164,670)	(1,907,468)		(1,907,468)	371,511	0	0	0	106,808		SD (Asset Cashflow)
Interest Rate Swap - 115619CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	145,000,000	2.7381 / 2.246	0	0	(112,267)	4,320,538		4,320,538	2,661,286	0	0	0	2,040,594		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112227CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2016	02/19/2019	0	34,000,000	2.64 / .899	0	0	429,511	81,161		81,161	(303,938)	0	0	0	62,325		PD (Duration)
Interest Rate Swap - 104921CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/06/2014	05/08/2019	0	1,000,000	2.3869 / 1.7025	0	0	3,057	2,862		2,862	525	0	0	0	2,978		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2012	12/11/2042	0	25,000,000	2.595 / 2.7711	0	0	106,768	(1,084,983)		(1,084,983)	(1,346,677)	0	0	0	611,686		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/16/2011	02/18/2041	0	11,000,000	2.64 / 4.4413	0	0	(250,440)	(2,891,947)		(2,891,947)	782,887	0	0	0	258,744		PD (Duration)
Interest Rate Swap - 109358PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2024	0	704,000	2.4701 / 4.33	0	0	0	(49,575)		(49,575)	2,081	0	0	0	7,978		SD (Asset Cashflow)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2006	12/15/2030	0	5,000,000	6.1732 / 8.6	0	0	(149,280)	(1,217,240)		(1,217,240)	282,885	0	0	0	86,447		SD (Asset Cashflow)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2008	06/12/2038	0	30,000,000	5.175 / 2.7759	0	0	901,717	10,507,093		10,507,093	(2,208,111)	0	0	0	661,514		PD (Duration)
Interest Rate Swap - 951134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/25/2011	05/27/2025	0	7,150,000	3.6338 / 2.6912	0	0	105,503	432,126		432,126	(206,968)	0	0	0	90,483		PD (Duration)
Interest Rate Swap - 111139CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/16/2015	11/18/2025	0	3,000,000	2.455 / 2.055	0	0	(1,530)	90,158		90,158	39,658	0	0	0	39,350		PD (Duration)
Interest Rate Swap - 125265CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2018	11/02/2020	0	10,000,000	2.5585 / 3.075	0	0	(7,754)	(70,457)		(70,457)	(70,457)	0	0	0	67,800		PD (Duration)
Interest Rate Swap - 122885CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/17/2018	04/19/2019	0	25,000,000	2.4496 / 2.515	0	0	(15,770)	20,935		20,935	20,935	0	0	0	68,588		PD (Duration)
Interest Rate Swap - 118860CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/20/2017	07/24/2022	0	1,080,000	2.5038 / 1.817	0	0	2,040	23,832		23,832	7,771	0	0	0	10,195		PD (Duration)
Interest Rate Swap - 111662CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2016	01/08/2019	0	20,000,000	2.4081 / 1.3563	0	0	169,871	4,097		4,097	(104,975)	0	0	0	14,665		PD (Duration)
Interest Rate Swap - 108343CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2015	02/04/2020	0	50,000,000	2.5815 / 1.39	0	0	399,723	732,328		732,328	28,113	0	0	0	261,496		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Interest Rate Swap - 116689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	24,000,000	2.6769 / 2.476	0	0	(74,463)	441,606		441,606	555,610	0	0	0	362,892		PD (Duration)
Interest Rate Swap - 125590CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	05/22/2024	0	150,000,000	2.6769 / 3.154	0	1,000,000	0	128,064		128,064	(871,936)	0	0	0	0		PD (Duration)
Interest Rate Swap - 125681CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2018	06/04/2021	0	43,000,000	2.7361 / 2.9933	0	0	(5,024)	(369,788)		(369,788)	(369,788)	0	0	0	334,974		PD (Duration)
Interest Rate Swap - 118823CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.555 / 2.469	0	0	357,323	(6,373,399)		(6,373,399)	(5,998,648)	0	0	0	2,671,912		PD (Duration)
Interest Rate Swap - 123333CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2028	0	25,000,000	2.7513 / 2.9825	0	0	(80,660)	(572,677)		(572,677)	(572,677)	0	0	0	383,856		LD (Liability Cashflow)
Interest Rate Swap - 118822CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	2.469 / 1.904	0	0	954,449	7,438,938		7,438,938	2,756,047	0	0	0	3,064,515		PD (Duration)
Interest Rate Swap - 122572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2048	0	32,100,000	2.942 / 2.8216	0	0	133,306	643,692		643,692	643,692	0	0	0	867,877		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	2.7882 / 3.1288	0	0	(103,363)	(346,486)		(346,486)	272,794	0	0	0	142,495		LD (Liability Cashflow)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / 2.8216	0	0	204,174	837,492		837,492	(1,481,079)	0	0	0	615,417		PD (Duration)
Interest Rate Swap - 119167CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	05/01/2025	0	3,300,000	2.315 / 2.541	0	0	0	(39,339)		(39,339)	(18,735)	0	0	0	41,533		PD (Duration)
Interest Rate Swap - 76740PR - Receive: Floating 3 Month Libor +37.1 BPS Pay: Fixed	G2614#AB9 - DCC PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2007	07/11/2019	0	16,200,000	2.7919 / 6.19	0	0	(585,004)	(256,548)		(256,548)	668,859	0	0	0	58,945		SD (Asset Cashflow)
Interest Rate Swap - 119162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	11/01/2025	0	2,300,000	2.39 / 2.541	0	0	0	(22,335)		(22,335)	(13,229)	0	0	0	30,068		PD (Duration)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	0	305,000,000	2.4754 / 2.4143	0	0	827,614	(16,622,104)		(16,622,104)	(12,819,768)	0	0	0	6,474,857		SD (Asset Cashflow)
Interest Rate Swap - 119443CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2027	0	190,000,000	2.7671 / 2.061	0	0	198,895	9,286,791		9,286,791	3,480,215	0	0	0	2,800,192		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 119855CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2017	10/06/2024	0	210,000,000	2.1547 / 2.4081	0	0	(113,931)	(4,949,996)		(4,949,996)	(2,775,797)	0	0	0	2,521,340		SD (Asset Cashflow)
Interest Rate Swap - 121938CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2018	02/07/2048	0	100,000,000	2.915 / 2.5893	0	0	583,444	901,364		901,364	901,364	0	0	0	2,697,320		SD (Asset Cashflow)
Interest Rate Swap - 115248CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	08/01/2025	0	400,000	1.982 / 2.541	0	0	0	(10,994)		(10,994)	(2,296)	0	0	0	5,133		PD (Duration)
Interest Rate Swap - 116481CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	05/01/2025	0	4,600,000	2.696 / 2.541	0	0	0	24,954		24,954	(25,514)	0	0	0	57,894		PD (Duration)
Interest Rate Swap - 119898CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2017	10/16/2024	0	100,000,000	2.4364 / 2.171	0	0	28,376	2,280,277		2,280,277	1,344,284	0	0	0	1,203,434		SD (Asset Cashflow)
Interest Rate Swap - 120523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.465 / 2.7361	0	0	300,290	(2,288,852)		(2,288,852)	(2,489,569)	0	0	0	1,575,390		PD (Duration)
Interest Rate Swap - 117814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/17/2038	0	150,000,000	2.64 / 2.5375	0	0	(566,574)	7,333,216		7,333,216	6,751,434	0	0	0	3,301,622		PD (Duration)
Interest Rate Swap - 116187CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2024	0	180,000,000	2.083 / 2.4143	0	0	(217,892)	(4,200,798)		(4,200,798)	(2,067,683)	0	0	0	2,017,864		SD (Asset Cashflow)
Interest Rate Swap - 119548CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/19/2031	0	75,000,000	2.8036 / 2.3325	0	0	(108,094)	3,773,641		3,773,641	2,304,729	0	0	0	1,337,323		LD (Liability Cashflow)
Interest Rate Swap - 115040PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	2.4488 / 1.9219	0	0	251,782	16,537,688		16,537,688	4,658,619	0	0	0	2,372,473		PD (Duration)
Interest Rate Swap - 124481CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2026	0	50,000,000	2.7882 / 3.16	0	375,000	0	19,969		19,969	(355,031)	0	0	0	0		PD (Duration)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / 2.3984	(1,373,955)	0	308,461	(4,492,290)		(4,492,290)	(4,777,733)	0	26,896	0	2,193,277		LD (Liability Cashflow)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	2.6769 / 3.9813	0	0	(764,296)	(7,809,851)		(7,809,851)	2,758,304	0	0	0	982,577		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / 2.8216	0	0	698,199	8,246,858		8,246,858	(1,752,144)	0	0	0	529,723		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 124482CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2026	0	50,000,000	2.96 / 2.7882	0	(375,000)	0	(1,117,877)		(1,117,877)	(742,877)	0	0	0	0		PD (Duration)
Interest Rate Swap - 122284PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/05/2048	0	27,400,000	2.7513 / 2.891	0	0	(130,326)	(256,240)		(256,240)	(256,240)	0	0	0	740,055		PD (Duration)
Interest Rate Swap - 999448CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / 2.4081	0	0	107,870	(346,507)		(346,507)	(1,100,112)	0	0	0	487,588		PD (Duration)
Interest Rate Swap - 102205CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2013	06/26/2023	0	1,900,000	2.5063 / 2.685	0	0	(12,939)	(17,490)		(17,490)	30,764	0	0	0	20,122		PD (Duration)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / 2.706	(487,761)	0	93,194	(1,758,180)		(1,758,180)	(1,395,026)	0	20,048	0	739,224		LD (Liability Cashflow)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / 2.6181	0	0	306,311	542,854		542,854	(2,387,983)	0	0	0	1,011,967		PD (Duration)
Interest Rate Swap - 115469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	11/22/2021	0	1,000,000	2.5038 / 1.6305	0	0	3,754	23,564		23,564	4,787	0	0	0	8,504		PD (Duration)
Interest Rate Swap - 110780CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2015	10/06/2020	0	75,000,000	2.4081 / 1.3	0	0	681,715	1,778,800		1,778,800	72,568	0	0	0	498,359		PD (Duration)
Interest Rate Swap - 117432CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2047	0	175,000,000	2.469 / 2.467	0	0	(463,602)	14,188,960		14,188,960	10,203,138	0	0	0	4,655,112		PD (Duration)
Interest Rate Swap - 115533CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2046	0	1,250,000	2.4947 / 2.7068	0	0	4,120	(93,439)		(93,439)	(72,878)	0	0	0	33,018		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / 2.6769	0	0	476,065	5,346,460		5,346,460	(1,088,934)	0	0	0	319,479		PD (Duration)
Interest Rate Swap - 125734CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/10/2020	0	20,000,000	2.7671 / 2.946	0	0	(550)	(105,111)		(105,111)	(105,111)	0	0	0	139,411		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / 2.7711	0	0	581,501	3,720,510		3,720,510	(3,393,212)	0	0	0	1,352,270		PD (Duration)
Interest Rate Swap - 119888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2017	10/13/2028	0	100,000,000	2.359 / 2.4363	0	0	156,361	(3,134,417)		(3,134,417)	(2,326,776)	0	0	0	1,564,045		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 120176CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/01/2026	0	1,100,000	2.47 / 2.541	0	0	0	(7,614)		(7,614)	(6,568)	0	0	0	14,641		PD (Duration)
Interest Rate Swap - 114226CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/01/2015	03/12/2040	0	75,000,000	4.531 / 2.7759	40,051,523	0	1,771,293	20,216,462		20,216,462	(4,878,452)	0	(393,268)	0	1,726,586		PD (Duration)
Interest Rate Swap - 126199CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2029	0	300,000,000	2.723 / 2.3981	0	0	0	(132,301)		(132,301)	(132,301)	0	0	0	4,745,329		SD (Asset Cashflow)
Interest Rate Swap - 117764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/11/2017	05/15/2037	0	190,000,000	2.6161 / 2.5915	0	0	(814,068)	7,303,471		7,303,471	8,371,203	0	0	0	4,072,128		PD (Duration)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	0	9,000,000	2.11 / 2.541	0	0	(7,106)	(1,360,668)		(1,360,668)	(472,067)	0	0	0	237,419		SD (Asset Cashflow)
Interest Rate Swap - 116480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	08/01/2025	0	4,300,000	2.7246 / 2.541	0	0	0	26,337		26,337	(23,658)	0	0	0	55,176		PD (Duration)
Interest Rate Swap - 877390M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2009	06/01/2019	0	58,000,000	3.8463 / 2.7381	0	0	976,197	251,081		251,081	(1,268,866)	0	0	0	187,797		PD (Duration)
Interest Rate Swap - 115250CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	02/01/2025	0	800,000	1.912 / 2.541	0	0	0	(24,139)		(24,139)	(4,871)	0	0	0	9,868		PD (Duration)
Interest Rate Swap - 115121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2016	10/20/2046	0	300,000,000	1.9855 / 2.469	0	0	(649,754)	(52,710,426)		(52,710,426)	(15,150,237)	0	0	0	7,909,391		SD (Asset Cashflow)
Interest Rate Swap - 126194PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2021	0	8,000,000	2.3981 / 2.691	0	0	0	(4,595)		(4,595)	(4,595)	0	0	0	56,682		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	20,000,000	2.089 / 2.6769	0	0	(15,347)	(396,286)		(396,286)	(232,556)	0	0	0	209,646		PD (Duration)
Interest Rate Swap - 119438CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2037	0	125,000,000	2.323 / 2.7671	0	0	196,648	(9,896,677)		(9,896,677)	(5,198,478)	0	0	0	2,701,864		SD (Asset Cashflow)
Interest Rate Swap - 105434CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	07/25/2024	0	1,900,000	2.5063 / 2.5	0	0	(9,453)	(1,258)		(1,258)	29,212	0	0	0	22,415		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / 2.64	0	0	1,177,918	13,146,573		13,146,573	(2,571,028)	0	0	0	734,827		PD (Duration)

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Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	2.7882 / 3.4738	0	0	(12,847)	(102,544)		(102,544)	59,718	0	0	0	23,298		LD (Liability Cashflow)
Interest Rate Swap - 120514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.629 / 2.7361	0	0	232,145	(2,147,211)		(2,147,211)	(2,678,831)	0	0	0	1,222,892		PD (Duration)
Interest Rate Swap - 123403CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2018	12/11/2020	0	10,000,000	2.7711 / 2.865	0	0	(24,602)	(37,320)		(37,320)	(37,320)	0	0	0	69,754		PD (Duration)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / 2.396	(3,345,905)	0	1,197,862	(14,796,368)		(14,796,368)	(17,314,940)	0	64,908	0	7,919,719		LD (Liability Cashflow)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / 2.541	0	0	669,110	7,663,396		7,663,396	(1,488,235)	0	0	0	425,277		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 3.6521	0	0	66,287	103,378		103,378	(151,805)	0	0	0	97,190		SD (Asset Cashflow)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / 2.6893	0	0	415,565	2,858,942		2,858,942	(1,091,079)	0	0	0	419,006		PD (Duration)
Interest Rate Swap - 125702CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2018	12/06/2025	0	1,900,000	2.3795 / 2.844	0	0	(487)	(37,753)		(37,753)	(37,753)	0	0	0	25,014		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	4.1745 / 6.75	0	0	(157,771)	(1,736,106)		(1,736,106)	356,097	0	0	0	104,494		SD (Asset Cashflow)
Interest Rate Swap - 116731CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2017	02/24/2019	0	35,000,000	2.6893 / 1.5643	0	0	210,325	61,816		61,816	(77,451)	0	0	0	67,290		PD (Duration)
Interest Rate Swap - 108247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2015	01/26/2020	0	25,000,000	2.508 / 1.545	0	0	162,184	316,185		316,185	47,467	0	0	0	129,295		PD (Duration)
Interest Rate Swap - 119329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.49 / 2.64	0	0	797,426	(13,256,685)		(13,256,685)	(10,615,007)	0	0	0	5,287,648		LD (Liability Cashflow)
Interest Rate Swap - 108275CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2015	01/29/2020	0	50,000,000	2.5093 / 1.5	0	0	342,847	659,062		659,062	74,486	0	0	0	259,562		PD (Duration)
Interest Rate Swap - 118390CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.803 / 2.039	0	0	147,706	2,387,424		2,387,424	996,579	0	0	0	996,226		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / 2.7775	0	0	116,190	(876,598)		(876,598)	(1,359,202)	0	0	0	611,789		PD (Duration)
Interest Rate Swap - 126192PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2022	0	67,000,000	2.3981 / 2.631	0	0	0	(65,700)		(65,700)	(65,700)	0	0	0	581,016		PD (Duration)
Interest Rate Swap - 117431CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2017	04/20/2027	0	3,000,000	2.469 / 2.16	0	0	1,263	115,183		115,183	54,496	0	0	0	43,224		SD (Asset Cashflow)
Interest Rate Swap - 121187CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	12/22/2024	0	50,000,000	2.8238 / 2.38	0	0	(83,624)	614,845		614,845	790,747	0	0	0	611,137		SD (Asset Cashflow)
Interest Rate Swap - 121895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2018	02/01/2024	0	13,300,000	2.79 / 2.541	0	0	0	130,918		130,918	130,918	0	0	0	149,972		PD (Duration)
Interest Rate Swap - 117465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2017	05/15/2037	0	125,000,000	2.6161 / 2.491	0	0	(409,946)	6,646,691		6,646,691	5,366,388	0	0	0	2,679,031		PD (Duration)
Interest Rate Swap - 122784CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2018	12/18/2047	0	245,000,000	2.8007 / 2.57	0	19,470,918	(350,401)	15,028,772		15,028,772	(4,122,779)	0	(319,367)	0	6,592,851		SD (Asset Cashflow)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / 2.508	0	0	2,218,623	24,794,785		24,794,785	(4,775,396)	0	0	0	1,352,558		PD (Duration)
Interest Rate Swap - 124464CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2020	0	20,000,000	2.7882 / 2.933	0	0	(28,224)	(80,245)		(80,245)	(80,245)	0	0	0	130,857		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / 2.5585	0	0	429,114	(379,023)		(379,023)	(3,935,322)	0	0	0	1,704,499		PD (Duration)
Interest Rate Swap - 113592CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2016	06/14/2021	0	2,700,000	2.4401 / 1.015	0	0	26,612	94,371		94,371	(3,887)	0	0	0	21,149		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	2.5093 / 3.2125	0	0	(6,468,872)	(27,636,099)		(27,636,099)	20,831,144	0	0	0	9,998,593		PD (Duration)
Interest Rate Swap - 104625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/28/2024	0	1,850,000	2.5056 / 2.7675	0	0	(14,051)	(26,202)		(26,202)	32,406	0	0	0	21,178		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / 2.7759	0	0	225,181	985,522		985,522	(1,492,963)	0	0	0	614,905		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112579CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/14/2044	0	420,000,000	3.052 / 2.4363	85,611,758	0	3,580,003	14,304,044		14,304,044	(23,885,207)	0	(2,300,463)	0	10,664,121		LD (Liability Cashflow)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	29,000,000	2.8238 / 3.0925	0	0	(253,124)	(324,900)		(324,900)	551,991	0	0	0	228,401		PD (Duration)
Interest Rate Swap - 123923CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	01/20/2021	0	29,000,000	2.469 / 2.8745	0	0	(53,836)	(126,651)		(126,651)	(126,651)	0	0	0	207,799		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / 2.5093	0	0	204,266	(6,364)		(6,364)	(1,778,685)	0	0	0	766,979		PD (Duration)
Interest Rate Swap - 112043CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / 2.5815	0	0	(41,984)	(303,034)		(303,034)	(126,665)	0	0	0	131,868		LD (Liability Cashflow)
Interest Rate Swap - 124024CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	07/27/2021	0	50,000,000	2.5093 / 2.9288	0	0	(98,290)	(390,816)		(390,816)	(390,816)	0	0	0	400,982		PD (Duration)
Interest Rate Swap - 122409CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2018	09/16/2019	0	25,000,000	2.7882 / 2.49	0	0	(28,705)	50,391		50,391	50,391	0	0	0	105,303		PD (Duration)
Interest Rate Swap - 126116CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	03/24/2021	0	21,000,000	2.8238 / 2.785	0	0	1,805	(66,252)		(66,252)	(66,252)	0	0	0	156,840		PD (Duration)
Interest Rate Swap - 111528CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/31/2022	0	125,000,000	1.91 / 2.803	(229,163)	0	(378,912)	(3,121,556)		(3,121,556)	(1,197,677)	0	29,514	0	1,250,000		LD (Liability Cashflow)
Interest Rate Swap - 111150CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2015	11/20/2025	0	3,000,000	2.4701 / 2.0325	0	0	(908)	94,532		94,532	39,059	0	0	0	39,365		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2008	02/19/2038	0	20,000,000	5.105 / 2.64	0	0	588,546	6,714,094		6,714,094	(1,444,023)	0	0	0	437,429		PD (Duration)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / 2.4081	21,265,717	0	1,560,262	10,154,998		10,154,998	(1,572,974)	0	(1,580,639)	0	1,172,389		LD (Liability Cashflow)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / 2.706	0	0	923,576	10,288,927		10,288,927	(2,041,282)	0	0	0	588,355		PD (Duration)
Interest Rate Swap - 124804CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2049	0	50,000,000	3.249 / 2.4081	0	0	0	2,851,132		2,851,132	2,851,132	0	0	0	0		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 112578CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	10/08/2020	0	545,000,000	2.4081 / 2.095	(23,194,360)	0	602,785	5,500,912		5,500,912	(413,669)	0	5,131,273	0	3,626,918		LD (Liability Cashflow)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/15/2010	09/17/2020	0	20,000,000	2.6853 / 2.7882	0	0	99,233	(2,064)		(2,064)	(290,547)	0	0	0	130,857		PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2006	04/05/2019	0	13,233,112	2.8729 / 5.46	0	0	(390,487)	(84,263)		(84,263)	420,537	0	0	0	33,960		SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/18/2008	08/20/2023	0	16,227,273	4.462 / 6.73	0	0	(442,249)	(924,325)		(924,325)	386,106	0	0	0	174,718		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/05/2018	07/05/2026	0	4,479	5.5259 / 7.89	0	0	(77)	0		0	0	0	0	0	61		SD (Asset Cashflow)
Interest Rate Swap - 114045CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/08/2036	0	80,000,000	1.6738 / 2.4081	0	0	(425,482)	(13,287,281)		(13,287,281)	(2,594,256)	0	0	0	1,674,348		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/21/2008	07/05/2026	0	19,915,540	5.5259 / 7.89	0	0	(504,978)	(2,488,306)		(2,488,306)	652,611	0	0	0	272,949		SD (Asset Cashflow)
Interest Rate Swap - 114042CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/06/2016	07/08/2023	0	300,000,000	2.4081 / 1.1295	0	0	3,228,308	18,490,106		18,490,106	609,092	0	0	0	3,189,575		PD (Duration)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2023	0	4,520,000	4.08 / 3.6521	0	0	33,878	52,834		52,834	(77,584)	0	0	0	49,672		SD (Asset Cashflow)
Interest Rate Swap - 117619CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2017	11/01/2024	0	7,500,000	2.427 / 2.541	0	0	0	(48,256)		(48,256)	(48,072)	0	0	0	90,592		PD (Duration)
Interest Rate Swap - 125452PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/23/2018	05/31/2022	0	25,000,000	2.7066 / 2.905	0	0	(96,379)	(261,860)		(261,860)	(261,860)	0	0	0	231,053		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2009	12/03/2024	0	78,000,000	3.8238 / 2.7381	0	0	1,293,025	5,235,230		5,235,230	(2,332,754)	0	0	0	949,290		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2018	07/05/2026	0	4,395	5.5259 / 7.89	0	0	(99)	0		0	0	0	0	0	60		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 120170CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/01/2024	0	3,500,000	2.319 / 2.541	0	0	0	(40,041)		(40,041)	(24,885)	0	0	0	41,361		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	07/05/2026	0	4,522	5.5259 / 7.89	0	0	(68)	0		0	0	0	0	0	62		SD (Asset Cashflow)
Interest Rate Swap - 114498CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2016	11/15/2041	0	130,000,000	2.6161 / 1.7545	0	0	531,106	25,014,927		25,014,927	5,276,454	0	0	0	3,108,717		PD (Duration)
Interest Rate Swap - 118814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	01/21/2020	0	20,000,000	2.469 / 1.6595	0	0	107,635	225,362		225,362	58,458	0	0	0	102,784		PD (Duration)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / 2.6161	0	0	178,291	738,483		738,483	(1,195,953)	0	0	0	493,697		PD (Duration)
Interest Rate Swap - 124794CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	04/05/2021	0	19,000,000	2.4083 / 3.0433	0	0	(26,282)	(169,640)		(169,640)	(169,640)	0	0	0	142,925		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / 2.7882	0	0	88,675	525,362		525,362	(224,757)	0	0	0	92,994		PD (Duration)
Interest Rate Swap - 102503CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2013	07/19/2023	0	1,900,000	2.4696 / 2.625	0	0	(11,799)	(12,853)		(12,853)	29,779	0	0	0	20,267		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	3.5957 / 6.724	0	0	(186,145)	(2,120,388)		(2,120,388)	384,340	0	0	0	104,454		SD (Asset Cashflow)
Interest Rate Swap - 125367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2018	02/08/2024	0	200,000,000	3.1235 / 2.5913	0	0	0	(4,406,115)		(4,406,115)	(4,406,115)	0	0	0	0		PD (Duration)
Interest Rate Swap - 117965CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2017	05/30/2024	0	1,900,000	2.5224 / 1.975	0	0	610	48,857		48,857	19,498	0	0	0	22,105		PD (Duration)
Interest Rate Swap - 120936CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	12/18/2047	0	245,000,000	2.57 / 2.8007	0	0	933,281	(15,026,763)		(15,026,763)	(14,936,430)	0	0	0	6,592,851		SD (Asset Cashflow)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / 2.7882	0	0	11,372	56,999		56,999	(38,763)	0	0	0	17,112		LD (Liability Cashflow)
Interest Rate Swap - 116699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2017	02/23/2028	0	140,000,000	2.474 / 2.6769	0	0	431,570	(2,598,936)		(2,598,936)	(3,238,415)	0	0	0	2,116,868		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	2.5815 / 4.415	0	0	(251,488)	(2,917,186)		(2,917,186)	799,873	0	0	0	265,575		PD (Duration)
Interest Rate Swap - 120271CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2017	11/15/2024	0	1,410,000	2.4551 / 2.1775	0	0	(2,465)	24,645		24,645	18,022	0	0	0	17,086		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	2.4363 / 4.2175	0	0	(504,470)	(5,235,714)		(5,235,714)	1,599,985	0	0	0	556,041		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	2.64 / 4.1375	0	0	(296,657)	(2,968,684)		(2,968,684)	952,954	0	0	0	334,394		PD (Duration)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / 2.803	0	0	1,061,048	11,841,550		11,841,550	(2,472,436)	0	0	0	737,176		PD (Duration)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / 2.5893	(761,886)	0	178,413	(3,191,178)		(3,191,178)	(2,651,385)	0	31,065	0	1,395,693		LD (Liability Cashflow)
Interest Rate Swap - 1017550M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/07/2023	0	1,900,000	2.3833 / 1.764	0	0	4,617	54,362		54,362	14,963	0	0	0	19,819		PD (Duration)
Interest Rate Swap - 124161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	08/09/2021	0	15,000,000	2.6011 / 2.956	0	0	(27,700)	(128,595)		(128,595)	(128,595)	0	0	0	121,109		PD (Duration)
Interest Rate Swap - 123945CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	01/23/2021	0	29,000,000	2.4772 / 2.895	0	0	(54,840)	(140,100)		(140,100)	(140,100)	0	0	0	208,206		PD (Duration)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / 2.5913	0	0	295,491	3,463,690		3,463,690	(734,575)	0	0	0	221,387		PD (Duration)
Interest Rate Swap - 119157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2026	0	700,000	2.43 / 2.541	0	0	0	(6,098)		(6,098)	(4,187)	0	0	0	9,317		PD (Duration)
Interest Rate Swap - 116831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	02/01/2024	0	3,500,000	2.58 / 2.541	0	0	0	16		16	(32,113)	0	0	0	39,466		PD (Duration)
Interest Rate Swap - 118297PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	12542RF@4 - CHS Inc. Sr. Unsecured Notes	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2017	06/09/2019	0	4,980,000	2.7671 / 1.535	0	0	31,555	27,450		27,450	(3,727)	0	0	0	16,533		SD (Asset Cashflow)
Interest Rate Swap - 125441PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2019	0	20,000,000	2.541 / 1.5625	0	0	95,706	140,462		140,462	140,462	0	0	0	76,552		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 120174CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/03/2025	0	2,900,000	2.43 / 2.5815	0	0	0	(20,980)		(20,980)	(16,258)	0	0	0	37,227		PD (Duration)
Interest Rate Swap - 120168CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/01/2024	0	3,500,000	2.256 / 2.541	0	0	0	(53,115)		(53,115)	(32,634)	0	0	0	39,466		PD (Duration)
Interest Rate Swap - 120177CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/04/2026	0	500,000	2.5 / 2.5815	0	0	0	(3,248)		(3,248)	(3,130)	0	0	0	6,775		PD (Duration)
Interest Rate Swap - 119217CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2017	02/01/2025	0	5,900,000	2.6683 / 2.541	87,400	0	0	26,508		26,508	(34,292)	0	0	0	72,776		PD (Duration)
Interest Rate Swap - 125098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2028	0	115,000,000	3.219 / 2.4899	0	0	137,815	4,986,066		4,986,066	4,986,066	0	0	0	1,801,614		SD (Asset Cashflow)
Interest Rate Swap - 120169CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/01/2024	0	3,500,000	2.288 / 2.541	0	0	0	(45,693)		(45,693)	(27,812)	0	0	0	40,425		PD (Duration)
Interest Rate Swap - 114040CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2046	0	100,000,000	2.4081 / 1.7755	0	0	430,103	21,583,875		21,583,875	4,699,125	0	0	0	2,623,047		PD (Duration)
Interest Rate Swap - 120261CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2017	11/13/2047	0	40,000,000	2.5405 / 2.6181	0	0	147,040	(2,687,360)		(2,687,360)	(2,415,342)	0	0	0	1,074,584		SD (Asset Cashflow)
Interest Rate Swap - 115634CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2016	12/02/2026	0	130,000,000	2.243 / 2.7381	0	0	96,753	(3,901,619)		(3,901,619)	(2,382,325)	0	0	0	1,829,498		SD (Asset Cashflow)
Interest Rate Swap - 111975CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2016	02/02/2026	0	325,000,000	2.5585 / 1.8363	0	0	1,158,612	16,866,336		16,866,336	4,155,672	0	0	0	4,326,503		SD (Asset Cashflow)
Interest Rate Swap - 125315CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/05/2026	0	650,000,000	2.95 / 2.5815	0	0	0	(11,727,725)		(11,727,725)	(11,727,725)	0	0	0	0		PD (Duration)
Interest Rate Swap - 120796CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2017	12/08/2047	0	13,500,000	2.501 / 2.7671	0	0	45,268	(1,017,387)		(1,017,387)	(809,507)	0	0	0	363,111		SD (Asset Cashflow)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	0	77,200,000	2.894 / 2.7389	0	0	415,732	1,219,404		1,219,404	1,219,404	0	0	0	1,169,701		SD (Asset Cashflow)
Interest Rate Swap - 118821CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2022	0	325,000,000	1.903 / 2.469	0	0	(957,699)	(7,449,961)		(7,449,961)	(2,752,958)	0	0	0	3,064,515		PD (Duration)

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Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / 2.5093	0	0	264,207	(40,310,886)		(40,310,886)	(19,708,436)	0	0	0	9,710,320		PD (Duration)
Interest Rate Swap - 112009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	08/01/2024	0	1,180,000	2.2013 / 2.541	0	0	0	(19,935)		(19,935)	(8,447)	0	0	0	13,945		PD (Duration)
Interest Rate Swap - 119161CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	08/01/2025	0	3,200,000	2.365 / 2.541	0	0	0	(32,467)		(32,467)	(17,958)	0	0	0	41,061		PD (Duration)
Interest Rate Swap - 120233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2017	11/09/2024	0	170,000,000	2.6011 / 2.191	0	0	(12,482)	3,769,151		3,769,151	2,365,003	0	0	0	2,057,198		SD (Asset Cashflow)
Interest Rate Swap - 117605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	02/01/2024	0	19,600,000	2.318 / 2.541	0	0	0	(240,509)		(240,509)	(182,190)	0	0	0	221,012		PD (Duration)
Interest Rate Swap - 118914CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2017	07/25/2024	0	1,000,000	2.5063 / 1.9675	0	0	350	26,990		26,990	10,377	0	0	0	11,797		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / 2.7389	0	0	779,121	5,160,060		5,160,060	(4,435,156)	0	0	0	1,759,692		PD (Duration)
Interest Rate Swap - 126143CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2018	12/27/2020	0	20,000,000	2.8216 / 2.801	0	0	1,613	(53,298)		(53,298)	(53,298)	0	0	0	141,041		PD (Duration)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / 2.541	0	0	1,388,220	15,711,384		15,711,384	(2,984,214)	0	0	0	838,714		PD (Duration)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	2.931 / 5.935	0	0	(238,398)	(2,107,192)		(2,107,192)	452,426	0	0	0	133,916		SD (Asset Cashflow)
Interest Rate Swap - 111750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2016	01/14/2019	0	12,500,000	1.2175 / 2.4363	0	0	(122,765)	(5,500)		(5,500)	81,552	0	0	0	12,125		LD (Liability Cashflow)
Interest Rate Swap - 124661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/25/2028	0	2,800,000	2.5063 / 3.08	0	0	(5,593)	(110,049)		(110,049)	(110,049)	0	0	0	43,679		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / 2.4446	0	0	587,310	6,635,892		6,635,892	(1,313,136)	0	0	0	379,693		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / 2.7671	0	0	653,702	7,586,208		7,586,208	(1,610,508)	0	0	0	485,010		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / 2.6458	0	0	1,996,633	22,878,361		22,878,361	(4,476,691)	0	0	0	1,286,499		PD (Duration)
Interest Rate Swap - 120515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2042	0	50,000,000	2.7361 / 2.63	0	0	(232,645)	2,138,282		2,138,282	2,679,485	0	0	0	1,222,892		LD (Liability Cashflow)
Interest Rate Swap - 111530CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	01/23/2019	0	100,000,000	2.4772 / 1.1425	591,745	0	1,055,311	81,466		81,466	(517,406)	0	(193,304)	0	124,326		LD (Liability Cashflow)
Interest Rate Swap - 115555CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	30,000,000	2.7068 / 2.4413	0	0	(82,840)	1,767,941		1,767,941	1,251,984	0	0	0	634,778		SD (Asset Cashflow)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / 2.4081	0	0	705,974	8,232,900		8,232,900	(1,798,712)	0	0	0	552,251		PD (Duration)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / 2.7513	0	0	726,407	8,178,692		8,178,692	(1,515,540)	0	0	0	417,494		PD (Duration)
Interest Rate Swap - 122909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2018	01/23/2021	0	15,000,000	2.4772 / 2.8	0	0	(37,569)	(43,910)		(43,910)	(43,910)	0	0	0	107,693		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / 2.4899	0	0	192,088	(138,687)		(138,687)	(1,740,550)	0	0	0	754,481		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / 2.779	0	0	617,805	6,582,043		6,582,043	(1,386,839)	0	0	0	411,723		PD (Duration)
Interest Rate Swap - 114044CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/08/2036	0	80,000,000	2.4081 / 1.6763	0	0	423,482	13,259,026		13,259,026	2,596,451	0	0	0	1,674,348		SD (Asset Cashflow)
Interest Rate Swap - 123012CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2019	0	25,000,000	2.5204 / 2.55	0	0	(18,014)	20,038		20,038	20,038	0	0	0	72,169		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / 2.8216	0	0	1,011,813	11,645,025		11,645,025	(2,131,072)	0	0	0	585,437		PD (Duration)
Interest Rate Swap - 110964CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2015	10/22/2025	0	1,850,000	2.5038 / 1.9375	0	0	1,266	68,353		68,353	22,200	0	0	0	24,137		PD (Duration)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / 2.6769	(804,042)	0	180,753	(3,192,555)		(3,192,555)	(2,569,669)	0	33,878	0	1,372,340		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 108184CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/13/2015	01/15/2020	0	1,000,000	2.4551 / 1.39	0	0	6,126	12,164		12,164	258	0	0	0	5,100		PD (Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2013	02/07/2043	0	25,000,000	3.0475 / 2.5893	0	0	216,096	882,306		882,306	(1,481,304)	0	0	0	613,674		PD (Duration)
Interest Rate Swap - 105202CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2014	06/20/2023	0	1,850,000	2.4701 / 2.5288	0	0	(9,741)	(4,795)		(4,795)	27,230	0	0	0	19,558		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2008	11/24/2038	0	35,000,000	2.6893 / 3.0475	0	0	(308,813)	(1,124,473)		(1,124,473)	1,823,314	0	0	0	780,623		PD (Duration)
Interest Rate Swap - 116890CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2017	03/08/2022	0	1,600,000	2.3869 / 1.975	0	0	531	24,114		24,114	13,333	0	0	0	14,284		PD (Duration)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2007	02/27/2037	0	10,000,000	3.4887 / 6.15	0	0	(318,326)	(3,563,390)		(3,563,390)	726,994	0	0	0	213,049		SD (Asset Cashflow)
Interest Rate Swap - 120172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2017	02/03/2025	0	2,900,000	2.38 / 2.5815	0	0	0	(25,265)		(25,265)	(17,126)	0	0	0	35,787		PD (Duration)
Interest Rate Swap - 115251CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	11/01/2024	0	1,300,000	1.875 / 2.541	0	0	0	(41,413)		(41,413)	(8,611)	0	0	0	15,703		PD (Duration)
Interest Rate Swap - 116182CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2017	01/10/2027	0	115,000,000	2.4143 / 2.2595	0	0	(63,709)	3,382,702		3,382,702	2,119,921	0	0	0	1,629,076		SD (Asset Cashflow)
Interest Rate Swap - 111008CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	10/29/2022	0	45,000,000	2.5093 / 1.6875	0	0	224,188	1,459,838		1,459,838	305,526	0	0	0	440,216		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2014	09/29/2044	0	604,000,000	3.255 / 2.803	0	0	6,260,850	45,170,744		45,170,744	(38,881,161)	0	0	0	15,323,226		SD (Asset Cashflow)
Interest Rate Swap - 120104CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2017	10/26/2027	0	45,000,000	2.508 / 2.4175	0	0	(100,695)	969,858		969,858	980,303	0	0	0	668,212		SD (Asset Cashflow)
Interest Rate Swap - 87538CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/14/2009	05/18/2019	0	14,000,000	3.2013 / 2.64	0	0	145,142	22,539		22,539	(214,179)	0	0	0	43,248		PD (Duration)
Interest Rate Swap - 88926CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/21/2009	08/25/2019	0	17,000,000	3.6613 / 2.6893	0	0	254,503	97,683		97,683	(357,581)	0	0	0	68,558		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 116832CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	05/01/2024	0	3,000,000	2.615 / 2.541	0	0	0	6,535		6,535	(23,412)	0	0	0	34,650		PD (Duration)
Interest Rate Swap - 125582CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2028	0	1,700,000	2.4794 / 3.038	0	0	(1,192)	(60,757)		(60,757)	(60,757)	0	0	0	26,731		PD (Duration)
Interest Rate Swap - 123039PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	0	54,750,000	2.541 / 3.019	0	0	(208,431)	(1,970,000)		(1,970,000)	(1,970,000)	0	0	0	1,482,705		PD (Duration)
Interest Rate Swap - 124836CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/10/2028	0	2,790,000	2.3869 / 3.215	0	0	(5,251)	(142,522)		(142,522)	(142,522)	0	0	0	43,619		PD (Duration)
Interest Rate Swap - 116079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2016	12/30/2021	0	150,000,000	1.45 / 2.803	(492,000)	0	(1,146,611)	(4,945,889)		(4,945,889)	(620,947)	0	92,198	0	1,298,456		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / 2.4363	0	0	174,470	230,819		230,819	(1,430,972)	0	0	0	612,887		PD (Duration)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	2.5815 / 4.1913	0	0	(480,433)	(5,066,228)		(5,066,228)	1,569,719	0	0	0	544,568		PD (Duration)
Interest Rate Swap - 125018CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	10/19/2021	0	8,000,000	2.4496 / 3.1345	0	0	(9,869)	(114,552)		(114,552)	(114,552)	0	0	0	66,946		PD (Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / 2.7068	0	0	282,565	1,391,557		1,391,557	(1,815,837)	0	0	0	741,076		PD (Duration)
Interest Rate Swap - 114282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2016	07/05/2036	0	120,000,000	2.4083 / 1.761	(701,489)	0	540,644	18,449,680		18,449,680	3,979,594	0	24,490	0	2,510,944		LD (Liability Cashflow)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / 2.6011	0	0	501,214	873,848		873,848	(3,973,522)	0	0	0	1,685,417		PD (Duration)
Interest Rate Swap - 118259CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	02/23/2028	0	116,000,000	2.6769 / 2.476	0	0	(359,906)	2,134,431		2,134,431	2,685,666	0	0	0	1,753,976		PD (Duration)
Interest Rate Swap - 125663CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2021	0	70,000,000	2.7361 / 2.9863	0	0	(8,185)	(508,436)		(508,436)	(508,436)	0	0	0	516,463		PD (Duration)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / 2.7381	(1,539,272)	0	127,011	(3,794,030)		(3,794,030)	(2,557,365)	0	64,309	0	1,373,716		LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / 2.5093	0	0	190,139	448,999		448,999	(1,448,841)	0	0	0	613,366		PD (Duration)
Interest Rate Swap - 118391CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	06/29/2024	0	85,000,000	2.036 / 2.803	0	0	(150,263)	(2,400,500)		(2,400,500)	(994,178)	0	0	0	996,226		SD (Asset Cashflow)
Interest Rate Swap - 120178CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/02/2026	0	500,000	2.52 / 2.5585	0	0	0	(3,272)		(3,272)	(3,282)	0	0	0	6,887		PD (Duration)
Interest Rate Swap - 125435PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	11/01/2020	0	4,000,000	2.541 / 1.6888	0	0	(42,979)	70,701		70,701	70,701	0	0	0	27,100		SD (Asset Cashflow)
Interest Rate Swap - 119166CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2025	0	3,700,000	2.29 / 2.541	0	0	0	(47,481)		(47,481)	(21,972)	0	0	0	45,639		PD (Duration)
Interest Rate Swap - 120175CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/02/2025	0	1,900,000	2.45 / 2.5585	0	0	0	(13,318)		(13,318)	(10,894)	0	0	0	24,843		PD (Duration)
Interest Rate Swap - 113176CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	05/01/2024	0	5,200,000	1.9475 / 2.541	0	0	0	(150,373)		(150,373)	(42,091)	0	0	0	60,060		PD (Duration)
Interest Rate Swap - 125447PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	0	30,400,000	2.396 / 2.1875	0	0	(52,094)	737,909		737,909	737,909	0	0	0	380,082		SD (Asset Cashflow)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / 2.6769	0	0	146,357	1,507,170		1,507,170	(526,706)	0	0	0	187,158		PD (Duration)
Interest Rate Swap - 125433PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	12/01/2019	0	37,000,000	2.7381 / 1.525	0	0	(218,500)	413,717		413,717	413,717	0	0	0	177,384		SD (Asset Cashflow)
Interest Rate Swap - 119441CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	0	145,000,000	2.38 / 2.7671	0	0	310,762	(14,427,884)		(14,427,884)	(8,378,894)	0	0	0	3,883,197		SD (Asset Cashflow)
Interest Rate Swap - 125444PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2020	0	90,800,000	2.541 / 1.785	0	0	275,250	940,427		940,427	940,427	0	0	0	473,124		SD (Asset Cashflow)
Interest Rate Swap - 117687CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2017	05/10/2022	0	1,200,000	2.3869 / 1.905	0	0	1,211	21,636		21,636	9,389	0	0	0	10,999		PD (Duration)
Interest Rate Swap - 123032CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/01/2048	0	54,750,000	3.019 / 2.541	0	0	208,431	1,970,000		1,970,000	1,970,000	0	0	0	1,482,705		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 115553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2016	11/28/2036	0	53,000,000	2.7068 / 2.4413	0	0	(146,351)	3,123,363		3,123,363	2,211,838	0	0	0	1,121,442		SD (Asset Cashflow)
Interest Rate Swap - 125484CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2018	11/19/2028	0	1,900,000	2.4696 / 3.1	0	0	(1,532)	(78,232)		(78,232)	(78,232)	0	0	0	29,868		PD (Duration)
Interest Rate Swap - 115810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2016	12/15/2041	0	125,000,000	2.7882 / 2.704	0	0	(652,008)	3,553,509		3,553,509	6,598,564	0	0	0	2,994,591		LD (Liability Cashflow)
Interest Rate Swap - 123661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	07/02/2025	0	1,000,000	2.3493 / 2.83	0	0	(2,892)	(18,802)		(18,802)	(18,802)	0	0	0	12,753		PD (Duration)
Interest Rate Swap - 123906CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2018	07/18/2021	0	24,760,000	2.4446 / 2.885	0	0	(49,734)	(165,082)		(165,082)	(165,082)	0	0	0	197,630		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / 2.8216	0	0	2,006,413	22,072,369		22,072,369	(4,568,309)	0	0	0	1,349,406		PD (Duration)
Interest Rate Swap - 124455CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2018	09/14/2022	0	50,000,000	2.7775 / 2.9998	0	0	(81,690)	(737,456)		(737,456)	(737,456)	0	0	0	481,164		PD (Duration)
Interest Rate Swap - 105397CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/21/2024	0	2,855,000	2.4794 / 2.5075	0	0	(14,397)	(3,073)		(3,073)	44,090	0	0	0	33,649		PD (Duration)
Interest Rate Swap - 120117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.705 / 2.5204	0	0	129,311	(800,867)		(800,867)	(1,486,392)	0	0	0	647,479		PD (Duration)
Interest Rate Swap - 113062CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2016	04/22/2021	0	150,000,000	2.469 / 1.222	(622,500)	0	1,463,515	4,717,445		4,717,445	(4,244)	0	124,068	0	1,139,689		PD (Duration)
Interest Rate Swap - 126115CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	06/24/2021	0	47,000,000	2.8238 / 2.7765	0	0	4,118	(171,534)		(171,534)	(171,534)	0	0	0	370,167		PD (Duration)
Interest Rate Swap - 124803CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2049	0	50,000,000	2.4081 / 3.249	0	0	0	(1,105,734)		(1,105,734)	(1,105,734)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2008	02/12/2038	0	15,000,000	4.93 / 2.6181	0	0	413,756	4,643,412		4,643,412	(1,055,040)	0	0	0	327,910		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / 2.8238	0	0	894,562	10,230,729		10,230,729	(1,891,588)	0	0	0	522,551		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / 2.7381	0	0	857,962	9,925,907		9,925,907	(1,896,424)	0	0	0	536,472		PD (Duration)
Interest Rate Swap - 88009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2009	06/23/2019	0	127,000,000	4.0438 / 2.8238	0	0	2,314,933	746,979		746,979	(3,030,765)	0	0	0	439,250		PD (Duration)
Interest Rate Swap - 122282CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/05/2048	0	27,400,000	2.889 / 2.7513	0	0	129,875	245,380		245,380	245,380	0	0	0	740,055		LD (Liability Cashflow)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2037	0	50,000,000	5.36 / 2.8007	0	0	1,585,466	18,373,243		18,373,243	(3,698,851)	0	0	0	1,081,522		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / 2.7381	0	0	614,185	6,852,954		6,852,954	(1,433,714)	0	0	0	426,287		PD (Duration)
Interest Rate Swap - 125636PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2033	0	78,000,000	3.205 / 2.3981	0	0	27,609	3,628,474		3,628,474	3,628,474	0	0	0	1,485,489		PD (Duration)
Interest Rate Swap - 1211150M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	12/20/2029	0	200,000,000	2.29 / 2.792	4,250,000	0	0	1,893,237		1,893,237	(2,257,262)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / 2.7381	0	0	122,692	(1,405,005)		(1,405,005)	(1,608,768)	0	0	0	733,694		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / 2.5815	0	0	239,380	(513,925)		(513,925)	(2,317,431)	0	0	0	1,011,409		PD (Duration)
Interest Rate Swap - 117074CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/17/2017	03/21/2022	0	70,000,000	2.7896 / 2.1015	0	0	71,703	1,049,032		1,049,032	702,046	0	0	0	628,357		SD (Asset Cashflow)
Interest Rate Swap - 925650M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	08/03/2020	0	20,000,000	2.8888 / 2.5815	0	0	139,771	57,249		57,249	(326,607)	0	0	0	126,151		PD (Duration)
Interest Rate Swap - 125443PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2019	0	62,300,000	2.541 / 1.6425	0	0	298,841	51,273		51,273	51,273	0	0	0	91,361		SD (Asset Cashflow)
Interest Rate Swap - 118824CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2047	0	100,000,000	2.469 / 2.556	0	0	(358,323)	6,353,202		6,353,202	6,000,142	0	0	0	2,671,912		PD (Duration)
Interest Rate Swap - 119169CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	08/01/2024	0	8,300,000	2.215 / 2.541	0	0	0	(134,935)		(134,935)	(59,368)	0	0	0	98,084		PD (Duration)

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Interest Rate Swap - 114708CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/12/2016	03/12/2040	0	75,000,000	4.531 / 2.7759	39,443,644	0	1,771,293	20,216,462		20,216,462	(3,874,601)	0	(1,397,118)	0	1,726,586		PD (Duration)
Interest Rate Swap - 125446PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2017	12/01/2021	0	67,300,000	2.7381 / 1.9545	0	0	46,958	1,219,840		1,219,840	1,219,840	0	0	0	574,948		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/05/2018	07/05/2026	0	4,354	5.5259 / 7.89	0	0	(109)	0		0	0	0	0	0	60		SD (Asset Cashflow)
Interest Rate Swap - 116485CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2017	08/01/2024	0	12,900,000	2.5999 / 2.541	0	0	0	20,261		20,261	(90,230)	0	0	0	152,444		PD (Duration)
Interest Rate Swap - 113114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/28/2016	05/03/2046	0	8,000,000	2.2638 / 2.5815	0	0	5,915	(953,595)		(953,595)	(432,192)	0	0	0	209,156		SD (Asset Cashflow)
Interest Rate Swap - 89134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/10/2009	09/14/2019	0	20,000,000	3.5363 / 2.7775	0	0	271,602	105,257		105,257	(400,061)	0	0	0	83,923		PD (Duration)
Interest Rate Swap - 109011PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2015	04/13/2030	0	17,500,000	3.3275 / 3.3871	0	0	46,496	(758,060)		(758,060)	(426,200)	0	0	0	293,939		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2018	07/05/2026	0	4,437	5.5259 / 7.89	0	0	(87)	0		0	0	0	0	0	61		SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/07/2006	04/05/2019	0	9,305,865	2.8704 / 5.46	0	0	(274,837)	(59,316)		(59,316)	295,960	0	0	0	23,882		SD (Asset Cashflow)
Interest Rate Swap - 122783CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2018	04/18/2046	0	80,000,000	2.4446 / 2.145	0	13,012,358	152,778	11,382,439		11,382,439	(1,371,422)	0	(258,497)	0	2,089,914		SD (Asset Cashflow)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/03/2013	05/08/2043	0	30,000,000	2.846 / 2.5913	0	0	199,322	6,011		6,011	(1,720,671)	0	0	0	740,259		PD (Duration)
Interest Rate Swap - 123562CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2018	12/22/2020	0	40,000,000	2.8238 / 2.8713	0	0	(95,043)	(156,866)		(156,866)	(156,866)	0	0	0	281,127		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/25/2008	02/27/2038	0	30,000,000	5.121 / 2.6912	0	0	888,844	10,149,528		10,149,528	(2,173,120)	0	0	0	656,512		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / 2.5815	0	0	221,414	974,381		974,381	(1,486,742)	0	0	0	613,606		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / 2.803	0	0	459,466	4,873,002		4,873,002	(1,079,255)	0	0	0	329,796		PD (Duration)
Interest Rate Swap - 126132CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2018	06/24/2021	0	50,000,000	2.8238 / 2.795	0	0	4,201	(204,632)		(204,632)	(204,632)	0	0	0	393,794		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	2.4874 / 4.3363	0	0	(385,600)	(4,413,336)		(4,413,336)	1,255,241	0	0	0	422,756		PD (Duration)
Interest Rate Swap - 123335CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2018	06/05/2048	0	46,700,000	2.9575 / 2.7513	0	0	143,992	1,090,435		1,090,435	1,090,435	0	0	0	1,266,726		LD (Liability Cashflow)
Interest Rate Swap - 125638PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	07/03/2042	0	29,000,000	3.233 / 2.3981	0	0	10,964	1,864,129		1,864,129	1,864,129	0	0	0	703,034		PD (Duration)
Interest Rate Swap - 736030M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / 2.6141	0	0	1,290,022	14,223,081		14,223,081	(2,982,723)	0	0	0	887,755		PD (Duration)
Interest Rate Swap - 110474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2015	09/16/2025	0	5,000,000	2.4551 / 2.1	0	0	(4,775)	131,080		131,080	66,780	0	0	0	64,758		PD (Duration)
Interest Rate Swap - 120528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/04/2028	0	100,000,000	2.7361 / 2.466	0	0	(301,290)	2,280,059		2,280,059	2,490,518	0	0	0	1,575,390		LD (Liability Cashflow)
Interest Rate Swap - 115022CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	10/17/2046	0	90,000,000	1.9219 / 2.4488	0	0	(251,782)	(16,537,688)		(16,537,688)	(4,658,619)	0	0	0	2,372,473		LD (Liability Cashflow)
Interest Rate Swap - 122571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/27/2048	0	32,100,000	2.8216 / 2.942	0	0	(133,306)	(643,692)		(643,692)	(643,692)	0	0	0	867,877		PD (Duration)
Interest Rate Swap - 110496CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2015	09/17/2025	0	2,850,000	2.4551 / 2.1875	0	0	(5,238)	59,346		59,346	40,412	0	0	0	36,919		PD (Duration)
Interest Rate Swap - 124484CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	0	60,000,000	2.955 / 2.7882	0	(335,715)	0	(1,113,915)		(1,113,915)	(778,200)	0	0	0	0		PD (Duration)
Interest Rate Swap - 124486CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	03/15/2024	0	360,000,000	2.955 / 2.7882	0	(2,014,285)	0	(6,683,490)		(6,683,490)	(4,669,205)	0	0	0	0		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 110763CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2015	10/02/2045	0	20,000,000	2.5493 / 2.3984	0	0	67,327	(1,245,205)		(1,245,205)	(1,138,791)	0	0	0	517,256		LD (Liability Cashflow)
Interest Rate Swap - 121970CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	08/08/2020	0	33,500,000	2.5913 / 2.403	0	0	(40,835)	155,681		155,681	155,681	0	0	0	212,193		PD (Duration)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2007	10/15/2037	0	25,000,000	5.46 / 2.4363	0	0	815,095	9,580,642		9,580,642	(1,874,669)	0	0	0	541,848		PD (Duration)
Interest Rate Swap - 117894CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	05/23/2019	0	31,500,000	2.6769 / 1.5185	0	0	203,879	154,237		154,237	(37,764)	0	0	0	99,007		PD (Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / 2.7068	0	0	405,010	1,994,565		1,994,565	(2,602,699)	0	0	0	1,062,209		PD (Duration)
Interest Rate Swap - 125375CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2018	05/09/2020	0	47,000,000	2.6011 / 3.0573	0	0	(27,573)	(210,932)		(210,932)	(210,932)	0	0	0	273,805		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	2.6893 / 3.9238	0	0	(273,816)	(2,697,108)		(2,697,108)	993,862	0	0	0	358,543		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / 2.6912	0	0	161,253	1,804,462		1,804,462	(369,550)	0	0	0	108,655		PD (Duration)
Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	127,000,000	2.7882 / 2.6853	0	0	(630,131)	13,107		13,107	1,844,975	0	0	0	830,944		LD (Liability Cashflow)
Interest Rate Swap - 124814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	2.4081 / 3.2695	0	0	(54,852)	(1,430,376)		(1,430,376)	(1,430,376)	0	0	0	468,956		LD (Liability Cashflow)
Interest Rate Swap - 109228CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2015	04/09/2020	0	1,500,000	2.3869 / 1.38	0	0	9,418	22,194		22,194	1,154	0	0	0	8,466		PD (Duration)
Interest Rate Swap - 120934CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	12/18/2027	0	625,000,000	2.8007 / 2.39	0	0	(1,255,819)	15,350,332		15,350,332	13,721,806	0	0	0	9,356,781		SD (Asset Cashflow)
Interest Rate Swap - 111492CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2015	12/18/2022	0	650,000,000	2.8007 / 1.9325	0	0	1,667,698	15,819,195		15,819,195	6,072,822	0	0	0	6,471,544		PD (Duration)
Interest Rate Swap - 121916CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2018	02/06/2048	0	32,500,000	2.5924 / 2.9925	0	0	(213,580)	(807,522)		(807,522)	(807,522)	0	0	0	876,589		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2017	11/03/2027	0	145,190,000	2.346 / 2.5815	0	0	536,933	(3,985,366)		(3,985,366)	(3,087,800)	0	0	0	2,158,575		SD (Asset Cashflow)
Interest Rate Swap - 110922CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2015	10/19/2022	0	63,900,000	2.4496 / 1.68	0	0	332,333	2,072,270		2,072,270	422,179	0	0	0	622,908		SD (Asset Cashflow)
Interest Rate Swap - 119159CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2017	05/01/2024	0	8,700,000	2.18 / 2.541	0	0	0	(157,353)		(157,353)	(69,541)	0	0	0	100,484		PD (Duration)
Interest Rate Swap - 113172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/02/2016	11/01/2024	0	3,200,000	2.0325 / 2.541	0	0	0	(78,728)		(78,728)	(21,000)	0	0	0	38,653		PD (Duration)
Interest Rate Swap - 125448PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2017	10/01/2019	0	33,800,000	2.396 / 1.9563	0	0	73,219	201,901		201,901	201,901	0	0	0	146,620		SD (Asset Cashflow)
Interest Rate Swap - 119163CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2017	11/01/2024	0	6,300,000	2.26 / 2.541	0	0	0	(88,989)		(88,989)	(40,788)	0	0	0	76,097		PD (Duration)
Interest Rate Swap - 125431PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2015	01/01/2019	0	27,000,000	2.396 / 1.3363	0	0	9,464	797		797	797	0	0	0	6,999		SD (Asset Cashflow)
Interest Rate Swap - 114406CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/12/2016	11/15/2041	0	130,000,000	2.6161 / 1.739	0	0	551,256	25,363,272		25,363,272	5,250,860	0	0	0	3,108,717		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2008	03/07/2038	0	13,500,000	5.1175 / 2.7658	0	0	398,720	4,566,722		4,566,722	(978,835)	0	0	0	295,658		PD (Duration)
Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/16/2013	10/30/2025	0	9,350,000	4.24 / 3.5496	0	0	94,756	271,559		271,559	(207,752)	0	0	0	122,183		SD (Asset Cashflow)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2007	04/30/2019	0	4,622,400	3.0773 / 5.79	0	0	(140,611)	(37,187)		(37,187)	89,389	0	0	0	13,344		SD (Asset Cashflow)
Interest Rate Swap - 125449PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2017	02/01/2021	0	56,400,000	2.541 / 2.1035	0	0	25,902	631,408		631,408	631,408	0	0	0	407,294		SD (Asset Cashflow)
Interest Rate Swap - 115254CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	02/01/2024	0	3,200,000	1.76 / 2.541	0	0	0	(122,927)		(122,927)	(30,566)	0	0	0	36,084		PD (Duration)
Interest Rate Swap - 125450PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2017	07/01/2021	0	24,500,000	2.396 / 2.1335	0	0	6,510	286,518		286,518	286,518	0	0	0	193,794		SD (Asset Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125456PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2021	0	25,000,000	2.7066 / 2.8563	0	0	(83,739)	(135,232)		(135,232)	(135,232)	0	0	0	194,320		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / 2.4874	0	0	441,219	2,803,668		2,803,668	(923,266)	0	0	0	352,441		LD (Liability Cashflow)
Interest Rate Swap - 119327CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2017	08/18/2037	0	245,000,000	2.64 / 2.4915	0	0	(801,101)	13,202,223		13,202,223	10,619,159	0	0	0	5,287,648		SD (Asset Cashflow)
Interest Rate Swap - 123960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2018	07/23/2030	0	150,000,000	3.004 / 2.4772	0	0	355,413	3,497,394		3,497,394	3,497,394	0	0	0	2,550,202		LD (Liability Cashflow)
Interest Rate Swap - 88571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	366,000,000	2.5815 / 3.804	0	0	(5,909,271)	(2,172,931)		(2,172,931)	8,100,140	0	0	0	1,410,509		PD (Duration)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / 2.7513	0	0	363,104	2,121,029		2,121,029	(509,397)	0	0	0	136,291		LD (Liability Cashflow)
Interest Rate Swap - 124603CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/24/2028	0	35,000,000	2.8238 / 3.166	0	0	(67,250)	(1,348,903)		(1,348,903)	(1,348,903)	0	0	0	545,910		LD (Liability Cashflow)
Interest Rate Swap - 122794CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2018	04/17/2048	0	44,000,000	2.903 / 2.4488	0	0	149,398	532,153		532,153	532,153	0	0	0	1,190,761		LD (Liability Cashflow)
Interest Rate Swap - 118785CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/19/2043	0	100,000,000	2.4496 / 2.578	0	0	(377,917)	5,304,812		5,304,812	5,371,504	0	0	0	2,477,452		LD (Liability Cashflow)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / 2.7711	0	0	980,122	10,898,934		10,898,934	(2,180,829)	0	0	0	631,003		PD (Duration)
Interest Rate Swap - 124585CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	03/20/2020	0	19,000,000	2.792 / 2.8745	0	0	(23,279)	(31,501)		(31,501)	(31,501)	0	0	0	104,949		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	2.5093 / 3.93	0	0	(434,638)	(4,151,295)		(4,151,295)	1,528,134	0	0	0	556,532		PD (Duration)
Interest Rate Swap - 124790CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2018	04/04/2039	0	100,000,000	2.4075 / 3.463	0	0	0	(914,281)		(914,281)	(914,281)	0	0	0	0		LD (Liability Cashflow)
Interest Rate Swap - 112963CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2016	04/18/2046	0	80,000,000	2.1425 / 2.4446	0	0	(44,534)	(11,420,090)		(11,420,090)	(4,163,400)	0	0	0	2,089,914		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125389CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/08/2018	05/13/2021	0	60,000,000	2.6181 / 3.1738	0	0	(40,086)	(750,003)		(750,003)	(750,003)	0	0	0	461,676		PD (Duration)
Interest Rate Swap - 115625CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/30/2016	12/02/2026	0	220,000,000	2.7381 / 2.246	0	0	(170,335)	6,555,299		6,555,299	4,037,812	0	0	0	3,096,074		SD (Asset Cashflow)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/17/2013	01/22/2043	0	25,000,000	2.86 / 2.469	0	0	165,581	67,470		67,470	(1,421,985)	0	0	0	613,126		PD (Duration)
Interest Rate Swap - 121716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2018	01/30/2035	0	50,000,000	2.5204 / 2.784	0	0	(241,490)	366,583		366,583	366,583	0	0	0	1,002,517		LD (Liability Cashflow)
Interest Rate Swap - 122410CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/14/2018	09/16/2019	0	25,000,000	2.7882 / 2.505	0	0	(31,673)	47,776		47,776	47,776	0	0	0	105,303		PD (Duration)
Interest Rate Swap - 109010PR - Receive: Fixed Pay: Floating 6 Month Libor +87 BPS	G7332#AH6 - RRPF Engine Leasing Limited Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/17/2015	04/13/2030	0	7,500,000	3.3275 / 3.3871	0	0	19,927	(324,883)		(324,883)	(182,657)	0	0	0	125,974		SD (Asset Cashflow)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2008	10/16/2038	0	20,000,000	2.4364 / 4.3675	0	0	(433,625)	(4,645,271)		(4,645,271)	1,311,856	0	0	0	444,893		PD (Duration)
Interest Rate Swap - 102440CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2013	07/15/2023	0	1,850,000	2.4551 / 2.7375	0	0	(13,595)	(21,420)		(21,420)	30,966	0	0	0	19,710		PD (Duration)
Interest Rate Swap - 108999CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/18/2015	03/20/2020	0	100,000,000	2.792 / 1.5585	0	0	634,379	1,404,829		1,404,829	251,659	0	0	0	552,365		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2011	02/08/2041	0	12,000,000	2.5913 / 4.4575	0	0	(273,109)	(3,183,169)		(3,183,169)	855,220	0	0	0	282,095		PD (Duration)
Interest Rate Swap - 123928CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/18/2018	07/20/2025	0	1,800,000	2.4701 / 2.85	0	0	(4,786)	(36,147)		(36,147)	(36,147)	0	0	0	23,040		PD (Duration)
Interest Rate Swap - 120173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2017	05/01/2025	0	2,900,000	2.4 / 2.541	0	0	0	(23,348)		(23,348)	(16,379)	0	0	0	36,499		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/19/2006	08/05/2026	0	15,635,450	2.8964 / 6.19	0	0	(571,790)	(2,999,859)		(2,999,859)	658,045	0	0	0	215,474		SD (Asset Cashflow)
Interest Rate Swap - 125458PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2018	05/31/2025	0	19,000,000	2.7066 / 2.9775	0	0	(78,936)	(412,344)		(412,344)	(412,344)	0	0	0	240,646		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 126195PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2018	01/03/2023	0	10,000,000	2.3981 / 2.624	0	0	0	(17,589)		(17,589)	(17,589)	0	0	0	100,101		PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	0	4,939,599	3.956 / 6.535	0	0	(135,315)	(136,180)		(136,180)	111,519	0	0	0	32,697		SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	1,880,140	2.6889 / 5.53	0	0	(60,303)	(83,630)		(83,630)	45,279	0	0	0	16,982		SD (Asset Cashflow)
Interest Rate Swap - 125453PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2021	0	30,000,000	2.7066 / 2.847	0	0	(103,716)	(155,822)		(155,822)	(155,822)	0	0	0	233,184		PD (Duration)
Interest Rate Swap - 114692CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/15/2042	0	110,000,000	2.6161 / 1.878	0	0	313,548	18,986,428		18,986,428	4,678,016	0	0	0	2,644,788		PD (Duration)
Interest Rate Swap - 117742CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2017	05/12/2037	0	170,000,000	2.6181 / 2.589	0	0	(709,532)	6,599,788		6,599,788	7,484,200	0	0	0	3,642,683		PD (Duration)
Interest Rate Swap - 125434PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2020	0	24,000,000	2.7381 / 1.615	0	0	(207,910)	367,093		367,093	367,093	0	0	0	142,964		SD (Asset Cashflow)
Interest Rate Swap - 124812CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/09/2028	0	30,000,000	3.2655 / 2.4081	0	0	54,578	1,419,966		1,419,966	1,419,966	0	0	0	468,956		PD (Duration)
Interest Rate Swap - 117402CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/19/2047	0	50,000,000	2.4496 / 2.527	0	0	(163,459)	3,450,587		3,450,587	2,957,801	0	0	0	1,329,969		PD (Duration)
Interest Rate Swap - 125432PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2019	0	55,000,000	2.7381 / 1.425	0	0	(156,284)	316,574		316,574	316,574	0	0	0	178,083		SD (Asset Cashflow)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / 2.6769	0	0	963,925	10,137,759		10,137,759	(2,187,007)	0	0	0	657,660		PD (Duration)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / 2.5815	0	0	97,090	643,327		643,327	(216,208)	0	0	0	81,371		LD (Liability Cashflow)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	2.7381 / 3.8238	0	0	(496,553)	(4,810,731)		(4,810,731)	1,920,816	0	0	0	702,315		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	2.5093 / 3.2125	0	0	(12,629,703)	(70,778,077)		(70,778,077)	66,409,793	0	0	0	27,555,342		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 125591CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	05/22/2024	0	150,000,000	2.945 / 2.6769	0	(1,000,000)	0	(2,943,755)		(2,943,755)	(1,943,755)	0	0	0	0		PD (Duration)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / 2.7381	0	0	899,378	10,456,114		10,456,114	(2,204,089)	0	0	0	661,057		PD (Duration)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	0	140,000,000	3.2288 / 2.5815	27,201,488	0	1,463,920	7,093,390		7,093,390	(5,157,020)	0	(1,289,368)	0	2,764,493		LD (Liability Cashflow)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / 2.803	0	0	1,253,226	14,392,263		14,392,263	(2,908,337)	0	0	0	854,275		PD (Duration)
Interest Rate Swap - 117218CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/05/2022	0	1,670,000	2.3789 / 1.953	0	0	921	26,890		26,890	13,672	0	0	0	15,084		PD (Duration)
Interest Rate Swap - 88983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2009	09/02/2019	0	17,000,000	3.7338 / 2.7381	0	0	266,080	106,819		106,819	(371,372)	0	0	0	69,682		PD (Duration)
Interest Rate Swap - 118296CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2017	06/20/2024	0	2,500,000	2.4701 / 1.89	0	0	2,805	75,948		75,948	23,847	0	0	0	29,236		PD (Duration)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / 2.7513	0	0	669,393	3,933,114		3,933,114	(4,023,160)	0	0	0	1,616,257		PD (Duration)
Interest Rate Swap - 111527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	04/09/2023	0	100,000,000	1.852 / 2.4081	(789,141)	0	(352,651)	(2,889,386)		(2,889,386)	(1,006,540)	0	98,873	0	1,033,706		LD (Liability Cashflow)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / 2.8238	0	0	121,837	472,871		472,871	(886,900)	0	0	0	369,148		PD (Duration)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	72,880,000	4.4321 / 2.7361	0	0	1,652,474	18,485,523		18,485,523	(5,044,864)	0	0	0	1,676,930		PD (Duration)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / 2.4363	0	0	1,622,431	18,697,848		18,697,848	(3,690,394)	0	0	0	1,069,023		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / 2.7513	0	0	651,707	7,223,261		7,223,261	(1,450,949)	0	0	0	420,477		PD (Duration)
Interest Rate Swap - 110679CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2015	09/30/2025	0	1,800,000	2.5224 / 1.955	0	0	938	63,823		63,823	21,692	0	0	0	23,383		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / 2.4364	0	0	571,162	6,474,925		6,474,925	(1,305,532)	0	0	0	382,294		PD (Duration)
Interest Rate Swap - 110618CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2015	09/28/2020	0	75,000,000	2.8134 / 1.457	0	0	572,629	1,566,097		1,566,097	186,501	0	0	0	494,934		PD (Duration)
Interest Rate Swap - 119920CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2017	10/17/2024	0	900,000	2.4551 / 2.0363	0	0	(293)	22,237		22,237	10,205	0	0	0	10,833		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2007	11/08/2037	0	15,000,000	5.3025 / 2.5913	0	0	468,136	5,416,200		5,416,200	(1,104,992)	0	0	0	325,666		PD (Duration)
Interest Rate Swap - 123764CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	01/10/2020	0	17,500,000	2.4143 / 2.74	0	0	(26,087)	2,074		2,074	2,074	0	0	0	88,668		PD (Duration)
Interest Rate Swap - 114542CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2016	11/15/2041	0	156,700,000	2.6161 / 1.7046	0	0	718,381	31,504,383		31,504,383	6,260,836	0	0	0	3,747,199		PD (Duration)
Interest Rate Swap - 858990M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	2.4363 / 2.88	0	0	(92,121)	(90,034)		(90,034)	684,420	0	0	0	304,371		PD (Duration)
Interest Rate Swap - 120118CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2017	10/30/2045	0	25,000,000	2.5204 / 2.71	0	0	(130,561)	776,661		776,661	1,488,170	0	0	0	647,479		LD (Liability Cashflow)
Brookfield Asset Management Interest Rate Swap	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	06/16/2021	0	200,000,000	2.7882 / 2.0515	(8,510,789)	0	267,814	2,717,478		2,717,478	169,236	0	1,627,221	0	1,568,336		LD (Liability Cashflow)
Interest Rate Swap - 120276CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2017	11/16/2020	0	18,600,000	2.629 / 1.9963	0	0	30,775	228,652		228,652	148,782	0	0	0	127,391		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / 2.5815	0	0	266,953	1,093,861		1,093,861	(445,298)	0	0	0	165,563		LD (Liability Cashflow)
Interest Rate Swap - 100318CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2012	12/10/2022	0	2,700,000	2.3869 / 1.5925	0	0	11,161	87,690		87,690	15,832	0	0	0	26,809		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / 2.7361	0	0	101,947	(1,181,686)		(1,181,686)	(1,339,945)	0	0	0	611,446		PD (Duration)
Interest Rate Swap - 87474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2009	05/12/2019	0	20,000,000	3.3963 / 2.6181	0	0	244,924	43,631		43,631	(342,203)	0	0	0	60,464		PD (Duration)
Interest Rate Swap - 113423PR - Receive: Floating 3 Month Libor +66 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	05/26/2019	0	17,680,000	3.3493 / 1.88	0	0	167,317	112,960		112,960	(72,951)	0	0	0	56,134		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/21/2013	05/23/2020	0	83,000,000	2.6769 / 1.52	0	0	535,961	1,351,763		1,351,763	227,249	0	0	0	490,185		PD (Duration)
Interest Rate Swap - 119440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/06/2017	09/08/2047	0	145,000,000	2.7671 / 2.382	0	0	(313,662)	14,369,133		14,369,133	8,383,243	0	0	0	3,883,197		SD (Asset Cashflow)
Interest Rate Swap - 119158CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2017	02/01/2024	0	8,700,000	2.14 / 2.541	0	0	0	(179,312)		(179,312)	(81,582)	0	0	0	98,102		PD (Duration)
Interest Rate Swap - 116834CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2017	11/01/2024	0	2,100,000	2.68 / 2.541	0	0	0	10,957		10,957	(13,254)	0	0	0	25,366		PD (Duration)
Interest Rate Swap - 109359PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/20/2014	02/20/2024	0	1,628,000	2.4701 / 4.33	0	0	0	(114,641)		(114,641)	4,812	0	0	0	18,449		SD (Asset Cashflow)
Interest Rate Swap - 115253CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/01/2016	05/01/2024	0	2,500,000	1.799 / 2.541	0	0	0	(89,590)		(89,590)	(20,397)	0	0	0	28,875		PD (Duration)
Interest Rate Swap - 117620CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2017	08/01/2024	0	16,600,000	2.393 / 2.541	0	0	0	(133,009)		(133,009)	(117,522)	0	0	0	196,169		PD (Duration)
Interest Rate Swap - 116488CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/01/2017	05/01/2024	0	14,900,000	2.5615 / 2.541	0	0	0	(4,677)		(4,677)	(116,628)	0	0	0	172,094		PD (Duration)
Interest Rate Swap - 116833CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2017	08/01/2024	0	3,000,000	2.65 / 2.541	0	0	0	11,673		11,673	(20,922)	0	0	0	35,452		PD (Duration)
Interest Rate Swap - 116183CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2017	01/10/2037	0	3,000,000	2.4764 / 2.4143	0	0	8,170	(163,063)		(163,063)	(126,128)	0	0	0	63,687		SD (Asset Cashflow)
Interest Rate Swap - 117621CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2017	05/01/2024	0	19,100,000	2.357 / 2.541	0	0	0	(187,959)		(187,959)	(151,201)	0	0	0	220,603		PD (Duration)
Interest Rate Swap - 122778CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2018	04/16/2043	0	400,000,000	2.9686 / 2.4364	0	0	1,561,576	7,161,710		7,161,710	7,161,710	0	0	0	9,857,588		SD (Asset Cashflow)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/16/2007	04/30/2019	0	12,711,600	3.0773 / 5.79	0	0	(386,681)	(102,265)		(102,265)	245,821	0	0	0	36,695		SD (Asset Cashflow)
Interest Rate Swap - 123814CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2018	07/16/2024	0	80,000,000	2.4364 / 2.914	0	0	(173,330)	(1,354,251)		(1,354,251)	(1,354,251)	0	0	0	941,744		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2018	12/31/2018	0	0		0	0	0	(13,470)		(13,470)	(9,751)	0	0	0	0		CR (Credit Risk)
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										694,845,660	32,483,276	100,782,160	1,036,132,290	XXX	1,036,132,290	(234,639,596)	0	(18,055,996)	0	580,982,572	XXX	XXX
Credit Default Swap - 86839CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/10/2015	03/20/2019	0	2,000,000	Credit Event / 5.01	166,921	0	(101,592)	(19,920)		(19,920)	139,004	0	(41,320)	0	0	3	CR (Credit Risk)
Credit Default Swap - 125831CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2018	12/20/2019	0	12,000,000	Credit Event / 1	0	(133,913)	(34,333)	(104,520)		(104,520)	21,872	0	7,521	0	0	2	CR (Credit Risk)
Credit Default Swap - 125835CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2018	12/20/2019	0	12,000,000	Credit Event / 1	0	(106,812)	(34,333)	(79,505)		(79,505)	21,312	0	5,994	0	0	2	CR (Credit Risk)
Credit Default Swap - 86469CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	7,000,000	Credit Event / 6.16	0	0	(437,189)	(91,815)		(91,815)	427,161	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	100,000	Credit Event / 5.01	17,250	0	(5,080)	(996)		(996)	7,203	0	(2,319)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87037CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2009	03/20/2019	0	1,500,000	Credit Event / 5.01	247,500	0	(76,194)	(14,940)		(14,940)	106,496	0	(33,233)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2009	03/20/2019	0	996,000	Credit Event / 5.01	119,520	0	(50,593)	(9,920)		(9,920)	64,283	0	(15,636)	0	0	3	CR (Credit Risk)
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2010	03/20/2019	0	1,260,000	Credit Event / 5.01	(224,271)	0	(64,003)	(12,549)		(12,549)	31,872	0	29,669	0	0	3	CR (Credit Risk)
Credit Default Swap - 86436CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	3,000,000	Credit Event / 5.86	0	0	(178,242)	(37,388)		(37,388)	174,088	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86461CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	5,000,000	Credit Event / 6.06	0	0	(307,208)	(64,493)		(64,493)	300,125	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 125832CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2018	12/20/2019	0	12,000,000	Credit Event / 1	0	(122,814)	(34,333)	(94,407)		(94,407)	21,511	0	6,896	0	0	2	CR (Credit Risk)
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										326,920	(363,539)	(1,323,099)	(530,453)	XXX	(530,453)	1,314,927	0	(42,427)	0	0	XXX	XXX
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/05/2038	0	4,150,000	5.07 / 5.01	0	0	32,140	295,797		295,797	218,984	209,954	0	0	90,875		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/01/2016	03/12/2027	0	1,395,825	3.52 / 1.96	(36,339)	0	20,094	(71,205)		(71,205)	(1,736)	70,961	5,067	0	19,984		FX (Foreign Exchange)

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Currency Swap - 110545PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BJ4 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/22/2023	0	64,410,000	3.785 / 1.92	0	0	1,115,729	(3,209,529)		(3,209,529)	(135,366)	3,286,050	0	0	662,031		FX (Foreign Exchange)
Currency Swap - 119750PR - Receive: Fixed USD Pay: Fixed GBP	G3122#AA6 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2027	0	12,050,100	3.65 / 2.69	0	0	110,400	421,778		421,778	225,743	712,350	0	0	178,388		FX (Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	217,862	4,123,566		4,123,566	537,962	989,375	0	0	424,667		FX (Foreign Exchange)
Currency Swap - 113543PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	10,857,280	3.93 / 2.02	0	0	198,708	(526,568)		(526,568)	(26,320)	553,571	0	0	115,056		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	42,035	44,589		44,589	90,933	249,721	0	0	59,885		FX (Foreign Exchange)
Currency Swap - 109635PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	28,700,000	3.96 / 2.1	0	0	487,487	(2,059,380)		(2,059,380)	(34,021)	1,490,590	0	0	305,951		FX (Foreign Exchange)
Currency Swap - 114038CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	51,816,960	2.4363 / -.7455	0	0	1,567,781	(1,564,991)		(1,564,991)	13,433	2,698,020	0	0	190,445		FX (Foreign Exchange)
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2020	0	889,334	3.93 / 3.73	95,251	0	6,804	169,902		169,902	27,687	43,923	(21,177)	0	5,882		FX (Foreign Exchange)
Currency Swap - 117908PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	15,262,757	3.8 / 1.76	0	0	295,402	(794,321)		(794,321)	(95,258)	786,325	0	0	222,702		FX (Foreign Exchange)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	69,917	1,121,438		1,121,438	640,444	480,994	0	0	396,220		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,243	138,168		138,168	(4,927)	30,452	0	0	8,926		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	269,341	3,710,531		3,710,531	316,531	3,394,000	0	0	942,901		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	7,213	234,885		234,885	(8,377)	51,768	0	0	15,174		FX (Foreign Exchange)
Currency Swap - 124133PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	04/18/2028	0	22,470,000	4.3155 / 2.77	0	0	0	329,017		329,017	(33,767)	362,783	0	0	342,592		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107386PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AF8 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	59,850	1,134,094		1,134,094	95,090	284,597	0	0	55,877		FX (Foreign Exchange)
Currency Swap - 110629PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,000,000	4.03 / 3.56	0	0	26,670	473,165		473,165	52,789	152,996	0	0	37,444		FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	4,166,393	5.755 / 6.6	(1,831)	0	(46,822)	(186,560)		(186,560)	60,940	373,113	0	0	43,993		FX (Foreign Exchange)
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	0	291,826		291,826	244,457	47,368	0	0	299,517		FX (Foreign Exchange)
Currency Swap - 104088PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.7832	0	0	66,574	682,313		682,313	(19,262)	91,754	0	0	32,894		FX (Foreign Exchange)
Currency Swap - 115085PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/12/2026	0	2,112,600	3.54 / 1.61	0	0	38,151	(158,653)		(158,653)	(12,734)	110,468	0	0	28,011		FX (Foreign Exchange)
Currency Swap - 114477PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	2,473,000	3.69 / 2.62	0	0	22,921	28,295		28,295	34,602	150,893	0	0	26,873		FX (Foreign Exchange)
Currency Swap - 107762PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	10/14/2019	0	244,871	6.53 / 7.1675	0	0	(1,486)	17,044		17,044	1,181	20,355	0	0	1,087		FX (Foreign Exchange)
Currency Swap - 115643PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	3,903,720	4.37 / 1.183	0	0	119,780	(404,787)		(404,787)	47,320	212,291	0	0	81,652		FX (Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	2,344,000	5.5575 / 5.26	0	0	28,880	487,095		487,095	45,735	114,171	0	0	28,150		FX (Foreign Exchange)
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	0	83,836		83,836	150,086	(66,250)	0	0	227,413		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	64,660,000	4.08 / 2.5546	0	0	981,744	85,282		85,282	502,606	3,979,657	0	0	945,698		FX (Foreign Exchange)
Currency Swap - 117961PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2017	08/17/2027	0	23,352,668	3.69 / 1.77	0	0	422,220	(1,315,061)		(1,315,061)	(169,562)	1,202,789	0	0	342,995		FX (Foreign Exchange)

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Currency Swap - 125242PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	10/18/2019	0	1,359,930	7.28 / 5.45	0	116	3,111	25		25	2,548	(2,515)	(124)	0	6,076		FX (Foreign Exchange)
Currency Swap - 118648PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	29,928,492	4.63 / 2.55	0	0	587,445	(1,224,510)		(1,224,510)	(106,047)	1,524,185	0	0	467,258		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating BPL3M +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2017	07/21/2027	0	14,781,000	4.08 / 2.5546	0	0	224,422	19,495		19,495	114,893	909,733	0	0	216,183		FX (Foreign Exchange)
Currency Swap - 107111PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	0	8,734,445	6.5225 / 5.7025	0	0	135,116	1,300,689		1,300,689	91,073	371,069	0	0	34,563		FX (Foreign Exchange)
Currency Swap - 113546PR - Receive: Fixed USD Pay: Fixed EUR	877409A81 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	7,238,190	3.93 / 2.02	0	0	132,472	(351,046)		(351,046)	(17,547)	369,047	0	0	76,704		FX (Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C89 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	67,132	1,138,829		1,138,829	119,349	312,598	0	0	76,187		FX (Foreign Exchange)
Currency Swap - 114036CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	10,961,280	2.4363 / -.7455	0	0	331,646	(331,056)		(331,056)	2,842	570,735	0	0	40,286		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	22,469	409,299		409,299	75,172	151,774	0	0	45,455		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	88,889	691,416		691,416	410,956	395,750	0	0	198,466		FX (Foreign Exchange)
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	0	464,992		464,992	867,593	(402,601)	0	0	936,813		FX (Foreign Exchange)
Currency Swap - 107115PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	8,150,000	6.19 / 4.42	0	0	78,087	(1,751,157)		(1,751,157)	167,927	112,384	0	0	38,843		FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	27,086,329	6.3435 / 5.44	0	0	418,748	3,762,106		3,762,106	53,365	1,141,467	0	0	256,272		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	0	211,361		211,361	(40,234)	251,595	0	0	132,220		FX (Foreign Exchange)

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Currency Swap - 114037CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	996,480	2.4363 / -.7455	0	0	30,150	(30,096)		(30,096)	258	51,885	0	0	3,662		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	10,979	78,537		78,537	117,429	(38,891)	0	0	222,186		FX (Foreign Exchange)
Currency Swap - 108563PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,871,621	3.34 / 1.39	0	0	166,144	(331,365)		(331,365)	(64,053)	449,073	0	0	111,205		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	23,233	213,829		213,829	158,302	151,774	0	0	65,693		FX (Foreign Exchange)
Currency Swap - 115642PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	10,376,380	4.37 / 1.183	0	0	318,385	(1,075,955)		(1,075,955)	125,780	564,285	0	0	217,038		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	114,097	329,602		329,602	422,595	633,200	0	0	232,004		FX (Foreign Exchange)
Currency Swap - 115126PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	7,058,000	3.3 / 1.32	0	0	132,565	(502,105)		(502,105)	(41,522)	369,065	0	0	79,144		FX (Foreign Exchange)
Currency Swap - 118647PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2017	09/30/2028	0	49,172,491	4.63 / 2.55	0	0	965,172	(2,011,869)		(2,011,869)	(174,235)	2,504,235	0	0	767,705		FX (Foreign Exchange)
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	1,809,390	6.53 / 7.1675	0	0	(10,983)	125,942		125,942	8,724	150,403	0	0	8,029		FX (Foreign Exchange)
Currency Swap - 114476PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AA0 - LondonMetric Property Plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/21/2023	0	28,006,000	3.69 / 2.62	0	0	259,576	320,428		320,428	391,858	1,708,815	0	0	304,324		FX (Foreign Exchange)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	185,828	(2,662,140)		(2,662,140)	(1,141,582)	3,361,573	0	0	762,187		FX (Foreign Exchange)
Currency Swap - 115127PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/11/2024	0	3,000,000	3.3 / 1.32	0	0	56,347	(213,419)		(213,419)	(17,649)	156,871	0	0	33,640		FX (Foreign Exchange)
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	0	219,558		219,558	393,061	(173,503)	0	0	595,575		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(95,447)	2,924,930		2,924,930	(339,103)	1,370,177	0	0	268,180		FX (Foreign Exchange)
Currency Swap - 107112PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	0	29,690,224	6.5225 / 5.7025	0	0	459,288	4,421,318		4,421,318	309,575	1,261,342	0	0	117,487		FX (Foreign Exchange)
Currency Swap - 106694PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	7,589,000	4.36 / 4.14	0	0	68,396	1,382,490		1,382,490	85,998	377,756	0	0	64,534		FX (Foreign Exchange)
Currency Swap - 106695PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	11,700,000	4.36 / 4.14	0	0	105,447	2,131,392		2,131,392	132,583	582,388	0	0	99,493		FX (Foreign Exchange)
Currency Swap - 113545PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2016	06/28/2023	0	3,952,650	3.93 / 2.02	0	0	72,341	(191,700)		(191,700)	(9,582)	201,530	0	0	41,887		FX (Foreign Exchange)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	0	94,208		94,208	78,346	15,862	0	0	48,123		FX (Foreign Exchange)
Currency Swap - 125187PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2018	01/03/2026	0	3,024,095	4.75 / 4.39	0	0	0	16,100		16,100	(104,129)	120,229	0	0	40,028		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	34,485	(494,031)		(494,031)	(211,851)	623,830	0	0	141,444		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 2.6194	0	0	218,033	2,493,385		2,493,385	(37,920)	349,705	0	0	122,967		FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	12,783,251	5.755 / 6.6	0	0	(143,657)	(572,401)		(572,401)	186,975	1,144,779	0	0	134,978		FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	2,222,222	7.84 / 13.65	0	0	(22,587)	53,810		53,810	35,333	18,477	0	0	21,990		FX (Foreign Exchange)
Currency Swap - 104087PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.7832	0	0	77,085	790,047		790,047	(22,304)	106,242	0	0	38,088		FX (Foreign Exchange)
Currency Swap - 114017CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	7,473,600	2.4363 / -.7455	0	0	226,122	(225,720)		(225,720)	1,937	389,138	0	0	27,468		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	88,889	691,416		691,416	410,956	395,750	0	0	198,466		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	972	31,592		31,592	(1,129)	6,956	0	0	2,039		FX (Foreign Exchange)
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/05/2004	10/14/2019	0	482,503	6.53 / 7.1675	0	0	(2,929)	33,584		33,584	2,326	40,107	0	0	2,141		FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2008	06/16/2023	0	1,893,815	5.755 / 6.6	0	0	(21,283)	(84,800)		(84,800)	27,700	169,597	0	0	19,997		FX (Foreign Exchange)
Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	75,895	248,322		248,322	215,908	463,677	0	0	145,509		FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2018	11/30/2022	0	1,955,556	7.84 / 13.65	0	0	(19,877)	47,353		47,353	31,093	16,260	0	0	19,351		FX (Foreign Exchange)
Currency Swap - 113544PR - Receive: Fixed USD Pay: Fixed EUR	877409A@1 - Taylor Wimpey plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2016	06/28/2023	0	5,000,000	3.93 / 2.02	0	0	91,509	(242,496)		(242,496)	(12,121)	254,931	0	0	52,985		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	19,168	138,149		138,149	59,842	78,306	0	0	56,446		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	112,122	1,695,810		1,695,810	898,182	797,628	0	0	586,721		FX (Foreign Exchange)
Currency Swap - 125188PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2018	01/03/2026	0	14,136,485	4.75 / 4.39	0	0	0	75,261		75,261	(486,762)	562,023	0	0	187,116		FX (Foreign Exchange)
Currency Swap - 125295PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	1,586	41,636		41,636	39,065	2,571	0	0	16,666		FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2018	11/30/2022	0	1,155,556	7.84 / 13.65	0	0	(11,745)	27,981		27,981	18,373	9,608	0	0	11,435		FX (Foreign Exchange)
Currency Swap - 117907PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2017	07/06/2027	0	29,364,173	3.8 / 1.76	0	0	568,328	(1,528,201)		(1,528,201)	(183,268)	1,512,819	0	0	428,459		FX (Foreign Exchange)
Currency Swap - 115125PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AK1 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2016	01/11/2024	0	11,992,000	3.3 / 1.32	0	0	225,236	(853,109)		(853,109)	(70,549)	627,065	0	0	134,471		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 110630PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,210,000	4.03 / 3.56	0	0	28,537	506,287		506,287	56,484	163,706	0	0	40,065		FX (Foreign Exchange)
Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	0	71,503		71,503	128,007	(56,504)	0	0	193,960		FX (Foreign Exchange)
Currency Swap - 124384PR - Receive: Fixed USD Pay: Fixed GBP	81725TH*4 - Sensient Tech Corp. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	11/01/2023	0	7,491,985	4.07 / 2.53	0	0	19,229	238,898		238,898	108,839	130,059	0	0	82,378		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q74508AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(13,330)	36,299		36,299	(35,813)	119,685	(1,442)	0	20,772		FX (Foreign Exchange)
Currency Swap - 109636PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AN3 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2015	07/17/2023	0	19,800,000	3.96 / 2.1	0	0	336,315	(1,420,757)		(1,420,757)	(23,471)	1,028,351	0	0	211,074		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,243	138,168		138,168	(4,927)	30,452	0	0	8,926		FX (Foreign Exchange)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	(14,663)	798,235		798,235	(365,392)	1,764,780	0	0	345,094		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	22,469	409,299		409,299	75,172	151,774	0	0	45,455		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	23,233	213,829		213,829	158,302	151,774	0	0	65,693		FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	3,942,397	6.3435 / 5.44	0	0	60,949	547,572		547,572	7,767	166,140	0	0	37,300		FX (Foreign Exchange)
Currency Swap - 110631PR - Receive: Fixed USD Pay: Fixed GBP	G1696#BK1 - Bunzl Finance PLC Sr. Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2015	03/24/2025	0	3,280,000	4.03 / 3.56	0	0	29,159	517,327		517,327	57,715	167,276	0	0	40,938		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	12/31/2028	0	1,785,040	4.3 / 1.04	0	0	55,747	(179,617)		(179,617)	25,960	97,073	0	0	28,224		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	103,450	338,477		338,477	294,295	632,019	0	0	198,337		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 114039CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	25,742,400	2.4363 / -.7455	0	0	778,866	(777,479)		(777,479)	6,674	1,340,363	0	0	94,612		FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	355,556	7.84 / 13.65	0	0	(3,614)	8,610		8,610	5,653	2,956	0	0	3,518		FX (Foreign Exchange)
Currency Swap - 119534PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	36,505,000	4.15 / 2.29	0	0	669,083	366,755		366,755	(236,074)	1,765,531	0	0	678,011		FX (Foreign Exchange)
Currency Swap - 124179PR - Receive: Fixed USD Pay: Fixed EUR	19770#AB0 - Columbia Holdings Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	08/28/2020	0	10,701,570	7.79 / 4.5	0	0	121,492	171,619		171,619	25,269	146,350	0	0	68,911		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	10,328	10,956		10,956	22,342	61,357	0	0	14,714		FX (Foreign Exchange)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	54,913	926,187		926,187	86,962	217,090	0	0	53,525		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	92,046	1,392,172		1,392,172	737,361	654,811	0	0	481,667		FX (Foreign Exchange)
Currency Swap - 112811PR - Receive: Fixed USD Pay: Fixed EUR	N7334#AL7 - Wereldhave NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	07/25/2022	0	1,277,059	3.98 / 2.55	213,123	0	22,267	165,828		165,828	32,323	53,825	(33,363)	0	12,060		FX (Foreign Exchange)
Currency Swap - 119229PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2017	09/26/2029	0	10,176,460	3.62 / 3.74	0	0	(7,084)	385,649		385,649	(176,531)	852,613	0	0	166,724		FX (Foreign Exchange)
Currency Swap - 113438PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	15,119,000	3.836 / 3.45	0	0	91,364	1,280,504		1,280,504	351,754	819,748	0	0	214,961		FX (Foreign Exchange)
Currency Swap - 125243PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	10/18/2019	0	2,523,078	7.28 / 5.45	0	214	5,772	46		46	4,728	(4,666)	(230)	0	11,272		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	13,599	97,285		97,285	145,461	(48,175)	0	0	275,225		FX (Foreign Exchange)
Currency Swap - 112812PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	10/07/2024	0	2,554,118	5.5575 / 5.26	354,315	0	31,468	530,758		530,758	88,368	124,405	(38,533)	0	30,673		FX (Foreign Exchange)
Currency Swap - 109599PR - Receive: Fixed USD Pay: Fixed CAD	C3298*AA0 - Ag Growth Intl Inc - Hansen Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2015	05/22/2025	0	5,424,837	4.44 / 4.44	0	0	11,587	518,602		518,602	(30,318)	437,874	0	0	68,579		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 126025PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	17,991,907	5.44 / 2.73	0	0	0	105,635		105,635	324,679	(219,044)	0	0	238,923		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	9,385	(134,452)		(134,452)	(57,656)	169,776	0	0	38,494		FX (Foreign Exchange)
Currency Swap - 115086PR - Receive: Fixed USD Pay: Fixed EUR	G4273*AL9 - Hammerson plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2016	01/12/2026	0	10,062,400	3.54 / 1.61	0	0	181,713	(755,669)		(755,669)	(60,654)	526,165	0	0	133,419		FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	88,889	7.84 / 13.65	0	0	(903)	2,152		2,152	1,413	739	0	0	880		FX (Foreign Exchange)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/07/2033	0	1,910,000	4.73 / 4.61	0	0	14,848	206,910		206,910	70,036	96,629	0	0	35,969		FX (Foreign Exchange)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	972	31,592		31,592	(1,129)	6,956	0	0	2,039		FX (Foreign Exchange)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	0	692,903		692,903	576,240	116,662	0	0	353,948		FX (Foreign Exchange)
Currency Swap - 104085PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	10,200,000	5.4825 / 2.7832	0	0	357,395	3,662,945		3,662,945	(103,408)	492,575	0	0	176,590		FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	177,778	7.84 / 13.65	0	0	(1,807)	4,305		4,305	2,827	1,478	0	0	1,759		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	96,660	(532,529)		(532,529)	(220,109)	1,184,486	0	0	235,025		FX (Foreign Exchange)
Currency Swap - 125241PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	10/18/2019	0	2,397,865	7.28 / 5.45	0	204	5,485	44		44	4,493	(4,435)	(218)	0	10,713		FX (Foreign Exchange)
Currency Swap - 125812PR - Receive: Fixed USD Pay: Fixed EUR	479142D@7 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/19/2025	0	34,026,948	3.97 / 1.4	0	0	29,150	136,725		136,725	230,747	(94,022)	0	0	449,096		FX (Foreign Exchange)
Currency Swap - 125294PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AB1 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2028	0	1,058,767	5.625 / 3.94	0	0	1,586	41,636		41,636	39,065	2,571	0	0	16,666		FX (Foreign Exchange)
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	0	170,492		170,492	223,692	(53,200)	0	0	221,258		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	189,526	858,174		858,174	96,845	490,025	0	0	129,394		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	4,243	138,168		138,168	(4,927)	30,452	0	0	8,926		FX (Foreign Exchange)
Currency Swap - 125240PR - Receive: Fixed USD Pay: Fixed GBP	70706PB*4 - Pengrowth Energy Corporation Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	10/18/2019	0	3,757,794	7.28 / 5.45	0	319	8,596	69		69	7,042	(6,950)	(342)	0	16,788		FX (Foreign Exchange)
Currency Swap - 114031CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -42.8 BPS EUR	00439YAA4 - ACCUNIA EUROPEAN CLO ACCUN_1A-CLO	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2016	07/15/2019	0	21,479,680	2.4363 / -.7455	0	0	649,892	(648,735)		(648,735)	5,569	1,118,410	0	0	78,945		FX (Foreign Exchange)
Currency Swap - 104086PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	17,200,000	5.4825 / 2.7832	0	0	602,666	6,176,730		6,176,730	(174,375)	830,616	0	0	297,779		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - Castle Bidco plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	78,749	123,763		123,763	185,745	457,162	0	0	110,140		FX (Foreign Exchange)
Currency Swap - 118151PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	33,667,001	4.03 / .941	0	0	1,015,379	(1,302,679)		(1,302,679)	360,920	1,729,860	0	0	496,563		FX (Foreign Exchange)
Currency Swap - 119533PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2017	10/18/2032	0	18,724,333	4.15 / 2.29	0	0	343,190	188,118		188,118	(121,088)	905,585	0	0	347,769		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	1,653	53,707		53,707	(1,919)	11,825	0	0	3,466		FX (Foreign Exchange)
Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	0	210,071		210,071	275,621	(65,550)	0	0	272,621		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	23,233	213,829		213,829	158,302	151,774	0	0	65,693		FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P40570\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	88,889	7.84 / 13.65	0	0	(903)	2,152		2,152	1,413	739	0	0	880		FX (Foreign Exchange)
Currency Swap - 112814PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AH5 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	12/18/2022	0	1,171,282	4.705 / 6.94	140,029	0	(13,365)	180,455		180,455	25,465	102,377	(20,216)	0	11,662		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 126026PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2018	01/20/2026	0	20,849,966	5.44 / 2.73	0	0	0	122,415		122,415	376,255	(253,840)	0	0	276,876		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	172,707	355,780		355,780	277,379	921,793	0	0	222,201		FX (Foreign Exchange)
Currency Swap - 107116PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AA8 - Franke Holding AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	29,950,000	6.19 / 4.42	0	0	286,958	(6,435,233)		(6,435,233)	617,108	412,994	0	0	142,743		FX (Foreign Exchange)
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	482,503	6.53 / 7.1675	0	0	(2,929)	33,584		33,584	2,326	40,107	0	0	2,141		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AA4 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.392 / 3.96	90,409	0	12,708	197,118		197,118	44,349	82,597	(6,497)	0	24,037		FX (Foreign Exchange)
Currency Swap - 125281PR - Receive: Fixed USD Pay: Fixed GBP	G4162#AC9 - Greensands FING PLC Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2018	11/29/2030	0	7,499,974	5.73 / 4.03	0	0	11,333	334,131		334,131	315,921	18,211	0	0	129,422		FX (Foreign Exchange)
Currency Swap - 115644PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +142 BPS EUR	L0175#AC6 - Alpha Trains Finance S.A. Debt in an Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2016	06/30/2036	0	20,563,010	4.37 / 1.183	0	0	630,947	(2,132,234)		(2,132,234)	249,260	1,118,251	0	0	430,106		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	7,075	101,099		101,099	23,533	39,343	(3,027)	0	13,104		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	972	31,592		31,592	(1,129)	6,956	0	0	2,039		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2027	0	12,083,996	4.03 / .941	0	0	364,447	(467,567)		(467,567)	129,544	620,893	0	0	178,230		FX (Foreign Exchange)
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	0	928,826		928,826	778,062	150,764	0	0	953,305		FX (Foreign Exchange)
Currency Swap - 107388PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	59,303	1,123,730		1,123,730	94,221	281,996	0	0	55,366		FX (Foreign Exchange)
Currency Swap - 107387PR - Receive: Fixed USD Pay: Fixed EUR	N53750AA7 - Messer Finance B.V. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	98,648	1,869,264		1,869,264	156,732	469,085	0	0	92,099		FX (Foreign Exchange)
Currency Swap - 113437PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	30,215	423,475		423,475	116,329	271,099	0	0	71,090		FX (Foreign Exchange)

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Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	78,852	1,329,952		1,329,952	124,873	311,729	0	0	76,859		FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	2,311,111	7.84 / 13.65	0	0	(23,491)	55,962		55,962	36,746	19,216	0	0	22,869		FX (Foreign Exchange)
Currency Swap - 108564PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AD7 - IMI Group Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2015	04/13/2025	0	8,311,385	3.34 / 1.39	0	0	155,652	(310,440)		(310,440)	(60,008)	420,714	0	0	104,182		FX (Foreign Exchange)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	0	1,082,374		1,082,374	830,495	251,878	0	0	472,255		FX (Foreign Exchange)
Currency Swap - 114472PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	23,838,557	3.809 / 2.72	0	0	224,176	300,607		300,607	391,040	1,454,534	0	0	285,279		FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P4057@\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	0	533,333	7.84 / 13.65	0	0	(5,421)	12,914		12,914	8,480	4,435	0	0	5,277		FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	28,123,153	5.755 / 6.6	(12,359)	0	(316,045)	(1,259,282)		(1,259,282)	411,344	2,518,515	0	0	296,952		FX (Foreign Exchange)
Currency Swap - 117934PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	16,287,390	4.01 / 2.77	0	0	186,111	383,391		383,391	298,906	993,333	0	0	239,446		FX (Foreign Exchange)
Currency Swap - 117909PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	25,105,924	3.8 / 1.76	0	0	485,912	(1,306,589)		(1,306,589)	(156,691)	1,293,437	0	0	366,326		FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	69488@\C7 - Prudential Chile II Spa	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	0	242,384,182	3.9882 / 6.2486	0	0	(5,810,572)	(19,783,204)		(19,783,204)	(10,893,424)	30,590,205	0	0	3,248,645		FX (Foreign Exchange)
Currency Swap - 114473PR - Receive: Fixed USD Pay: Fixed GBP	G5600#AB8 - LondonMetric Property Plc Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2016	09/23/2024	0	2,105,443	3.809 / 2.72	0	0	19,799	26,550		26,550	34,537	128,466	0	0	25,196		FX (Foreign Exchange)
Currency Swap - 118129PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +119 BPS EUR	G2616#AP6 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2017	09/13/2029	0	9,667,300	4.09 / .921	0	0	299,449	(406,338)		(406,338)	110,317	496,720	0	0	158,125		FX (Foreign Exchange)
Currency Swap - 117932PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Developments plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2017	08/23/2027	0	14,141,029	4.01 / 2.77	0	0	161,585	332,868		332,868	259,516	862,431	0	0	207,892		FX (Foreign Exchange)
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	0	321,936		321,936	269,680	52,256	0	0	330,420		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	1,411,331	6.3435 / 5.44	0	0	21,819	196,024		196,024	2,781	59,476	0	0	13,353		FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	7,698,171	6.3435 / 5.44	0	0	119,012	1,069,223		1,069,223	15,167	324,415	0	0	72,835		FX (Foreign Exchange)
Currency Swap - 117962PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AA8 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2017	08/17/2027	0	28,058,816	3.69 / 1.77	0	0	507,308	(1,580,079)		(1,580,079)	(203,733)	1,445,181	0	0	412,117		FX (Foreign Exchange)
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										920,900	853	16,553,335	9,600,654	XXX	9,600,654	3,793,197	113,539,315	(120,103)	0	31,268,323	XXX	XXX
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	0	47,792,421	2.7952 / Total Return	0	0	904,669	7,501,537		7,501,537	7,501,537	0	0	0	718,170		EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2018	02/11/2019	0	134,285	3.0011 / Total Return	0	0	1,891	0		0	0	0	0	0	226		EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2017	09/27/2019	0	80,306,156	2.523 / Total Return	0	0	1,528,828	(1,313,976)		(1,313,976)	(1,437,511)	0	0	0	345,234		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	0	49,410,965	2.9661 / Total Return	0	0	951,437	6,381,521		6,381,521	6,381,521	0	0	0	745,579		EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2018	09/27/2019	0	300,048	2.523 / Total Return	0	0	4,717	0		0	0	0	0	0	1,290		EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	09/27/2019	0	8,202,992	2.523 / Total Return	0	0	87,165	0		0	0	0	0	0	35,264		EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	12/26/2019	0	7,604,010	2.9416 / Total Return	0	0	183,833	0		0	0	0	0	0	37,764		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2018	01/12/2028	0	3,377,747	2.7952 / Total Return	0	0	23,080	0		0	0	0	0	0	50,757		EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	09/27/2019	0	3,925,404	2.523 / Total Return	0	0	53,572	0		0	0	0	0	0	16,875		EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/26/2019	0	137,687,010	2.9416 / Total Return	0	0	3,077,289	2,542,681		2,542,681	2,390,223	0	0	0	683,793		EL (Equity Risk Liability)
Total Return Swap - 121405CM - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2018	01/12/2028	0	2,078,676	2.7952 / Total Return	0	0	334,891	0		0	0	0	0	0	31,236		EL (Equity Risk Liability)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2018	07/03/2019	0	100,443,081	2.1781 / Total Return	0	0	543,087	19,656,160		19,656,160	19,656,160	0	0	0	357,972		EL (Equity Risk Liability)
Total Return Swap - 125159CM - Receive: Floating 3 Month Libor +57 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/31/2023	0	74,995,409	3.0966 / Total Return	0	0	399,957	2,116,801		2,116,801	2,116,801	0	0	0	824,381		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	02/09/2028	0	3,744,603	2.9661 / Total Return	0	0	258,312	0		0	0	0	0	0	56,504		EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2018	02/09/2028	0	67,146	2.9661 / Total Return	0	0	934	0		0	0	0	0	0	1,013		EL (Equity Risk Liability)
Total Return Swap - 123707CM - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	07/03/2019	0	2,148,616	2.1781 / Total Return	0	0	558,645	0		0	0	0	0	0	7,658		EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2018	12/26/2019	0	2,072,790	2.9416 / Total Return	0	0	25,819	0		0	0	0	0	0	10,294		EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/15/2019	0	96,780,915	2.7263 / Total Return	0	0	1,235,543	8,547,502		8,547,502	8,547,502	0	0	0	355,702		EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2018	12/26/2019	0	4,393,500	2.9416 / Total Return	0	0	81,140	0		0	0	0	0	0	21,819		EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/11/2019	0	98,816,755	3.0011 / Total Return	0	0	1,929,002	11,332,380		11,332,380	11,332,380	0	0	0	166,017		EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	02/11/2019	0	7,488,813	3.0011 / Total Return	0	0	522,752	0		0	0	0	0	0	12,582		EL (Equity Risk Liability)
0949999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	12,706,565	56,764,607	XXX	56,764,607	56,488,614	0	0	0	4,480,130	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										696,093,480	32,120,590	128,718,961	1,101,967,098	XXX	1,101,967,098	(173,042,858)	113,539,315	(18,218,525)	0	616,731,025	XXX	XXX
Credit Default Swap - 125232CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	0	650,000,000	1 / Credit Event	0	9,278,513	1,119,444	8,977,723		3,590,735	0	0	(300,790)	0	650,000,000	3	RC (Credit Replications)
Credit Default Swap - 110197CM Sell Protection, Receive Fixed	712219C81 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2015	09/20/2020	0	12,000,000	1 / Credit Event	12,117	0	121,667	4,066		154,212	0	0	(2,363)	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 125826CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2018	12/20/2023	0	1,500,000,000	1 / Credit Event	0	12,713,706	875,000	12,571,045		8,286,311	0	0	(142,661)	0	1,500,000,000	3	RC (Credit Replications)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 125238CM Sell Protection, Receive Fixed	12518*Q37 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2018	12/20/2023	0	118,000,000	1 / Credit Event	0	1,628,550	206,500	1,574,947		651,857	0	0	(53,603)	0	118,000,000	3	RC (Credit Replications)
Credit Default Swap - 125236CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/30/2018	12/20/2028	0	320,000,000	1 / Credit Event	0	(3,959,727)	551,111	(3,896,815)		(8,419,349)	0	0	62,912	0	320,000,000	3	RC (Credit Replications)
Credit Default Swap - 124712CM Sell Protection, Receive Fixed	12518*P79 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2018	12/20/2023	0	1,250,000,000	1 / Credit Event	0	22,495,669	3,368,056	21,372,298		6,905,259	0	0	(1,123,371)	0	1,250,000,000	3	RC (Credit Replications)
Credit Default Swap - 110187CM Sell Protection, Receive Fixed	718286E#0 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	32,332	0	121,667	11,016		137,328	0	0	(6,324)	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 110633CM Sell Protection, Receive Fixed	12574#FK8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2015	01/17/2047	0	50,000,000	5 / Credit Event	(1,895,262)	0	253,449	(1,714,567)		273,184	0	0	55,594	0	50,000,000	1	RC (Credit Replications)
Credit Default Swap - 110189CM Sell Protection, Receive Fixed	715638K@0 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(248,404)	0	121,667	(85,384)		122,995	0	0	48,661	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 110196CM Sell Protection, Receive Fixed	105756K#6 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	4,000,000	1 / Credit Event	(356,894)	0	40,556	(125,661)		(14,317)	0	0	70,215	0	4,000,000	3	RC (Credit Replications)
Credit Default Swap - 125852CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2018	12/20/2023	0	90,000,000	5 / Credit Event	0	3,015,000	250,000	2,985,133		1,800,275	0	0	(29,867)	0	90,000,000	6	RC (Credit Replications)
Credit Default Swap - 110195CM Sell Protection, Receive Fixed	698299P#5 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	16,000,000	1 / Credit Event	(308,630)	0	162,222	(102,879)		171,288	0	0	60,099	0	16,000,000	2	RC (Credit Replications)
Credit Default Swap - 124736CM Sell Protection, Receive Fixed	12518*C73 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2018	12/20/2028	0	250,000,000	1 / Credit Event	0	(1,626,843)	666,667	(1,587,339)		(6,577,616)	0	0	39,505	0	250,000,000	3	RC (Credit Replications)
Credit Default Swap - 124745CM Sell Protection, Receive Fixed	12518*P87 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2018	12/20/2023	0	35,000,000	1 / Credit Event	0	667,379	93,333	634,362		193,347	0	0	(33,016)	0	35,000,000	3	RC (Credit Replications)
Credit Default Swap - 110193CM Sell Protection, Receive Fixed	831594C#1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(71,790)	0	121,667	(24,559)		119,225	0	0	14,050	0	12,000,000	2	RC (Credit Replications)
Credit Default Swap - 110188CM Sell Protection, Receive Fixed	168863E#1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	9,187	0	121,667	3,126		145,405	0	0	(1,797)	0	12,000,000	1	RC (Credit Replications)
Credit Default Swap - 110190CM Sell Protection, Receive Fixed	70687WE87 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2015	09/20/2020	0	12,000,000	1 / Credit Event	(245,213)	0	121,667	(84,280)		123,065	0	0	48,035	0	12,000,000	1	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 125228CM Sell Protection, Receive Fixed	12518*Q45 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	12/20/2023	0	200,000,000	5 / Credit Event	0	9,640,000	1,722,222	9,355,044		4,000,612	0	0	(284,956)	0	200,000,000	6	RC (Credit Replications)
Credit Default Swap - 125237CM Sell Protection, Receive Fixed	12518*Q29 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2018	12/20/2023	0	100,000,000	5 / Credit Event	0	4,835,000	875,000	4,689,797		2,000,306	0	0	(145,203)	0	100,000,000	6	RC (Credit Replications)
Credit Default Swap - 125342CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2018	12/20/2028	0	270,000,000	1 / Credit Event	0	(2,405,441)	420,000	(2,370,716)		(7,103,826)	0	0	34,725	0	270,000,000	3	RC (Credit Replications)
Credit Default Swap - 110194CM Sell Protection, Receive Fixed	195325M*3 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2015	09/20/2020	0	8,000,000	1 / Credit Event	(313,946)	0	81,111	(103,975)		21,640	0	0	61,052	0	8,000,000	2	RC (Credit Replications)
0989999999. Subtotal - Swaps - Replication - Credit Default										(3,386,503)	56,281,806	11,414,671	52,082,383	XXX	6,581,935	0	0	(1,629,104)	0	4,933,000,000	XXX	XXX
1029999999. Subtotal - Swaps - Replication										(3,386,503)	56,281,806	11,414,671	52,082,383	XXX	6,581,935	0	0	(1,629,104)	0	4,933,000,000	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										694,845,660	277,140,043	118,100,874	1,362,427,898	XXX	1,265,562,732	(165,067,531)	0	(18,055,996)	0	647,819,661	XXX	XXX
1169999999. Total Swaps - Credit Default										(3,059,583)	55,918,267	10,091,572	51,551,929	XXX	6,051,481	1,314,927	0	(1,671,531)	0	4,933,000,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										(39,881,415)	(20,021,425)	97,868,279	491,583,296	XXX	320,362,675	3,793,197	505,749,125	16,649,939	21,866,428	145,931,077	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	12,706,565	56,764,607	XXX	56,764,607	56,488,614	0	0	0	4,480,130	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										651,904,662	313,036,886	238,767,289	1,962,327,730	XXX	1,648,741,495	(103,470,793)	505,749,125	(3,077,588)	21,866,428	5,731,230,868	XXX	XXX
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2021	0	11,968,255	1.40803	0	0	0	0		684,635	0	0	0	0	99,236		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2021	0	1,477,400	1.4774	0	0	0	0		153,264	0	0	0	0	11,081		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2022	0	1,351,080	1.5012	0	0	0	0		139,884	0	0	0	0	12,638		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/29/2019	0	1,579,248	1.43568	0	0	0	0		171,335	0	0	0	0	3,905		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2021	0	2,267,800	1.334	0	0	0	0		19,713	0	0	0	0	18,804		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2020	0	11,979,886	1.39301	0	0	0	0		700,156	0	0	0	0	79,240		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2022	0	2,161,664	1.35104	0	0	0	0		24,127	0	0	0	0	20,930		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2023	0	2,174,480	1.35905	0	0	0	0		26,187	0	0	0	0	22,414		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/29/2019	0	11,767,466	1.36831	0	0	0	0		764,071	0	0	0	0	29,101		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2021	0	2,275,110	1.3383	0	0	0	0		21,197	0	0	0	0	19,703		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2021	0	11,902,295	1.40027	0	0	0	0		684,622	0	0	0	0	89,267		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/30/2022	0	1,359,090	1.5101	0	0	0	0		140,149	0	0	0	0	13,586		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/28/2019	0	11,942,229	1.37267	0	0	0	0		758,222	0	0	0	0	41,880		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2019	0	11,841,684	1.37694	0	0	0	0		733,735	0	0	0	0	51,276		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	09/29/2023	0	13,127,480	1.4269	0	0	0	0		649,627	0	0	0	0	142,972		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2019	0	11,875,525	1.380875	0	0	0	0		718,285	0	0	0	0	59,378		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/30/2022	0	2,166,560	1.3541	0	0	0	0		23,790	0	0	0	0	21,658		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2019	0	1,591,260	1.4466	0	0	0	0		168,914	0	0	0	0	6,890		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2020	0	2,228,904	1.31112	0	0	0	0		11,936	0	0	0	0	13,649		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/28/2019	0	2,191,776	1.28928	0	0	0	0		8,317	0	0	0	0	7,686		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2019	0	2,210,799	1.30047	0	0	0	0		8,989	0	0	0	0	11,054		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2021	0	2,252,840	1.3252	0	0	0	0		16,602	0	0	0	0	16,896		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/30/2022	0	11,978,736	1.42604	0	0	0	0		670,519	0	0	0	0	119,747		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2020	0	1,467,180	1.46718	0	0	0	0		152,205	0	0	0	0	9,704		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2020	0	11,769,525	1.38465	0	0	0	0		698,412	0	0	0	0	65,794		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/28/2019	0	1,584,990	1.4409	0	0	0	0		169,903	0	0	0	0	5,558		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/31/2020	0	2,244,731	1.32043	0	0	0	0		14,570	0	0	0	0	15,873		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2022	0	2,148,384	1.34274	0	0	0	0		21,683	0	0	0	0	19,365		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2021	0	12,075,690	1.40415	0	0	0	0		692,553	0	0	0	0	95,467		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2020	0	11,942,132	1.38862	0	0	0	0		700,552	0	0	0	0	73,130		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2021	0	1,482,200	1.4822	0	0	0	0		153,671	0	0	0	0	11,718		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/31/2020	0	2,220,778	1.30634	0	0	0	0		10,995	0	0	0	0	12,415		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	03/29/2019	0	2,182,120	1.2836	0	0	0	0		8,005	0	0	0	0	5,396		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2020	0	1,456,900	1.4569	0	0	0	0		152,007	0	0	0	0	8,144		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2021	0	11,858,364	1.41171	0	0	0	0		675,528	0	0	0	0	102,696		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2022	0	1,346,940	1.4966	0	0	0	0		139,597	0	0	0	0	12,141		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/30/2022	0	12,058,780	1.41868	0	0	0	0		679,789	0	0	0	0	112,800		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/29/2023	0	2,187,520	1.3672	0	0	0	0		28,361	0	0	0	0	23,824		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/30/2020	0	1,462,030	1.46203	0	0	0	0		151,970	0	0	0	0	8,953		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2018	06/30/2023	0	13,336,200	1.434	0	0	0	0		746,314	0	0	0	0	141,452		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2022	0	2,155,200	1.347	0	0	0	0		23,096	0	0	0	0	20,160		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2021	0	2,260,762	1.32986	0	0	0	0		18,549	0	0	0	0	17,873		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2022	0	1,355,130	1.5057	0	0	0	0		140,042	0	0	0	0	13,121		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2020	0	11,874,415	1.39699	0	0	0	0		690,116	0	0	0	0	83,965		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	06/30/2023	0	2,181,440	1.3634	0	0	0	0		27,689	0	0	0	0	23,138		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2021	0	1,342,620	1.4918	0	0	0	0		139,099	0	0	0	0	11,627		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	03/31/2023	0	13,936,160	1.5148	0	0	0	0		1,436,205	0	0	0	0	143,651		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2019	0	1,451,920	1.45192	0	0	0	0		152,648	0	0	0	0	7,260		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: United States Dollar	912810SD1 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2018	03/29/2019	0	100,000,000	0 / 0	0	0	0	0		6,751,330	0	0	0	0	247,297		AN (Anticipatory)
Long: United States Dollar - Short: United States Dollar	912810SD1 - US 30 YEAR TREASURY BOND	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	03/29/2019	0	500,000,000	0 / 0	0	0	0	0		19,403,113	0	0	0	0	1,236,486		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/31/2022	0	11,888,520	1.4153	0	0	0	0		674,597	0	0	0	0	107,162		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/30/2022	0	11,946,984	1.42226	0	0	0	0		670,227	0	0	0	0	115,676		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/29/2023	0	14,811,120	1.3714	0	0	0	0		199,340	0	0	0	0	165,504		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2020	0	2,237,472	1.31616	0	0	0	0		13,709	0	0	0	0	14,799		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2020	0	1,472,300	1.4723	0	0	0	0		152,624	0	0	0	0	10,411		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	09/30/2019	0	2,201,670	1.2951	0	0	0	0		8,748	0	0	0	0	9,534		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/30/2021	0	1,486,900	1.4869	0	0	0	0		154,003	0	0	0	0	12,329		100% \ 100%
1219999999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	43,149,526	0	0	0	0	3,877,415	XXX	XXX
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	2,274,655	1.27162	0	0	0	(13,225)		(13,225)	0	(13,225)	0	0	5,717		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	2,513,655	1.303	0	0	0	56,204		56,204	0	56,204	0	0	1,724		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	02/28/2019	0	9,552,675	1.2852	0	0	0	60,419		60,419	0	60,419	0	0	19,499		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	1,816,990	1.29785	0	0	0	30,802		30,802	0	30,802	0	0	2,942		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	01/29/2019	0	2,469,660	1.1451	0	0	0	(1,116)		(1,116)	0	(1,116)	0	0	3,448		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	1,231,769	1.28315	0	0	0	5,602		5,602	0	5,602	0	0	2,594		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2018	03/20/2019	0	9,965,479	1.2726	0	0	0	(44,311)		(44,311)	0	(44,311)	0	0	23,394		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	798,982	1.27162	0	0	0	(4,645)		(4,645)	0	(4,645)	0	0	2,008		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	233,409	1.303	0	0	0	5,219		5,219	0	5,219	0	0	160		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	582,066	1.1603	0	0	0	8,411		8,411	0	8,411	0	0	399		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2018	01/10/2019	0	5,908,605	1.15855	0	0	0	75,135		75,135	0	75,135	0	0	4,844		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2018	03/15/2019	0	846,318	1.1444	0	0	0	(4,139)		(4,139)	0	(4,139)	0	0	1,925		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2018	04/01/2019	0	114,140	1.27162	0	0	0	(664)		(664)	0	(664)	0	0	287		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2018	03/15/2019	0	1,589,626	1.1444	0	0	0	(7,774)		(7,774)	0	(7,774)	0	0	3,616		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2018	03/20/2019	0	1,167,072	1.2691	0	0	0	(8,403)		(8,403)	0	(8,403)	0	0	2,740		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2018	03/15/2019	0	304,725	1.2722	0	0	0	(1,376)		(1,376)	0	(1,376)	0	0	693		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2018	03/04/2019	0	1,066,307	1.28315	0	0	0	4,849		4,849	0	4,849	0	0	2,246		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2018	01/10/2019	0	33,018,675	1.15855	0	0	0	419,869		419,869	0	419,869	0	0	27,068		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/19/2018	03/20/2019	0	5,202,373	1.2726	0	0	0	(23,132)		(23,132)	0	(23,132)	0	0	12,213		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2018	01/07/2019	0	152,387	1.303	0	0	0	3,407		3,407	0	3,407	0	0	105		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/06/2018	03/08/2019	0	7,623,061	1.28485	0	0	0	43,162		43,162	0	43,162	0	0	16,534		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/25/2018	01/29/2019	0	4,145,501	1.1451	0	0	0	(1,874)		(1,874)	0	(1,874)	0	0	5,787		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/04/2018	01/10/2019	0	3,823,215	1.15855	0	0	0	48,616		48,616	0	48,616	0	0	3,134		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2018	02/28/2019	0	59,392	753665	0	0	0	1,611		1,611	0	1,611	0	0	121		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2018	03/20/2019	0	7,115,374	1.2691	0	0	0	(51,230)		(51,230)	0	(51,230)	0	0	16,703		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/21/2018	02/28/2019	0	134,058	753665	0	0	0	3,636		3,636	0	3,636	0	0	274		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2018	01/25/2019	0	5,495,962	1.30618	0	0	0	131,058		131,058	0	131,058	0	0	7,124		FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/22/2016	03/15/2019	0	149,282,091	1.0507 / 2.716	0	0	0	0		7,445,573	0	0	0	0	339,587		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2018	03/04/2019	0	661,967	1.28315	0	0	0	3,010		3,010	0	3,010	0	0	1,394		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	4,802,045	1.29785	0	0	0	81,406		81,406	0	81,406	0	0	7,774		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	16,482,695	1.29785	0	0	0	279,419		279,419	0	279,419	0	0	26,685		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	24,677,115	1.15855	0	0	0	313,797		313,797	0	313,797	0	0	20,230		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	3,033,461	1.28315	0	0	0	13,795		13,795	0	13,795	0	0	6,389		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2018	02/22/2019	0	11,824,763	1.287	0	0	0	94,622		94,622	0	94,622	0	0	22,317		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	695,130	1.15855	0	0	0	8,839		8,839	0	8,839	0	0	570		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	810,985	1.15855	0	0	0	10,313		10,313	0	10,313	0	0	665		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	03/20/2019	0	7,654,988	1.2691	0	0	0	(55,115)		(55,115)	0	(55,115)	0	0	17,970		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	2,083,584	1.27162	0	0	0	(12,114)		(12,114)	0	(12,114)	0	0	5,237		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	573,994	1.303	0	0	0	12,834		12,834	0	12,834	0	0	394		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	01/25/2019	0	9,819,658	1.28605	0	0	0	84,390		84,390	0	84,390	0	0	12,728		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	03/15/2019	0	502,797	1.2722	0	0	0	(2,271)		(2,271)	0	(2,271)	0	0	1,144		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	1,932,791	1.303	0	0	0	43,216		43,216	0	43,216	0	0	1,326		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	347,565	1.15855	0	0	0	4,420		4,420	0	4,420	0	0	285		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	1,682,192	1.28315	0	0	0	7,650		7,650	0	7,650	0	0	3,543		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	6,863,666	1.303	0	0	0	153,468		153,468	0	153,468	0	0	4,708		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	02/28/2019	0	89,372	.753665	0	0	0	2,424		2,424	0	2,424	0	0	182		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	02/15/2019	0	9,867,569	1.30935	0	0	0	248,812		248,812	0	248,812	0	0	17,350		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	03/20/2019	0	5,516,778	1.2691	0	0	0	(39,720)		(39,720)	0	(39,720)	0	0	12,951		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	03/15/2019	0	397,991	1.1444	0	0	0	(1,946)		(1,946)	0	(1,946)	0	0	905		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	01/24/2019	0	963,281	1.30385	0	0	0	21,341		21,341	0	21,341	0	0	1,223		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	02/21/2019	0	2,055,788	1.29065	0	0	0	22,296		22,296	0	22,296	0	0	3,843		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	01/25/2019	0	40,463,763	1.28605	0	0	0	347,744		347,744	0	347,744	0	0	52,449		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	34,988,210	1.15855	0	0	0	444,914		444,914	0	444,914	0	0	28,683		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	01/25/2019	0	8,793,539	1.30618	0	0	0	209,692		209,692	0	209,692	0	0	11,398		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	456,561	1.27162	0	0	0	(2,654)		(2,654)	0	(2,654)	0	0	1,148		FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	0	198,964,777	1.2629 / 2.6865	0	0	0	0		8,503,274	0	0	0	0	1,112,247		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	19,727,320	1.29785	0	0	0	334,423		334,423	0	334,423	0	0	31,937		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	02/28/2019	0	7,079,110	.753665	0	0	0	191,985		191,985	0	191,985	0	0	14,450		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	03/20/2019	0	5,019,664	1.2691	0	0	0	(36,141)		(36,141)	0	(36,141)	0	0	11,784		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	01/24/2019	0	1,060,010	1.30385	0	0	0	23,484		23,484	0	23,484	0	0	1,346		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	03/15/2019	0	647,990	1.2722	0	0	0	(2,927)		(2,927)	0	(2,927)	0	0	1,474		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	109,025	1.1466	0	0	0	(216)		(216)	0	(216)	0	0	230		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	02/28/2019	0	4,719,407	.753665	0	0	0	127,990		127,990	0	127,990	0	0	9,633		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	1,268,538	1.28315	0	0	0	5,769		5,769	0	5,769	0	0	2,672		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	1,158,550	1.15855	0	0	0	14,732		14,732	0	14,732	0	0	950		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	231,710	1.15855	0	0	0	2,946		2,946	0	2,946	0	0	190		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	02/28/2019	0	13,957,794	1.2852	0	0	0	88,280		88,280	0	88,280	0	0	28,491		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	03/15/2019	0	656,686	1.1444	0	0	0	(3,212)		(3,212)	0	(3,212)	0	0	1,494		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	100,562,140	1.15855	0	0	0	1,278,760		1,278,760	0	1,278,760	0	0	82,439		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	59,181,960	1.29785	0	0	0	1,003,268		1,003,268	0	1,003,268	0	0	95,812		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	17,494,105	1.15855	0	0	0	222,457		222,457	0	222,457	0	0	14,341		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	363,521	1.303	0	0	0	8,128		8,128	0	8,128	0	0	249		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	2,076,560	1.29785	0	0	0	35,202		35,202	0	35,202	0	0	3,362		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	02/15/2019	0	16,461,763	1.30935	0	0	0	415,085		415,085	0	415,085	0	0	28,944		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	1,621,970	1.15855	0	0	0	20,625		20,625	0	20,625	0	0	1,330		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	1,364,793	1.27162	0	0	0	(7,935)		(7,935)	0	(7,935)	0	0	3,430		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	158,452	1.303	0	0	0	3,543		3,543	0	3,543	0	0	109		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	03/20/2019	0	1,029,031	1.2691	0	0	0	(7,409)		(7,409)	0	(7,409)	0	0	2,416		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	14,694,125	1.303	0	0	0	328,553		328,553	0	328,553	0	0	10,078		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	02/21/2019	0	5,149,450	1.29065	0	0	0	55,848		55,848	0	55,848	0	0	9,626		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	02/28/2019	0	3,136,251	753665	0	0	0	85,055		85,055	0	85,055	0	0	6,402		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	798,982	1.27162	0	0	0	(4,645)		(4,645)	0	(4,645)	0	0	2,008		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	654,147	1.1466	0	0	0	(1,299)		(1,299)	0	(1,299)	0	0	1,378		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	02/28/2019	0	96,678	753665	0	0	0	2,622		2,622	0	2,622	0	0	197		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	3,184,517	1.27162	0	0	0	(18,515)		(18,515)	0	(18,515)	0	0	8,004		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	01/25/2019	0	30,813,410	1.28605	0	0	0	264,810		264,810	0	264,810	0	0	39,940		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	02/21/2019	0	2,055,788	1.29065	0	0	0	22,296		22,296	0	22,296	0	0	3,843		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	1,090,246	1.1466	0	0	0	(2,164)		(2,164)	0	(2,164)	0	0	2,296		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	1,429,726	1.28315	0	0	0	6,502		6,502	0	6,502	0	0	3,011		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	02/28/2019	0	1,953,194	.754347	0	0	0	54,681		54,681	0	54,681	0	0	3,987		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	579,275	1.15855	0	0	0	7,366		7,366	0	7,366	0	0	475		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	4,750,055	1.15855	0	0	0	60,402		60,402	0	60,402	0	0	3,894		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	5,516,847	1.28315	0	0	0	25,089		25,089	0	25,089	0	0	11,619		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	5,329,330	1.15855	0	0	0	67,768		67,768	0	67,768	0	0	4,369		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	231,710	1.15855	0	0	0	2,946		2,946	0	2,946	0	0	190		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	656,373	1.1603	0	0	0	9,485		9,485	0	9,485	0	0	450		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	42,050,340	1.29785	0	0	0	712,849		712,849	0	712,849	0	0	68,077		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	9,936,063	1.28315	0	0	0	45,187		45,187	0	45,187	0	0	20,926		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	4,634,200	1.15855	0	0	0	58,929		58,929	0	58,929	0	0	3,799		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	4,518,345	1.15855	0	0	0	57,456		57,456	0	57,456	0	0	3,704		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	5,321,185	1.29785	0	0	0	90,206		90,206	0	90,206	0	0	8,615		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	1,853,680	1.15855	0	0	0	23,572		23,572	0	23,572	0	0	1,520		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	02/28/2019	0	5,105,176	.753665	0	0	0	138,452		138,452	0	138,452	0	0	10,421		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	01/29/2019	0	7,310,401	1.1451	0	0	0	(3,304)		(3,304)	0	(3,304)	0	0	10,206		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	70,439,840	1.15855	0	0	0	895,721		895,721	0	895,721	0	0	57,745		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	42,982,205	1.15855	0	0	0	546,567		546,567	0	546,567	0	0	35,236		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	327,074	1.1466	0	0	0	(649)		(649)	0	(649)	0	0	689		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	01/24/2019	0	17,274,805	1.30385	0	0	0	382,712		382,712	0	382,712	0	0	21,939		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	1,274,405	1.15855	0	0	0	16,205		16,205	0	16,205	0	0	1,045		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	03/15/2019	0	1,217,110	1.2722	0	0	0	(5,497)		(5,497)	0	(5,497)	0	0	2,769		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	4,605,558	1.27162	0	0	0	(26,777)		(26,777)	0	(26,777)	0	0	11,576		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	02/21/2019	0	4,660,452	1.29065	0	0	0	50,545		50,545	0	50,545	0	0	8,712		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	01/25/2019	0	5,417,742	1.28605	0	0	0	46,560		46,560	0	46,560	0	0	7,022		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	03/04/2019	0	6,977,573	1.1466	0	0	0	(13,851)		(13,851)	0	(13,851)	0	0	14,695		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	908,495	1.29785	0	0	0	15,401		15,401	0	15,401	0	0	1,471		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	03/19/2019	0	3,278,771	1.1454	0	0	0	(14,352)		(14,352)	0	(14,352)	0	0	7,650		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	01/07/2019	0	166,721	1.303	0	0	0	3,728		3,728	0	3,728	0	0	114		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	7,397,745	1.29785	0	0	0	125,409		125,409	0	125,409	0	0	11,977		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	01/24/2019	0	2,878,590	1.30385	0	0	0	63,773		63,773	0	63,773	0	0	3,656		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	01/10/2019	0	20,622,190	1.15855	0	0	0	262,234		262,234	0	262,234	0	0	16,906		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	228,280	1.27162	0	0	0	(1,327)		(1,327)	0	(1,327)	0	0	574		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	02/08/2019	0	2,465,915	1.29785	0	0	0	41,803		41,803	0	41,803	0	0	3,992		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2018	03/20/2019	0	2,338,540	1.1527	0	0	0	4,340		4,340	0	4,340	0	0	5,490		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	04/01/2019	0	114,140	1.27162	0	0	0	(664)		(664)	0	(664)	0	0	287		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2018	03/04/2019	0	109,025	1.1466	0	0	0	(216)		(216)	0	(216)	0	0	230		FX (Foreign Exchange)
1229999999. Subtotal - Forwards - Hedging Other										0	0	0	11,231,343	XXX	27,180,190	0	11,231,343	0	0	2,672,511	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	11,231,343	XXX	70,329,716	0	11,231,343	0	0	6,549,926	XXX	XXX
1399999999. Subtotal - Hedging Effective										(40,802,315)	224,634,490	98,633,657	808,278,249	XXX	583,341,988	69,572,065	392,209,811	16,770,041	21,866,428	185,377,258	XXX	XXX
1409999999. Subtotal - Hedging Other										698,948,313	47,013,402	128,719,553	1,146,571,243	XXX	1,162,520,090	(174,720,914)	124,723,636	(18,218,525)	0	619,403,536	XXX	XXX
1419999999. Subtotal - Replication										(3,386,503)	56,281,806	11,414,671	52,082,383	XXX	6,581,935	0	0	(1,629,104)	0	4,933,000,000	XXX	XXX
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals										654,759,495	327,929,698	238,767,881	2,006,931,875	XXX	1,752,444,013	(105,148,849)	516,933,446	(3,077,588)	21,866,428	5,737,780,794	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $62.239 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $0.53 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $70.001 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $20.832 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.28 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.04 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $6.582 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately 0.1 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($163.5B) as of 12/31/2017

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	12/17/2018	Expiration-Purchased Option	1,756	4,700,000	2675.8099999999 99	205,390	0	0	0	0		(44,498)	0	0	(205,390)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2017	01/16/2018	01/18/2018	Option Closing Sale	88	200,000	2267.8899999999 99	11,300	0	44,846	0	0		(24,429)	0	0	33,546	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2017	03/15/2018	03/19/2018	Option Closing Sale	52	125,000	2385.2600000000 02	6,850	0	18,974	0	0		(8,721)	0	0	12,124	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2017	03/15/2018	03/19/2018	Option Closing Sale	3,522	8,400,003	2385.2600000000 02	343,980	0	1,275,077	0	0		(702,384)	0	0	931,096	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2017	06/05/2018	06/05/2018	Option Closing Sale	1,888	4,600,000	2436.0999999999 99	201,480	0	590,460	0	0		(308,118)	0	0	388,980	0	0	EL (Equity Risk Liability)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	01/23/2018	Sale or Pairoff Sale	3,033	3,033	25.55	77,493	0	77,493	0	0		3,488	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	12/17/2018	Expiration-Purchased Option	4,896	13,100,471	2675.8099999999 99	610,799	0	0	0	0		(85,721)	0	0	(610,799)	0	0	EL (Equity Risk Liability)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II None	07/31/2014	08/15/2018	08/15/2018	Expiration-Purchased Option	0	0	1	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2017	02/15/2018	02/20/2018	Option Closing Sale	277	650,000	2349.25	34,255	0	105,679	0	0		(56,309)	0	0	71,424	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2017	10/15/2018	10/15/2018	Option Closing Sale	1,525	3,900,000	2557.6399999999 99	175,500	0	294,523	0	0		(140,570)	0	0	119,023	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/17/2018	09/17/2018	Option Closing Sale	1,960	4,900,000	2500.23	220,010	0	761,527	0	0		(258,322)	0	0	541,517	0	0	EL (Equity Risk Liability)
Carco PRP Limited Warrants	Bond Portfolio Hedge	D1	Equity/Index	Carco PRP Limited None	07/29/2015	07/29/2115	08/28/2018	Option Closing Sale	119,857	119,857	205046	24,576	0	137,440	0	0		(95,327)	(1,572)	0	112,863	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2017	03/05/2018	03/07/2018	Option Closing Sale	3,357	8,000,000	2383.1199999999 99	367,400	0	1,134,043	0	0		(631,189)	0	0	766,643	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2017	02/15/2018	02/20/2018	Option Closing Sale	2,341	5,500,000	2349.25	235,950	0	894,211	0	0		(530,359)	0	0	658,261	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/05/2018	11/05/2018	Option Closing Sale	1,005	2,600,000	2587.8400000000 01	121,420	0	151,177	0	0		(70,165)	0	0	29,757	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2017	03/15/2018	03/19/2018	Option Closing Sale	2,683	6,400,000	2385.2600000000 02	286,080	0	971,487	0	0		(511,149)	0	0	685,407	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/15/2018	05/17/2018	Option Closing Sale	1,665	4,000,000	2402.3200000000 02	171,200	0	514,719	0	0		(319,962)	0	0	343,519	0	0	EL (Equity Risk Liability)
AMA SpA Warrant	Bond Portfolio Hedge	D1	Equity/Index	AMA SpA None	02/13/2015	12/31/2030	09/19/2018	Option Closing Sale	74,046	74,046	2.344467	173,598	0	321,192	0	0		(125,984)	(9,291)	0	147,594	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2017	02/15/2018	02/20/2018	Option Closing Sale	1,745	4,100,000	2349.25	161,130	0	666,594	0	0		(410,119)	0	0	505,464	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/16/2018	07/16/2018	Option Closing Sale	2,237	5,500,000	2459.1399999999 99	238,150	0	758,840	0	0		(344,785)	0	0	520,690	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	06/15/2018	06/15/2018	Option Closing Sale	2,590	6,300,000	2432.46	253,890	0	899,238	0	0		(459,894)	0	0	645,348	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2017	01/03/2018	01/05/2018	Option Closing Sale	4,119	9,300,000	2257.8299999999 99	438,960	0	1,875,092	0	0		(1,271,379)	0	0	1,436,132	0	0	EL (Equity Risk Liability)
Carco PRP Limited Warrants	Bond Portfolio Hedge	D1	Equity/Index	Carco PRP Limited None	07/29/2015	07/29/2115	08/28/2018	Option Closing Sale	57,857	57,857	205046	11,863	0	66,344	0	0		(46,016)	(759)	0	54,481	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/15/2018	05/17/2018	Option Closing Sale	2,498	6,000,000	2402.3200000000 02	235,500	0	772,079	0	0		(501,242)	0	0	536,579	0	0	EL (Equity Risk Liability)
Aseptia, Inc. Warrants for Series C Pref Stk	Bond Portfolio Hedge	D1	Equity/Index	Aseptia, Inc. None	12/17/2013	12/17/2018	12/17/2018	Expiration-Purchased Option	31,712	31,712	000032	1	0	0	0	0		0	0	0	(1)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	12/17/2018	Expiration-Purchased Option	93	250,000	2675.8099999999 99	13,650	0	0	0	0		358	0	0	(13,650)	0	0	EL (Equity Risk Liability)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	02/08/2018	Option Closing Sale	5,763	5,763	25.55	147,245	0	191,772	0	0		6,627	0	0	44,527	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	02/08/2018	Option Closing Sale	6,525	6,525	25.55	166,714	0	159,210	0	0		7,504	0	0	(7,504)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/16/2018	04/18/2018	Option Closing Sale	160	375,000	2349.01000000002	20,175	0	52,495	0	0		(33,656)	0	0	32,320	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2017	01/16/2018	01/18/2018	Option Closing Sale	2,690	6,100,000	2267.88999999999	270,230	0	1,367,806	0	0		(819,508)	0	0	1,097,576	0	0	EL (Equity Risk Liability)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	02/08/2018	Option Closing Sale	2,548	2,548	25.55	65,101	0	352,045	0	0		2,930	0	0	286,944	0	0	AN (Anticipatory)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	02/08/2018	Option Closing Sale	3,033	3,033	25.55	0	77,493	74,005	0	0		0	0	0	(3,488)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2017	08/15/2018	08/15/2018	Option Closing Sale	51	125,000	2464.61000000001	6,488	0	17,942	0	0		(6,911)	0	0	11,454	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	11/15/2018	11/15/2018	Option Closing Sale	68	175,000	2564.61999999999	10,028	0	11,299	0	0		(4,354)	0	0	1,271	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/16/2018	07/16/2018	Option Closing Sale	2,155	5,300,000	2459.13999999999	212,795	0	731,246	0	0		(348,943)	0	0	518,451	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2017	09/04/2018	09/04/2018	Option Closing Sale	1,465	3,600,000	2457.84999999999	173,160	0	642,809	0	0		(229,785)	0	0	469,649	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/17/2018	09/17/2018	Option Closing Sale	80	200,000	2500.23	10,720	0	31,083	0	0		(8,804)	0	0	20,363	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	11/15/2018	11/15/2018	Option Closing Sale	2,418	6,200,000	2564.61999999999	295,740	0	400,292	0	0		(213,770)	0	0	104,552	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	10/03/2018	10/03/2018	Option Closing Sale	1,460	3,700,000	2534.57999999999	170,385	0	570,683	0	0		(153,160)	0	0	400,298	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2017	05/03/2018	05/07/2018	Option Closing Sale	2,764	6,600,000	2388.13000000001	293,700	0	667,702	0	0		(548,999)	0	0	374,002	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	03/20/2018	Option Closing Sale	822	2,199,516	2675.80999999999	102,551	0	126,500	0	0		(14,392)	0	0	23,949	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2017	10/15/2018	10/15/2018	Option Closing Sale	98	250,000	2557.63999999999	12,900	0	18,880	0	0		(7,361)	0	0	5,980	0	0	EL (Equity Risk Liability)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II None	07/31/2014	08/15/2018	08/15/2018	Expiration-Purchased Option	1	1	1	1	0	0	0	0		0	0	0	(1)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2017	05/22/2018	05/22/2018	Option Closing Sale	61,436	150,000,000	2441.57000000002	6,545,000	0	17,725,906	0	0		(9,879,782)	0	0	11,180,906	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2017	08/15/2018	08/15/2018	Option Closing Sale	1,948	4,800,000	2464.61000000001	199,200	0	688,972	0	0		(315,305)	0	0	489,772	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2017	08/03/2018	08/03/2018	Option Closing Sale	1,011	2,500,000	2472.15999999999	110,875	0	372,336	0	0		(146,565)	0	0	261,461	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	06/15/2018	06/15/2018	Option Closing Sale	1,973	4,800,000	2432.46	211,200	0	685,134	0	0		(332,635)	0	0	473,934	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2017	02/05/2018	02/07/2018	Option Closing Sale	3,352	7,700,000	2297.42000000001	347,270	0	1,178,149	0	0		(916,717)	0	0	830,879	0	0	EL (Equity Risk Liability)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	02/08/2018	Option Closing Sale	11,331	11,331	25.55	289,507	0	276,476	0	0		13,031	0	0	(13,031)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2017	07/03/2018	07/03/2018	Option Closing Sale	1,688	4,100,000	2429.01000000002	193,110	0	479,727	0	0		(284,757)	0	0	286,617	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2017	01/16/2018	01/18/2018	Option Closing Sale	3,439	7,800,000	2267.88999999999	311,220	0	1,748,998	0	0		(1,082,215)	0	0	1,437,778	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/03/2018	04/05/2018	Option Closing Sale	3,095	7,300,000	2358.84000000001	332,150	0	791,047	0	0		(674,296)	0	0	458,897	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/17/2018	09/17/2018	Option Closing Sale	1,960	4,900,000	2500.23	204,330	0	761,527	0	0		(274,002)	0	0	557,197	0	0	EL (Equity Risk Liability)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/16/2018	04/18/2018	Option Closing Sale	2,767	6,500,000	2349.0100000002	261,300	0	909,913	0	0		(671,769)	0	0	648,613	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2017	08/15/2018	08/15/2018	Option Closing Sale	4,057	10,000,000	2464.6100000001	447,000	0	1,435,359	0	0		(624,884)	0	0	988,359	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2017	12/03/2018	12/03/2018	Option Closing Sale	1,288	3,400,000	2639.4400000001	166,940	0	194,421	0	0		(42,075)	0	0	27,481	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/15/2018	05/17/2018	Option Closing Sale	229	550,000	2402.3200000002	28,875	0	70,774	0	0		(38,660)	0	0	41,899	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/16/2018	07/16/2018	Option Closing Sale	346	850,000	2459.1399999999	43,520	0	117,275	0	0		(46,570)	0	0	73,755	0	0	EL (Equity Risk Liability)
Tidewater, Inc. New Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Tidewater, Inc. New None	12/15/2017	07/31/2042	02/08/2018	Option Closing Sale	1,529	1,529	25.55	39,066	0	37,308	0	0		1,758	0	0	(1,758)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	11/15/2018	11/15/2018	Option Closing Sale	1,599	4,100,000	2564.6199999999	180,400	0	264,709	0	0		(156,534)	0	0	84,309	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	06/15/2018	06/15/2018	Option Closing Sale	267	650,000	2432.46	35,035	0	92,779	0	0		(38,609)	0	0	57,744	0	0	EL (Equity Risk Liability)
AMA SpA Warrant	Bond Portfolio Hedge	D1	Equity/Index	AMA SpA None	02/13/2015	12/31/2030	09/19/2018	Option Closing Sale	71,340	71,340	2.344467	167,254	0	309,454	0	0		(121,380)	(8,951)	0	142,200	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2017	10/15/2018	10/15/2018	Option Closing Sale	1,134	2,900,000	2557.6399999999	121,220	0	219,005	0	0		(113,806)	0	0	97,785	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/16/2018	04/18/2018	Option Closing Sale	1,703	4,000,000	2349.0100000002	175,200	0	559,947	0	0		(398,996)	0	0	384,747	0	0	EL (Equity Risk Liability)
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												16,988,031	77,493	46,666,018	0	0	XXX	(25,460,145)	(20,573)	0	29,600,494	0	0	XXX
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/13/2018	02/13/2018	Expiration-Purchased Option	20,608	28,000,090	1358.7	4,872,000	0	0	0	0		4,871,136	0	0	(4,872,000)	0	0	EL (Equity Risk Liability)
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options												4,872,000	0	0	0	0	XXX	4,871,136	0	0	(4,872,000)	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Other												21,860,031	77,493	46,666,018	0	0	XXX	(20,589,009)	(20,573)	0	24,728,494	0	0	XXX
0219999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999999. Total Purchased Options - Call Options and Warrants												16,988,031	77,493	46,666,018	0	0	XXX	(25,460,145)	(20,573)	0	29,600,494	0	0	XXX
0379999999. Total Purchased Options - Put Options												4,872,000	0	0	0	0	XXX	4,871,136	0	0	(4,872,000)	0	0	XXX
0389999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Total Purchased Options												21,860,031	77,493	46,666,018	0	0	XXX	(20,589,009)	(20,573)	0	24,728,494	0	0	XXX
0499999999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2017	03/15/2018	03/19/2018	Option Closing Purchase	2,428	6,400,000	2635.71	0	0	(299,493)	0	0		195,030	0	0	(299,493)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/17/2018	09/17/2018	Option Closing Purchase	1,794	4,900,000	2731.5	0	0	(308,280)	0	0		158,323	0	0	(308,280)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	06/15/2018	06/15/2018	Option Closing Purchase	1,786	4,800,000	2687.8699999999	0	0	(181,130)	0	0		145,164	0	0	(181,130)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2017	10/15/2018	10/15/2018	Option Expiration-Written	1,038	2,900,000	2794.2199999999	0	0	0	0	0		65,357	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2017	03/05/2018	03/07/2018	Option Closing Purchase	3,011	8,000,000	2657.1799999999	0	0	(214,039)	0	0		174,142	0	0	(214,039)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2017	08/15/2018	08/15/2018	Option Closing Purchase	1,783	4,800,000	2692.5900000001	0	0	(244,965)	0	0		179,591	0	0	(244,965)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	03/16/2018	Option Closing Purchase	742	2,199,516	2963.46	0	0	0	0	0		21,150	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/05/2018	11/05/2018	Option Expiration-Written	897	2,600,000	2898.3800000001	0	0	0	0	0		29,928	0	0	0	0	0	EL (Equity Risk Liability)

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2017	09/04/2018	09/04/2018	Option Closing Purchase	1,308	3,600,000	2752.79	0	0	(210,813)	0	0		95,202	0	0	(210,813)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2017	12/03/2018	12/03/2018	Option Expiration-Written	1,150	3,400,000	2956.17000000001	0	0	0	0	0		30,762	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	12/17/2018	Option Expiration-Written	1,608	4,700,000	2923.32000000002	0	0	0	0	0		58,822	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2017	08/15/2018	08/15/2018	Option Closing Purchase	3,664	10,000,000	2729.55999999999	0	0	(360,341)	0	0		286,858	0	0	(360,341)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/16/2018	07/16/2018	Option Closing Purchase	2,019	5,500,000	2723.5	0	0	(167,585)	0	0		143,083	0	0	(167,585)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2017	07/03/2018	07/03/2018	Option Expiration-Written	1,507	4,100,000	2720.48999999998	0	0	0	0	0		103,416	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2017	01/03/2018	01/05/2018	Option Closing Purchase	3,694	9,300,000	2517.48	0	0	(805,594)	0	0		641,174	0	0	(805,594)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2017	12/17/2018	12/17/2018	Option Expiration-Written	4,421	13,100,471	2963.46	0	0	0	0	0		125,971	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2017	01/16/2018	01/18/2018	Option Closing Purchase	2,434	6,100,000	2506.02	0	0	(727,302)	0	0		452,386	0	0	(727,302)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2017	02/15/2018	02/20/2018	Option Closing Purchase	1,601	4,100,000	2560.67999999998	0	0	(297,598)	0	0		218,627	0	0	(297,598)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/16/2018	04/18/2018	Option Closing Purchase	2,539	6,500,000	2560.42000000001	0	0	(324,916)	0	0		406,518	0	0	(324,916)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2017	07/16/2018	07/16/2018	Option Closing Purchase	1,973	5,300,000	2686.61000000001	0	0	(240,997)	0	0		184,360	0	0	(240,997)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	11/15/2018	11/15/2018	Option Expiration-Written	1,463	4,100,000	2801.84999999999	0	0	0	0	0		100,579	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2017	09/17/2018	09/17/2018	Option Closing Purchase	1,770	4,900,000	2769	0	0	(234,786)	0	0		119,767	0	0	(234,786)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2017	04/16/2018	04/18/2018	Option Closing Purchase	1,541	4,000,000	2595.65999999999	0	0	(139,940)	0	0		200,135	0	0	(139,940)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2017	06/15/2018	06/15/2018	Option Closing Purchase	2,376	6,300,000	2651.38000000001	0	0	(332,241)	0	0		252,934	0	0	(332,241)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	10/03/2018	10/03/2018	Option Closing Purchase	1,303	3,700,000	2838.73	0	0	(126,682)	0	0		55,683	0	0	(126,682)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2017	04/03/2018	04/03/2018	Option Expiration-Written	2,776	7,300,000	2630.11000000001	0	0	0	0	0		263,931	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2017	02/05/2018	02/07/2018	Option Closing Purchase	3,006	7,700,000	2561.61999999999	0	0	(292,660)	0	0		404,506	0	0	(292,660)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2017	01/16/2018	01/18/2018	Option Closing Purchase	3,155	7,800,000	2472.00010000002	0	0	(1,046,998)	0	0		693,975	0	0	(1,046,998)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2017	08/03/2018	08/03/2018	Option Closing Purchase	903	2,500,000	2768.82000000002	0	0	(72,336)	0	0		47,354	0	0	(72,336)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2017	05/15/2018	05/17/2018	Option Closing Purchase	1,507	4,000,000	2654.55999999999	0	0	(94,725)	0	0		139,137	0	0	(94,725)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2017	06/05/2018	06/05/2018	Option Closing Purchase	1,694	4,600,000	2716.25	0	0	(61,463)	0	0		101,287	0	0	(61,463)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2017	10/15/2018	10/15/2018	Option Expiration-Written	1,377	3,900,000	2832.59000000001	0	0	0	0	0		65,794	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2017	11/15/2018	11/15/2018	Option Expiration-Written	2,183	6,200,000	2840.32000000002	0	0	0	0	0		118,083	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2017	03/15/2018	03/19/2018	Option Closing Purchase	3,231	8,400,003	2599.92999999998	0	0	(519,088)	0	0		357,755	0	0	(519,088)	0	0	EL (Equity Risk Liability)

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	02/15/2017	02/15/2018	02/20/2018	Option Closing Purchase	2,119	5,500,000	2595.9200000000 01	0	0	(316,714)	0	0		218,853	0	0	(316,714)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/03/2017	05/03/2018	05/03/2018	Option Expiration-Written	2,479	6,600,000	2662.7600000000 02	0	0	0	0	0		202,202	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVC2CZP30M085	05/15/2017	05/15/2018	05/17/2018	Option Closing Purchase	2,291	6,000,000	2618.5300000000 02	0	0	(232,076)	0	0		275,292	0	0	(232,076)	0	0	EL (Equity Risk Liability)
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												0	0	(7,852,761)	0	0	XXX	7,333,130	0	0	(7,852,761)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Other												0	0	(7,852,761)	0	0	XXX	7,333,130	0	0	(7,852,761)	0	0	XXX
0639999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999999. Total Written Options - Call Options and Warrants												0	0	(7,852,761)	0	0	XXX	7,333,130	0	0	(7,852,761)	0	0	XXX
0799999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Total Written Options												0	0	(7,852,761)	0	0	XXX	7,333,130	0	0	(7,852,761)	0	0	XXX
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/12/2007	03/05/2018	03/05/2018	Maturity	0	22,592,691	2.0395 / 6.27	0	0	0	(172,140)	0		0	0	0	0	0	0	100.00% \ 98.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2007	10/15/2027	11/15/2018	Maturity	0	62,692	2.7257 / 6.03	0	0	0	(1,989)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/15/2010	11/17/2030	01/27/2018	Sale	0	112,000,000	3.7688 / 2.64	17,109,219	0	16,493,205	(90,493)	0		769,244	0	0	0	0	0	99.85% \ 99.88%
Interest Rate Swap - 101617CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	35,838	1.8869 / 1.81	0	0	0	(17)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 101612CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	1,201	1.907 / 1.81	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2006	02/10/2022	03/10/2018	Maturity	0	0	1.8918 / 5.62	0	0	0	(815)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 77868PR - Receive: Floating 3 Month Libor +82.4 BPS Pay: Fixed	031100B#6 - Ametek Inc Series C Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/16/2007	07/15/2018	07/15/2018	Maturity	0	20,700,000	3.1715 / 6.35	0	0	0	(391,846)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/17/2006	06/05/2019	05/05/2018	Maturity	0	0	2.2755 / 5.47	0	0	0	(514)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/18/2010	10/20/2040	01/27/2018	Sale	0	12,240,000	3.5488 / 2.469	2,287,349	0	2,156,430	(9,199)	0		1,831	0	0	0	0	0	99.59% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	10/20/2006	02/10/2022	09/10/2018	Maturity	0	77,825	2.3744 / 5.62	0	0	0	(1,849)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/03/2006	02/15/2022	02/15/2018	Maturity	0	27,718	1.8669 / 5.58	0	0	0	(126)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 74718PRD - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/07/2007	03/21/2027	01/21/2018	Maturity	0	0	2.0686 / 5.81	0	0	0	(770)	0		0	0	0	0	0	0	100.00% \ 99.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2018	Maturity	0	0	2.5951 / 5.62	0	0	0	(3,789)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2018	Maturity	0	76,384	2.2081 / 5.62	0	0	0	(995)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/12/2018	Maturity	0	75,320	1.8648 / 5.62	0	0	0	162	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2018	Maturity	0	77,101	2.3574 / 5.62	0	0	0	(1,427)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	10/05/2018	Maturity	0	27,924	2.5075 / 5.47	0	0	0	(675)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 101614CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	796	1.8869 / 1.81	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/17/2018	Maturity	0	62,067	2.5089 / 6.03	0	0	0	1,026	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 121112CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	77,050,000	3.107 / 2.7068	9,112,107	0	8,236,234	(42,472)	0		871,485	0	0	0	0	0	99.40% \ 99.45%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/17/2018	Maturity	0	28,633	2.3701 / 5.58	0	0	0	445	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 121108CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	01/27/2018	Sale	0	69,500,000	3.3338 / 2.629	10,632,006	0	9,877,306	(45,316)	0		767,231	0	0	0	0	0	99.61% \ 99.66%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	01/27/2018	Sale	0	17,849,760	2.7725 / 2.5585	844,589	0	694,791	(8,283)	0		(447)	0	0	0	0	0	99.95% \ 99.95%
Interest Rate Swap - 101617CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	36,017	1.907 / 1.81	0	0	0	(14)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2018	Maturity	0	0	2.084 / 5.58	0	0	0	(451)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	11/05/2018	Maturity	0	28,051	2.6773 / 5.47	0	0	0	(741)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2018	Maturity	0	0	2.2395 / 5.62	0	0	0	(1,905)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2018	Maturity	0	0	2.5089 / 6.03	0	0	0	(2,643)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2018	Maturity	0	0	1.7844 / 5.58	0	0	0	(60)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 121101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	17,250,000	3.107 / 2.7068	2,040,024	0	1,843,933	(9,509)	0		664	0	0	0	0	0	99.41% \ 99.46%
Interest Rate Swap - 101612CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	1,197,605	1.907 / 1.81	0	0	49,320	(350)	0		0	0	0	49,320	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/12/2018	Maturity	0	75,673	1.8918 / 5.62	0	0	0	274	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/17/2018	Maturity	0	63,007	2.7527 / 6.03	0	0	0	1,471	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	01/27/2018	Sale	0	84,000,000	3.8863 / 2.64	17,466,395	0	16,774,482	(71,434)	0		774,122	0	0	0	0	0	99.74% \ 99.78%
Interest Rate Swap - 121106CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/27/2018	Sale	0	125,783,000	4.4321 / 2.7361	42,108,757	0	40,713,423	(128,557)	0		1,450,352	0	0	0	0	0	99.58% \ 99.64%
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	12,075,000	3.107 / 2.7068	1,428,017	0	1,290,753	(6,656)	0		465	0	0	0	0	0	99.56% \ 99.60%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	03/05/2018	Maturity	0	27,049	1.9775 / 5.47	0	0	0	(171)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	03/07/2018	Sale	0	9,332,959	3.362 / 6.56	0	0	(19,919)	(57,528)	0		0	0	0	(19,919)	0	0	100.00% \ 100.00%
Interest Rate Swap - 121103CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	01/27/2018	Sale	0	236,500,000	2.0634 / 2.5038	(258,455)	0	(371,072)	(334,542)	0		443,588	0	0	0	0	0	98.71% \ 98.02%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2018	Maturity	0	0	1.8648 / 5.62	0	0	0	(459)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	03/15/2018	Maturity	0	1,176,000	2.911 / 5.25	0	0	0	(5,749)	0		0	0	0	0	0	0	99.98% \ 98.92%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/16/2018	Maturity	0	59,627	1.9232 / 6.03	0	0	0	48	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	01/27/2018	Sale	0	21,568,460	2.7725 / 2.5585	1,020,546	0	839,539	(10,009)	0		(541)	0	0	0	0	0	99.77% \ 99.80%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2018	Maturity	0	78,923	2.6254 / 5.62	0	0	0	(2,475)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 101618CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	4,652	1.907 / 1.81	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2018	Maturity	0	60,835	2.3431 / 6.03	0	0	0	(885)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	01/05/2018	Maturity	0	12,065	3.1619 / 6.56	0	0	0	(5)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	01/27/2018	Sale	0	83,000,000	3.3738 / 2.469	8,989,359	0	8,543,790	(57,137)	0		556,370	0	0	0	0	0	99.85% \ 99.88%
Interest Rate Swap - 101617CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	35,928,145	1.907 / 1.81	0	0	1,479,586	(10,494)	0		0	0	0	1,479,586	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2018	Maturity	0	0	2.3701 / 5.58	0	0	0	(1,128)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2018	Maturity	0	28,900	2.5869 / 5.58	0	0	0	(838)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	12/05/2018	Maturity	0	28,179	2.7116 / 5.47	0	0	0	(809)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/17/2018	Maturity	0	29,034	2.6139 / 5.58	0	0	0	639	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2018	Maturity	0	60,228	2.0337 / 6.03	0	0	0	(504)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2018	Maturity	0	28,237	2.2261 / 5.58	0	0	0	(455)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	07/05/2018	Maturity	0	27,546	2.4027 / 5.47	0	0	0	(464)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 1210950M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	01/27/2018	Sale	0	14,280,000	3.5488 / 2.469	2,668,574	0	2,515,835	(10,733)	0		2,136	0	0	0	0	0	99.80% \ 99.84%
Interest Rate Swap - 1016210M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	2,091	1.8869 / 1.81	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 1016190M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	1,201	1.907 / 1.81	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2018	Maturity	0	0	1.9232 / 6.03	0	0	0	(142)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/05/2018	Maturity	0	26,804	1.7774 / 5.47	0	0	0	(11)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2018	Maturity	0	28,766	2.4658 / 5.58	0	0	0	(765)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	08/06/2018	Maturity	0	27,671	2.4839 / 5.47	0	0	0	368	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2018	Maturity	0	77,462	2.3973 / 5.62	0	0	0	(1,636)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 1211070M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	01/27/2018	Sale	0	69,500,000	3.3338 / 2.629	10,632,006	0	9,877,306	(45,316)	0		767,231	0	0	0	0	0	99.71% \ 99.75%
Interest Rate Swap - 875560M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	01/27/2018	Sale	0	63,000,000	3.549 / 2.64	4,940,710	0	4,835,989	(45,566)	0		23,432	0	0	0	0	0	99.95% \ 99.94%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	09/05/2018	Maturity	0	27,797	2.4782 / 5.47	0	0	0	(603)	0		0	0	0	0	0	0	99.98% \ 96.78%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2018	Maturity	0	28,106	2.2043 / 5.58	0	0	0	(376)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 121111CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	41,875,000	3.107 / 2.7068	4,952,232	0	4,476,214	(23,083)	0		473,633	0	0	0	0	0	99.51% \ 99.56%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	12,075,000	3.107 / 2.7068	1,428,017	0	1,290,753	(6,656)	0		465	0	0	0	0	0	99.66% \ 99.70%
Interest Rate Swap - 101615CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	3,642,715	1.907 / 1.81	0	0	150,014	(1,064)	0		0	0	0	150,014	0	0	100.00% \ 100.00%
Interest Rate Swap - 74718PRD - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	02/22/2018	Sale	0	34,494,989	2.1187 / 5.81	0	0	0	(179,331)	0		0	0	0	0	0	0	100.00% \ 99.00%
Interest Rate Swap - 101618CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	4,640,719	1.907 / 1.81	0	0	191,113	(1,355)	0		0	0	0	191,113	0	0	100.00% \ 100.00%
Interest Rate Swap - 101620CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	398	1.8869 / 1.81	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2018	Maturity	0	0	2.3807 / 5.58	0	0	0	(853)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	01/27/2018	Sale	0	41,000,000	3.0953 / 2.6912	3,160,582	0	2,948,274	(22,515)	0		265,028	0	0	0	0	0	99.93% \ 99.90%
Interest Rate Swap - 101612CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	1,195	1.8869 / 1.81	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/13/2018	Maturity	0	0	2.5951 / 5.62	0	0	0	1,539	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/16/2018	Maturity	0	61,448	2.5195 / 6.03	0	0	0	746	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	01/27/2018	Sale	0	21,568,460	2.7725 / 2.5585	1,020,546	0	839,539	(10,009)	0		(541)	0	0	0	0	0	99.92% \ 99.89%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	01/27/2018	Sale	0	11,560,000	3.5488 / 2.469	2,160,274	0	2,036,628	(8,688)	0		1,729	0	0	0	0	0	99.46% \ 99.52%
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	01/27/2018	Sale	0	66,000,000	4.4913 / 2.396	19,019,123	0	18,478,723	(72,776)	0		619,855	0	0	0	0	0	99.70% \ 99.75%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/15/2018	Maturity	0	62,379	2.6046 / 6.03	0	0	0	(1,812)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 101614CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	800	1.907 / 1.81	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	01/27/2018	Sale	0	15,640,000	3.5488 / 2.469	2,922,724	0	2,755,438	(11,755)	0		2,340	0	0	0	0	0	99.89% \ 99.91%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2018	Maturity	0	61,756	2.5178 / 6.03	0	0	0	(1,440)	0		0	0	0	0	0	0	99.97% \ 98.94%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	04/05/2018	Maturity	0	27,172	2.0842 / 5.47	0	0	0	(246)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 1211050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	01/27/2018	Sale	0	130,917,000	4.4321 / 2.7361	43,827,482	0	42,375,195	(133,804)	0		1,509,550	0	0	0	0	0	99.78% \ 99.82%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	03/05/2018	Maturity	0	12,197	3.362 / 6.56	0	0	0	(71)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2018	Maturity	0	27,847	1.8949 / 5.58	0	0	0	(215)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/15/2018	Maturity	0	0	2.7527 / 6.03	0	0	0	(3,632)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 101614CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	798,403	1.907 / 1.81	0	0	32,880	(233)	0		0	0	0	32,880	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2018	Maturity	0	0	2.2228 / 6.03	0	0	0	(1,056)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 101615CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	3,652	1.907 / 1.81	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/11/2018	Maturity	0	76,741	2.2395 / 5.62	0	0	0	698	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 101620CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	399,202	1.907 / 1.81	0	0	16,440	(117)	0		0	0	0	16,440	0	0	100.00% \ 100.00%
Interest Rate Swap - 1211040CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	01/27/2018	Sale	0	313,500,000	2.0634 / 2.5038	(342,602)	0	(491,886)	(443,463)	0		588,012	0	0	0	0	0	98.99% \ 98.27%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	12/31/2018	Maturity	0	447,436	3.277 / 6.01	0	0	0	(12,954)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	01/27/2018	Sale	0	7,000,000	3.3263 / 2.7882	717,064	0	703,553	(27,428)	0		45,333	0	0	0	0	0	99.93% \ 99.90%
Interest Rate Swap - 1211090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	63,650,000	3.107 / 2.7068	7,527,393	0	6,803,845	(35,086)	0		719,922	0	0	0	0	0	99.70% \ 99.74%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	01/02/2018	Maturity	0	0	2.216 / 6.01	0	0	0	28	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/16/2018	Maturity	0	28,368	2.3807 / 5.58	0	0	0	323	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 101618CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	4,629	1.8869 / 1.81	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2018	Maturity	0	74,969	1.7429 / 5.62	0	0	0	(73)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 101621CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	2,095,808	1.907 / 1.81	0	0	86,309	(612)	0		0	0	0	86,309	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/16/2018	Maturity	0	27,589	1.7844 / 5.58	0	0	0	21	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/07/2018	Maturity	0	27,296	2.2755 / 5.47	0	0	0	198	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2018	Maturity	0	0	2.5195 / 6.03	0	0	0	(1,999)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	01/05/2018	Maturity	0	26,776,582	4.0519 / 6.58	0	0	0	(7,522)	0		0	0	0	0	0	0	99.00% \ 98.00%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	01/27/2018	Sale	0	32,724,560	2.7725 / 2.5585	1,548,414	0	1,273,784	(15,185)	0		(821)	0	0	0	0	0	99.97% \ 99.97%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	02/05/2018	Maturity	0	12,131	3.3394 / 6.56	0	0	0	(36)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 121110CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	01/27/2018	Sale	0	56,950,000	3.107 / 2.7068	6,735,036	0	6,087,651	(31,392)	0		644,141	0	0	0	0	0	99.61% \ 99.65%
Interest Rate Swap - 101615CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	3,634	1.8869 / 1.81	0	0	0	(2)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	01/27/2018	Sale	0	26,774,640	2.7725 / 2.5585	1,266,884	0	1,042,187	(12,424)	0		(671)	0	0	0	0	0	99.88% \ 99.90%
Interest Rate Swap - 101619CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	05/01/2018	Maturity	0	1,195	1.8869 / 1.81	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71291PR - Receive: Floating 3 Month Libor +33.5 BPS Pay: Fixed	G1696#AG1 - Bunzl Finance PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2006	05/03/2018	05/03/2018	Maturity	0	15,000,000	2.122 / 5.78	0	0	0	(191,814)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2018	Maturity	0	28,500	2.379 / 5.58	0	0	0	(609)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2018	Maturity	0	61,140	2.3649 / 6.03	0	0	0	(1,072)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	06/15/2018	Maturity	0	1,176,000	3.447 / 5.25	0	0	0	(10,825)	0		0	0	0	0	0	0	99.98% \ 98.92%
Interest Rate Swap - 101620CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	400	1.907 / 1.81	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2018	Maturity	0	0	2.6139 / 5.58	0	0	0	(1,548)	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 75876CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	656531AF7 - NORSK HYDRO A S NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	01/15/2018	01/15/2018	Maturity	0	5,000,000	2.8092 / 6.7	0	0	0	(7,175)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 101621CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/01/2018	Maturity	0	2,101	1.907 / 1.81	0	0	0	(1)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	07/02/2018	Maturity	0	447,436	3.189 / 6.01	0	0	0	6,515	0		0	0	0	0	0	0	99.98% \ 99.98%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	01/27/2018	Sale	0	154,000,000	3.549 / 2.64	12,077,292	0	11,821,307	(111,383)	0		491,320	0	0	0	0	0	99.94% \ 99.94%
Interest Rate Swap - 101619CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	06/20/2018	Sale	0	1,197,605	1.907 / 1.81	0	0	49,320	(350)	0		0	0	0	49,320	0	0	100.00% \ 100.00%
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	01/27/2018	Sale	0	89,200,000	3.415 / 2.7896	10,015,827	0	9,540,616	(354,397)	0		587,160	0	0	0	0	0	99.93% \ 99.90%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2018	Maturity	0	59,927	2.0057 / 6.03	0	0	0	(295)	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/16/2018	Maturity	0	27,976	2.084 / 5.58	0	0	0	157	0		0	0	0	0	0	0	99.99% \ 98.51%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2018	Maturity	0	76,028	2.0506 / 5.62	0	0	0	(774)	0		0	0	0	0	0	0	99.98% \ 97.76%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RE#3 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	02/08/2018	02/08/2018	Maturity	0	5,000,000	3.127 / 5.78	0	0	0	(13,199)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 74718PRD - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	02/21/2018	Maturity	0	239,859	2.1187 / 5.81	0	0	0	(1,223)	0		0	0	0	0	0	0	100.00% \ 99.00%
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	01/27/2018	Sale	0	46,000,000	3.8888 / 2.6893	4,827,528	0	4,737,083	(38,442)	0		21,809	0	0	0	0	0	99.92% \ 99.93%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	08/05/2018	Maturity	0	0	2.4839 / 5.47	0	0	0	(900)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	01/27/2018	Sale	0	14,280,000	3.5488 / 2.469	2,668,574	0	2,515,835	(10,733)	0		2,136	0	0	0	0	0	99.70% \ 99.74%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Individual Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	01/27/2018	Sale	0	28,262,120	2.7725 / 2.5585	1,337,267	0	1,100,086	(13,115)	0		(709)	0	0	0	0	0	99.94% \ 99.95%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2018	Maturity	0	0	3.189 / 6.01	0	0	0	(13,371)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	02/05/2018	Maturity	0	26,926	1.9549 / 5.47	0	0	0	(88)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/16/2018	Maturity	0	60,531	2.2228 / 6.03	0	0	0	366	0		0	0	0	0	0	0	99.97% \ 98.94%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	06/05/2018	Maturity	0	27,421	2.3207 / 5.47	0	0	0	(392)	0		0	0	0	0	0	0	99.98% \ 96.78%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	01/05/2018	Maturity	0	74,488	1.8394 / 6.27	0	0	0	(37)	0		0	0	0	0	0	0	100.00% \ 98.00%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	02/05/2018	Maturity	0	74,877	2.0169 / 6.27	0	0	0	(298)	0		0	0	0	0	0	0	100.00% \ 98.00%
Interest Rate Swap - 74718PRD - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	01/22/2018	Maturity	0	238,703	2.0686 / 5.81	0	0	0	288	0		0	0	0	0	0	0	100.00% \ 99.00%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2018	Maturity	0	78,189	2.4436 / 5.62	0	0	0	(2,065)	0		0	0	0	0	0	0	99.98% \ 97.76%
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate												257,890,858	0	246,691,828	(3,411,527)	0	XXX	12,396,855	0	0	2,035,061	0	0	XXX
Currency Swap - 125423PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	12/05/2018	Maturity	0	1,414	4.657 / 4.38	0	0	14	0	0		0	0	0	14	0	0	100.00% \ 100.00%
Currency Swap - 123305PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2028	10/25/2018	Maturity	0	411,990	4.11 / 2.6	0	0	14,756	2,534	0		0	0	0	14,756	0	0	100.00% \ 100.00%
Currency Swap - 109567PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AA1 - Aquafil SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2015	06/23/2025	08/07/2018	Sale	0	11,500,000	6.37 / 4.35	0	0	(939,430)	125,493	0		0	796,705	0	(939,430)	0	0	100.00% \ 100.00%
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	07/30/2018	Maturity	0	9,321	4.23 / 4.22	0	0	1,395	10	0		0	0	0	1,395	0	0	100.00% \ 100.00%
Currency Swap - 115502CM - Receive: Fixed USD Pay: Fixed JPY	J2615QM85 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	03/20/2020	04/10/2018	Sale	0	22,516,437	2.208 / 2.4	(1,988,105)	0	(2,258,197)	(13,349)	0		0	(342,959)	170,477	(1,096,715)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	12/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	3,576	39	0		0	(86)	0	3,576	0	0	100.00% \ 100.00%
Currency Swap - 113766PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	10/25/2018	Maturity	0	7,972	3.48 / 3.1	0	0	1,016	38	0		0	(628)	0	1,016	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	10/30/2018	Maturity	0	1,979	4.23 / 4.22	0	0	349	5	0		0	0	0	349	0	0	100.00% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238#AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	04/30/2018	Maturity	0	1,353,939	3.25 / 1.47	0	0	(187,424)	7,008	0		0	175,515	0	(187,424)	0	0	99.79% \ 99.99%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	4,915	2.88 / 1.9	0	0	724	27	0		0	(583)	0	724	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	14,734	2.88 / 1.9	0	0	1,411	38	0		0	(1,749)	0	1,411	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2018	Maturity	0	12,351	4.8455 / 4.3	0	0	1,784	67	0		0	(1,481)	0	1,784	0	0	100.00% \ 100.00%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AA6 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	10/09/2018	Maturity	0	457,120	6.62 / 4.65	0	0	44,290	7,718	0		0	(24,908)	0	44,290	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	10/30/2018	Maturity	0	4,558	4.23 / 4.22	0	0	805	18	0		0	(570)	0	805	0	0	100.00% \ 100.00%
Currency Swap - 115503CM - Receive: Fixed USD Pay: Fixed JPY	J2615QM85 - JAPAN TREASURY DISC BILL GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2016	03/20/2020	04/10/2018	Sale	0	22,516,437	2.208 / 2.4	(1,988,105)	0	(2,258,197)	(13,349)	0		0	(342,959)	170,477	(1,096,715)	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	07/30/2018	Maturity	0	29,639	4.31 / 4.24	0	0	5,436	111	0		0	(4,736)	0	5,436	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	05/05/2018	Maturity	0	55,087	3.28 / 3.3	55,087	0	55,087	622	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	07/07/2018	Maturity	0	90,943	5.72 / 6.44	(450)	0	24,144	374	0		0	(21,568)	0	24,594	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	12/16/2018	Maturity	0	239,401	3.49 / 3.77	0	0	39,129	573	0		0	(25,670)	0	39,129	0	0	99.91% \ 100.00%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	06/21/2018	Sale	0	690,887	3.93 / 3.73	0	0	100,722	2,567	0		0	(107,711)	0	100,722	0	0	100.00% \ 100.00%
Currency Swap - 107347PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	08/13/2018	Maturity	0	19,595,670	4.705 / 4.395	0	0	2,712,337	81,198	0		0	(1,836,817)	0	2,712,337	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	04/25/2018	Maturity	0	74,678	4.95 / 3.47	0	0	(9,461)	245	0		0	6,994	0	(9,461)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D87 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	07/06/2018	Maturity	0	561,302	4.61 / 4.21	0	0	37,532	1,599	0		0	(26,372)	0	37,532	0	0	100.00% \ 100.00%
Currency Swap - 111242PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2018	Maturity	0	2,935,500	5.93 / 5.7075	0	0	86,875	5,334	0		0	66,500	0	86,875	0	0	100.00% \ 100.00%
Currency Swap - 107579PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	06/15/2018	Sale	0	11,571,676	4.21 / 6.78	0	0	0	10,216	0		0	(2,269,737)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	01/20/2018	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	107	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	04/20/2018	Maturity	0	46,064	4.42 / 3.9	0	0	4,986	136	0		0	(6,437)	0	4,986	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	04/30/2018	Maturity	0	29,639	4.31 / 4.24	0	0	4,283	64	0		0	(4,736)	0	4,283	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	09/17/2018	Maturity	0	0	4.4075 / 3.75	(45,031)	0	(40,648)	(1,117)	0		0	(3,276)	0	4,383	0	0	100.00% \ 100.00%
Currency Swap - 111243PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2018	Maturity	0	1,643,880	5.93 / 5.7075	0	0	48,650	2,987	0		0	37,240	0	48,650	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	06/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	2,513	11	0		0	(102)	0	2,513	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2018	Maturity	0	5,127	4.8455 / 4.3	0	0	356	4	0		0	(615)	0	356	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	04/07/2018	Maturity	0	90,943	5.72 / 6.44	(450)	0	22,468	176	0		0	(21,568)	0	22,918	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	1,882,345	2.88 / 1.9	0	0	262,363	15,072	0		0	(223,395)	0	262,363	0	0	100.00% \ 100.00%
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2020	11/15/2018	Sale	0	79,472	3.93 / 3.73	8,512	0	14,216	522	0		6,978	(12,390)	(1,654)	10,605	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	08/07/2018	Maturity	0	65,761	3.28 / 3.3	0	0	2,583	12	0		0	(102)	0	2,583	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	04/25/2018	Maturity	0	129,875	4.95 / 3.47	0	0	(16,454)	426	0		0	12,164	0	(16,454)	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	03/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	1,958	3	0		0	(86)	0	1,958	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	09/30/2018	Maturity	0	305,587	3.79 / 3.67	0	0	2,080	276	0		0	7,524	0	2,080	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	10/20/2018	Maturity	0	46,064	4.42 / 3.9	46,064	0	46,064	1,634	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 113765PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/22/2026	10/25/2018	Maturity	0	50,331	3.48 / 3.1	0	0	6,413	240	0		0	(3,967)	0	6,413	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	08/07/2018	Maturity	0	55,087	3.28 / 3.3	0	0	2,164	10	0		0	(86)	0	2,164	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	07/02/2018	Maturity	0	1,245,248	3.79 / 3.67	0	0	29,961	476	0		0	30,660	0	29,961	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	12/31/2018	Maturity	0	79,575	3.79 / 3.67	0	0	4,778	101	0		0	1,959	0	4,778	0	0	100.00% \ 100.00%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	06/21/2018	Sale	0	690,887	3.93 / 3.73	0	0	100,722	2,567	0		0	(107,711)	0	100,722	0	0	100.00% \ 100.00%
Currency Swap - 107580PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	06/04/2018	Sale	0	4,519,450	4.21 / 6.78	0	0	630,749	(20,929)	0		0	0	0	630,749	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 98597PR - Receive: Fixed USD Pay: Fixed EUR	D66048AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2018	06/04/2018	Maturity	0	2,840,341	4.315 / 3.62	0	0	156,815	10,264	0		0	(85,348)	0	156,815	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	04/30/2018	Maturity	0	14,494	4.31 / 4.24	0	0	2,094	31	0		0	(2,316)	0	2,094	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	02/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	(177)	(7)	0		0	(86)	0	(177)	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2018	Maturity	0	5,127	4.8455 / 4.3	0	0	478	16	0		0	(615)	0	478	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	11,468	2.88 / 1.9	0	0	1,098	29	0		0	(1,361)	0	1,098	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	07/25/2018	Maturity	0	76,533	4.95 / 3.47	0	0	(4,832)	452	0		0	7,168	0	(4,832)	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	10/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	2,141	36	0		0	(102)	0	2,141	0	0	100.00% \ 100.00%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G18468AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2011	07/22/2019	08/16/2018	Sale	0	608,947	4.5045 / 4.85	0	0	116,513	1,207	0		0	(94,101)	0	116,513	0	0	100.00% \ 100.00%
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2020	06/21/2018	Sale	0	157,166	3.93 / 3.73	16,833	0	22,913	584	0		13,800	(24,503)	(1,771)	14,273	0	0	100.00% \ 100.00%
Currency Swap - 107346PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	08/13/2018	Maturity	0	13,177,507	4.705 / 4.395	0	0	1,823,966	54,603	0		0	(1,235,205)	0	1,823,966	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	09/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	2,826	22	0		0	(86)	0	2,826	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2018	Maturity	0	7,530	4.8455 / 4.3	0	0	1,252	62	0		0	(903)	0	1,252	0	0	100.00% \ 100.00%
Currency Swap - 107121PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	08/15/2018	Maturity	0	10,100,387	5.93 / 5.419	0	0	3,329,921	133,083	0		0	59,320	0	3,329,921	(2,930,448)	0	100.00% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	07/30/2018	Maturity	0	1,353,939	3.25 / 1.47	0	0	(130,235)	12,353	0		0	175,515	0	(130,235)	0	0	99.79% \ 99.99%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	07/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	3,124	19	0		0	(102)	0	3,124	0	0	100.00% \ 100.00%
Currency Swap - 96343PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AA8 - Musgrave Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2011	09/28/2018	09/28/2018	Maturity	0	53,392,593	4.6435 / 4.7275	0	0	7,250,110	144,090	0		0	(5,688,854)	0	7,250,110	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	11/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	2,435	32	0		0	(86)	0	2,435	0	0	100.00% \ 100.00%
Currency Swap - 123042PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	07/30/2018	Maturity	0	1,979	4.23 / 4.22	0	0	296	2	0		0	0	0	296	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	11/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	2,907	38	0		0	(102)	0	2,907	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	10/22/2018	Maturity	0	0	4.42 / 3.9	(113,630)	0	(93,741)	(3,122)	0		0	(15,879)	0	19,890	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	04/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	1,452	6	0		0	(102)	0	1,452	0	0	100.00% \ 100.00%
Currency Swap - 112810PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/30/2020	08/16/2018	Sale	0	71,186	3.93 / 3.73	7,624	0	12,933	339	0		6,251	(11,098)	(1,075)	9,292	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	4,392,138	2.88 / 1.9	0	0	612,180	35,169	0		0	(521,254)	0	612,180	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	1,882,345	2.88 / 1.9	0	0	262,363	15,072	0		0	(223,395)	0	262,363	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 123043PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	10/30/2018	Maturity	0	9,321	4.23 / 4.22	0	0	1,645	23	0		0	0	0	1,645	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	8,191	2.88 / 1.9	0	0	1,207	45	0		0	(972)	0	1,207	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	01/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	(509)	(2)	0		0	(86)	0	(509)	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	04/02/2018	Maturity	0	99,501	3.79 / 3.67	0	0	421	4	0		0	2,450	0	421	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	09/30/2018	Maturity	0	1,286,726	3.79 / 3.67	0	0	8,760	1,162	0		0	31,682	0	8,760	0	0	100.00% \ 100.00%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2013	09/30/2020	08/16/2018	Sale	0	312,929	3.93 / 3.73	0	0	56,852	1,491	0		0	(48,787)	0	56,852	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	01/30/2018	Maturity	0	52,393	4.23 / 4.22	0	0	4,551	27	0		0	(6,549)	0	4,551	0	0	100.00% \ 100.00%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G18468AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/18/2011	07/22/2019	11/15/2018	Sale	0	679,825	4.5045 / 4.85	0	0	129,478	2,277	0		0	(105,054)	0	129,478	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	09/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	3,374	26	0		0	(102)	0	3,374	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/05/2011	07/08/2019	10/07/2018	Maturity	0	90,943	5.72 / 6.44	(450)	0	23,286	599	0		0	(21,568)	0	23,736	0	0	100.00% \ 100.00%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/02/2018	Maturity	0	2,274,051	5.3275 / 4.7	0	0	190,698	11,489	0		0	(123,909)	0	190,698	0	0	100.00% \ 100.00%
Currency Swap - 123306PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2018	Maturity	0	137,884	4.11 / 2.6	0	0	4,939	848	0		0	0	0	4,939	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2018	Maturity	0	49,725	4.8455 / 4.3	0	0	7,182	270	0		0	(5,961)	0	7,182	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	12/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	4,269	47	0		0	(102)	0	4,269	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	4,915	2.88 / 1.9	0	0	471	13	0		0	(583)	0	471	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	07/30/2018	Maturity	0	4,558	4.23 / 4.22	0	0	682	11	0		0	(570)	0	682	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	07/02/2018	Maturity	0	295,736	3.79 / 3.67	0	0	7,115	113	0		0	7,282	0	7,115	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	07/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	2,617	16	0		0	(86)	0	2,617	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	04/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	1,216	5	0		0	(86)	0	1,216	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	04/20/2018	Maturity	0	113,630	4.42 / 3.9	0	0	12,299	334	0		0	(15,879)	0	12,299	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	09/15/2018	Maturity	0	45,031	4.4075 / 3.75	45,031	0	45,031	1,400	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2018	Maturity	0	113,630	4.42 / 3.9	0	0	18,961	605	0		0	(15,879)	0	18,961	0	0	100.00% \ 100.00%
Currency Swap - 107122PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/11/2006	08/15/2018	08/15/2018	Maturity	0	12,210,610	5.93 / 5.419	0	0	4,025,625	160,887	0		0	71,713	0	4,025,625	(3,542,692)	0	100.00% \ 100.00%
Currency Swap - 111244PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/14/2003	11/18/2018	11/18/2018	Maturity	0	5,871,000	5.93 / 5.7075	0	0	173,750	10,669	0		0	133,000	0	173,750	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2018	Maturity	0	129,875	4.95 / 3.47	0	0	(4,673)	1,167	0		0	12,164	0	(4,673)	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	12/15/2018	Maturity	0	45,031	4.4075 / 3.75	45,031	0	45,031	1,897	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	04/30/2018	Maturity	0	22,750	4.23 / 4.22	0	0	2,482	33	0		0	(2,844)	0	2,482	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	04/30/2018	Sale	0	530,439	4.23 / 4.22	0	0	0	768	0		0	(66,305)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 125425PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2018	Maturity	0	5,657	4.657 / 4.38	0	0	56	1	0		0	0	0	56	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	03/15/2018	Maturity	0	45,031	4.4075 / 3.75	0	0	2,189	97	0		0	(3,276)	0	2,189	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	10/30/2018	Maturity	0	14,494	4.31 / 4.24	0	0	3,033	82	0		0	(2,316)	0	3,033	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2018	Maturity	0	12,351	4.8455 / 4.3	0	0	858	10	0		0	(1,481)	0	858	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	02/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	(211)	(9)	0		0	(102)	0	(211)	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	11,468	2.88 / 1.9	0	0	1,098	29	0		0	(1,361)	0	1,098	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	12/17/2018	Maturity	0	0	4.4075 / 3.75	(45,031)	0	(39,420)	(1,503)	0		0	(3,276)	0	5,611	0	0	100.00% \ 100.00%
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/19/2018	Maturity	0	416,667	4.04 / 2.23	0	0	(11,523)	3,759	0		0	26,106	0	(11,523)	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	07/20/2018	Maturity	0	46,064	4.42 / 3.9	0	0	7,687	245	0		0	(6,437)	0	7,687	0	0	100.00% \ 100.00%
Currency Swap - 123309PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2018	Maturity	0	438,570	4.11 / 2.6	0	0	15,708	2,697	0		0	0	0	15,708	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	10/25/2018	Maturity	0	5,127	4.8455 / 4.3	0	0	853	42	0		0	(615)	0	853	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	8,191	2.88 / 1.9	0	0	784	21	0		0	(972)	0	784	0	0	100.00% \ 100.00%
Currency Swap - 113764PR - Receive: Fixed USD Pay: Fixed GBP	749000147 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2016	06/22/2026	10/25/2018	Maturity	0	102,415	3.48 / 3.1	0	0	13,049	488	0		0	(8,073)	0	13,049	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	01/20/2018	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	265	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	01/30/2018	Maturity	0	22,750	4.23 / 4.22	0	0	1,976	12	0		0	(2,844)	0	1,976	0	0	100.00% \ 100.00%
Currency Swap - 123308PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2018	Maturity	0	69,773	4.11 / 2.6	0	0	2,499	429	0		0	0	0	2,499	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	04/02/2018	Maturity	0	338,001	3.79 / 3.67	0	0	1,429	15	0		0	8,322	0	1,429	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2018	Maturity	0	129,875	4.95 / 3.47	0	0	(20,302)	104	0		0	12,164	0	(20,302)	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	07/30/2018	Maturity	0	14,494	4.31 / 4.24	0	0	2,658	54	0		0	(2,316)	0	2,658	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	05/05/2018	Maturity	0	65,761	3.28 / 3.3	65,761	0	65,761	743	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	04/30/2018	Sale	0	26,216,143	4.23 / 4.22	0	0	1,003,494	38,638	0		0	(3,277,018)	0	1,003,494	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	04/25/2018	Maturity	0	76,533	4.95 / 3.47	0	0	(9,696)	251	0		0	7,168	0	(9,696)	0	0	100.00% \ 100.00%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	11/15/2018	Sale	0	349,352	3.93 / 3.73	0	0	62,491	2,293	0		0	(54,465)	0	62,491	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	04/30/2018	Sale	0	12,819,694	4.23 / 4.22	0	0	490,709	18,894	0		0	(1,602,462)	0	490,709	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	4,915	2.88 / 1.9	0	0	471	13	0		0	(583)	0	471	0	0	100.00% \ 100.00%
Currency Swap - 107120PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	08/15/2018	Maturity	0	11,831,589	5.93 / 5.419	0	0	3,900,668	155,893	0		0	69,487	0	3,900,668	(3,432,726)	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	01/22/2018	Maturity	0	0	4.42 / 3.9	(46,064)	0	(40,913)	(96)	0		0	(6,437)	0	5,151	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	04/02/2018	Maturity	0	80,273	3.79 / 3.67	0	0	339	3	0		0	1,976	0	339	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	09/30/2018	Maturity	0	378,789	3.79 / 3.67	0	0	2,579	342	0		0	9,327	0	2,579	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	01/22/2018	Maturity	0	0	4.42 / 3.9	(113,630)	0	(100,923)	(237)	0		0	(15,879)	0	12,707	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2018	Maturity	0	12,351	4.8455 / 4.3	0	0	2,054	102	0		0	(1,481)	0	2,054	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	01/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	(607)	(2)	0		0	(102)	0	(607)	0	0	100.00% \ 100.00%
Currency Swap - 125424PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/05/2028	12/05/2018	Maturity	0	5,374	4.657 / 4.38	0	0	53	1	0		0	0	0	53	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	01/30/2018	Maturity	0	107,143	4.23 / 4.22	0	0	9,307	54	0		0	(13,393)	0	9,307	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2018	Maturity	0	49,725	4.8455 / 4.3	0	0	8,269	411	0		0	(5,961)	0	8,269	0	0	100.00% \ 100.00%
Currency Swap - 120975PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	12/31/2018	Maturity	0	270,311	3.79 / 3.67	0	0	16,229	342	0		0	6,656	0	16,229	0	0	100.00% \ 100.00%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AB3 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2023	10/17/2018	Maturity	0	1,543,707	4.4655 / 3.64	0	0	224,200	14,637	0		0	(169,438)	0	224,200	0	0	100.00% \ 100.00%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	05/07/2018	Maturity	0	0	3.28 / 3.3	(65,761)	0	(63,966)	(744)	0		0	(102)	0	1,795	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	05/07/2018	Maturity	0	0	3.28 / 3.3	(55,087)	0	(53,583)	(623)	0		0	(86)	0	1,503	0	0	100.00% \ 100.00%
Currency Swap - 98598PR - Receive: Fixed USD Pay: Fixed EUR	D66048AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2018	06/04/2018	Maturity	0	12,318,408	4.315 / 3.62	0	0	680,100	44,514	0		0	(370,149)	0	680,100	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	14,734	2.88 / 1.9	0	0	2,172	80	0		0	(1,749)	0	2,172	0	0	100.00% \ 100.00%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	01/07/2018	Maturity	0	90,943	4.934 / 5.44	(450)	0	20,363	12	0		0	(21,568)	0	20,813	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	06/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	2,105	9	0		0	(86)	0	2,105	0	0	100.00% \ 100.00%
Currency Swap - 107580PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	06/15/2018	Sale	0	4,519,450	4.21 / 6.78	0	0	0	3,990	0		0	(886,472)	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2018	Maturity	0	76,533	4.95 / 3.47	0	0	(2,753)	688	0		0	7,168	0	(2,753)	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	10/25/2018	Maturity	0	74,678	4.95 / 3.47	0	0	(2,687)	671	0		0	6,994	0	(2,687)	0	0	100.00% \ 100.00%
Currency Swap - 123307PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2018	Maturity	0	127,916	4.11 / 2.6	0	0	4,582	787	0		0	0	0	4,582	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2018	Maturity	0	7,530	4.8455 / 4.3	0	0	523	6	0		0	(903)	0	523	0	0	100.00% \ 100.00%
Currency Swap - 120976PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	06/30/2035	07/02/2018	Maturity	0	366,578	3.79 / 3.67	0	0	8,820	140	0		0	9,026	0	8,820	0	0	100.00% \ 100.00%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/26/2013	09/30/2020	11/15/2018	Sale	0	349,352	3.93 / 3.73	0	0	62,491	2,293	0		0	(54,465)	0	62,491	0	0	100.00% \ 100.00%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2012	07/31/2023	04/30/2018	Sale	0	5,566,561	4.23 / 4.22	0	0	213,075	8,204	0		0	(695,820)	0	213,075	0	0	100.00% \ 100.00%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/04/2012	07/31/2023	10/30/2018	Maturity	0	29,639	4.31 / 4.24	0	0	6,202	169	0		0	(4,736)	0	6,202	0	0	100.00% \ 100.00%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G18468AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/18/2011	07/22/2019	06/21/2018	Sale	0	1,344,439	4.5045 / 4.85	0	0	209,546	1,264	0		0	(207,758)	0	209,546	0	0	100.00% \ 100.00%
Currency Swap - 125426PR - Receive: Fixed USD Pay: Fixed CAD	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/05/2028	12/05/2018	Maturity	0	27,437	4.657 / 4.38	0	0	272	5	0		0	0	0	272	0	0	100.00% \ 100.00%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/24/2017	08/05/2027	10/05/2018	Maturity	0	55,087	3.28 / 3.3	0	0	1,793	31	0		0	(86)	0	1,793	0	0	100.00% \ 100.00%
Currency Swap - 123310PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2028	10/25/2018	Maturity	0	317,299	4.11 / 2.6	0	0	11,365	1,951	0		0	0	0	11,365	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2013	03/16/2020	06/15/2018	Maturity	0	45,031	4.4075 / 3.75	0	0	4,635	183	0		0	(3,276)	0	4,635	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	01/25/2018	Maturity	0	49,725	4.8455 / 4.3	0	0	3,454	39	0		0	(5,961)	0	3,454	0	0	100.00% \ 100.00%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/24/2015	08/27/2030	10/20/2018	Maturity	0	113,630	4.42 / 3.9	113,630	0	113,630	4,032	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	4,915	2.88 / 1.9	0	0	724	27	0		0	(583)	0	724	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	5,643,271	2.88 / 1.9	0	0	786,564	45,187	0		0	(669,737)	0	786,564	0	0	100.00% \ 100.00%
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/10/2016	07/19/2028	07/19/2018	Maturity	0	937,500	4.04 / 2.23	0	0	(25,926)	8,457	0		0	58,739	0	(25,926)	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/01/2014	07/31/2023	01/30/2018	Maturity	0	14,494	4.31 / 4.24	0	0	1,785	10	0		0	(2,316)	0	1,785	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	04/25/2018	Maturity	0	12,351	4.8455 / 4.3	0	0	1,152	38	0		0	(1,481)	0	1,152	0	0	100.00% \ 100.00%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. EURO GTD Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2010	09/02/2022	09/02/2018	Maturity	0	1,580,273	5.3275 / 4.7	0	0	132,519	7,984	0		0	(86,106)	0	132,519	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2013	07/24/2023	07/25/2018	Maturity	0	7,530	4.8455 / 4.3	0	0	1,088	41	0		0	(903)	0	1,088	0	0	100.00% \ 100.00%
Currency Swap - 107578PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2012	06/06/2022	06/15/2018	Sale	0	3,210,693	4.21 / 6.78	0	0	0	2,921	0		0	(629,764)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 117084PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2017	03/22/2032	01/25/2018	Maturity	0	76,533	4.95 / 3.47	0	0	(11,964)	61	0		0	7,168	0	(11,964)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	03/05/2018	Maturity	0	65,761	3.28 / 3.3	0	0	2,337	4	0		0	(102)	0	2,337	0	0	100.00% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238#AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	01/29/2018	Maturity	0	1,353,939	3.25 / 1.47	0	0	(229,711)	1,791	0		0	175,515	0	(229,711)	0	0	99.79% \ 99.99%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	01/30/2018	Maturity	0	29,639	4.31 / 4.24	0	0	3,651	20	0		0	(4,736)	0	3,651	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	4,392,138	2.88 / 1.9	0	0	612,180	35,169	0		0	(521,254)	0	612,180	0	0	100.00% \ 100.00%
Currency Swap - 120977PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	12/31/2018	Maturity	0	64,197	3.79 / 3.67	0	0	3,854	81	0		0	1,581	0	3,854	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	3,137,241	2.88 / 1.9	0	0	437,272	25,121	0		0	(372,324)	0	437,272	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	04/30/2018	Sale	0	2,498,143	4.23 / 4.22	0	0	0	3,617	0		0	(312,268)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	11,468	2.88 / 1.9	0	0	1,690	63	0		0	(1,361)	0	1,690	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	04/30/2018	Maturity	0	52,393	4.23 / 4.22	0	0	5,715	76	0		0	(6,549)	0	5,715	0	0	100.00% \ 100.00%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	04/30/2018	Maturity	0	107,143	4.23 / 4.22	0	0	11,688	155	0		0	(13,393)	0	11,688	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	01/25/2018	Maturity	0	74,678	4.95 / 3.47	0	0	(11,674)	60	0		0	6,994	0	(11,674)	0	0	100.00% \ 100.00%
Currency Swap - 109566PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AA1 - Aquafil SpA Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2015	06/23/2025	08/07/2018	Sale	0	17,029,900	6.37 / 4.35	0	0	(1,391,165)	185,838	0		0	1,179,810	0	(1,391,165)	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2018	Maturity	0	7,530	4.8455 / 4.3	0	0	703	23	0		0	(903)	0	703	0	0	100.00% \ 100.00%
Currency Swap - 107578PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	06/04/2018	Sale	0	3,210,693	4.21 / 6.78	0	0	448,095	(14,955)	0		0	0	0	448,095	0	0	100.00% \ 100.00%
Currency Swap - 107345PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	08/13/2018	Maturity	0	4,800,241	4.705 / 4.395	0	0	664,426	19,891	0		0	(449,955)	0	664,426	0	0	100.00% \ 100.00%
Currency Swap - 117086PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	07/25/2018	Maturity	0	74,678	4.95 / 3.47	0	0	(4,715)	441	0		0	6,994	0	(4,715)	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	11,468	2.88 / 1.9	0	0	1,690	63	0		0	(1,361)	0	1,690	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2018	Maturity	0	49,725	4.8455 / 4.3	0	0	4,639	151	0		0	(5,961)	0	4,639	0	0	100.00% \ 100.00%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2015	08/27/2030	10/22/2018	Maturity	0	0	4.42 / 3.9	(46,064)	0	(38,001)	(1,266)	0		0	(6,437)	0	8,063	0	0	100.00% \ 100.00%
Currency Swap - 117085PR - Receive: Fixed USD Pay: Fixed GBP	749000182 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2017	03/22/2032	07/25/2018	Maturity	0	129,875	4.95 / 3.47	0	0	(8,201)	767	0		0	12,164	0	(8,201)	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	06/16/2018	Maturity	0	931,466	3.49 / 3.77	0	0	141,730	863	0		0	(99,878)	0	141,730	0	0	99.91% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2018	Maturity	0	5,127	4.8455 / 4.3	0	0	741	28	0		0	(615)	0	741	0	0	100.00% \ 100.00%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G18468AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	08/16/2018	Sale	0	312,929	3.93 / 3.73	0	0	56,852	1,491	0		0	(48,787)	0	56,852	0	0	100.00% \ 100.00%
Currency Swap - 109330PR - Receive: Fixed USD Pay: Fixed EUR	D08238#AA7 - ALSCO Berufskleidungs Ser GMBH Senior Unsecured	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2015	04/28/2025	10/29/2018	Maturity	0	1,353,939	3.25 / 1.47	0	0	(94,317)	17,872	0		0	175,515	0	(94,317)	0	0	99.79% \ 99.99%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 107579PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	06/04/2018	Sale	0	11,571,676	4.21 / 6.78	0	0	1,614,980	(53,588)	0		0	0	0	1,614,980	0	0	100.00% \ 100.00%
Currency Swap - 111245PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2018	Maturity	0	3,287,760	5.93 / 5.7075	0	0	97,300	5,974	0		0	74,480	0	97,300	0	0	100.00% \ 100.00%
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(3,945,043)	0	26,970,905	1,423,810	0	XXX	27,029	(20,885,186)	336,454	29,279,780	(9,905,866)	0	XXX
0909999999. Subtotal - Swaps - Hedging Effective												253,945,816	0	273,662,733	(1,987,717)	0	XXX	12,423,884	(20,885,186)	336,454	31,314,841	(9,905,866)	0	XXX
Interest Rate Swap - 115257CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	05/01/2023	04/30/2018	Sale	0	4,400,000	1.63 / 2.308	0	0	(269,911)	(89)	0		140,014	0	0	(269,911)	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2018	Maturity	0	26,672	2.4987 / 5.46	0	0	0	(435)	0		1,017	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 103657CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	10/28/2023	10/04/2018	Sale	0	1,900,000	2.2422 / 2.615	0	0	40,564	(10,367)	0		42,268	0	0	40,564	0	0	PD (Duration)
Interest Rate Swap - 112046CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	05/23/2018	Maturity	0	50,000,000	.9825 / 2.33	0	0	0	(151,175)	0		133,411	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113171CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	05/01/2023	04/30/2018	Sale	0	14,500,000	1.7625 / 2.308	0	0	(799,260)	(240)	0		370,827	0	0	(799,260)	0	0	PD (Duration)
Interest Rate Swap - 82696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2018	06/26/2018	Maturity	0	10,000,000	4.8255 / 2.3389	0	0	0	137,089	0		(148,398)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/05/2018	Maturity	0	32,355	2.097 / 6.19	0	0	0	(239)	0		7,569	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95289CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	12/06/2018	Sale	0	40,800,000	3.9313 / 2.3341	0	0	0	675,916	0		(10,078,710)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 76829CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	12/06/2018	Sale	0	14,000,000	5.9705 / 2.3371	0	0	0	497,509	0		(7,441,908)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/06/2018	Maturity	0	26,793	2.5799 / 5.46	0	0	0	372	0		1,022	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 113730CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2016	09/17/2018	09/17/2018	Maturity	0	75,000,000	2.3347 / .8523	0	0	0	657,637	0		(509,490)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 120423CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2017	11/29/2047	02/13/2018	Sale	0	10,310,000	2.5725 / 1.4773	0	0	(873,679)	13,065	0		(4,392)	0	0	(873,679)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 121102CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	12/06/2018	Sale	0	73,600,000	3.107 / 2.7068	0	0	0	678,306	0		(7,868,806)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 118034CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2019	11/14/2018	Sale	0	20,000,000	2.3431 / 1.5625	0	0	0	29,584	0		(138,452)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116491CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	08/01/2023	07/31/2018	Sale	0	17,200,000	2.4235 / 2.3374	0	0	(456,039)	39	0		(70,622)	0	0	(456,039)	0	0	PD (Duration)
Interest Rate Swap - 83070PR - Receive: Floating CPISP +275 BPS Pay: Floating 1 Month Libor +134 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	08/10/2018	08/10/2018	Maturity	0	30,000,000	5.21 / 3.4263	0	0	0	322,671	0		(311,111)	0	0	0	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/05/2018	Maturity	0	60,968	4.8332 / 7.89	0	0	0	(501)	0		9,615	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	03/02/2018	Sale	0	34,494,989	2.1531 / 5.81	0	0	(4,098,314)	(53,182)	0		0	0	0	(4,098,314)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	11/05/2018	Maturity	0	42,520	2.5893 / 5.53	0	0	0	(1,177)	0		2,915	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84358CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2018	10/14/2018	Maturity	0	25,000,000	4.3085 / 2.4363	0	0	0	431,794	0		(479,852)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	03/31/2018	Maturity	0	0	3.4277 / 6.45	0	0	0	(3,794)	0		59,841	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2018	Maturity	0	32,024	1.8969 / 6.19	0	0	0	(15)	0		7,492	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	07/02/2018	Maturity	0	241,568	4.041 / 6.45	0	0	0	4,558	0		24,141	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122541CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2038	09/13/2018	Sale	0	75,000,000	2.9575 / 2.3351	0	(1,530,000)	(24,000)	0	0		0	0	0	1,506,000	0	0	PD (Duration)
Interest Rate Swap - 100376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2022	12/03/2018	Sale	0	1,900,000	2.3066 / 1.685	0	0	84,933	4,863	0		(42,417)	0	0	84,933	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	12/31/2018	Maturity	0	249,016	4.129 / 6.45	0	0	0	(6,157)	0		24,886	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81958PR - Receive: Floating 3 Month Libor +180.8 BPS Pay: Fixed	707886B#3 - Penn West Petroleum Ltd. Series F Senior Guaranteed NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2008	05/29/2018	05/29/2018	Maturity	0	35,150,000	3.7927 / 6.3	0	0	0	(391,029)	0		404,150	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2018	Maturity	0	32,189	2.0744 / 6.19	0	0	0	(124)	0		7,531	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2018	Maturity	0	19,013	2.601 / 5.46	0	0	0	(444)	0		726	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/05/2018	Maturity	0	63,070	5.2272 / 7.89	0	0	0	(1,213)	0		9,947	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119845CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	04/01/2025	11/14/2018	Sale	0	30,400,000	2.396 / 2.1875	0	0	0	59,612	0		(302,297)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/05/2018	Maturity	0	0	5.0245 / 7.89	0	0	0	(1,668)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116850CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	02/01/2023	01/31/2018	Sale	0	5,400,000	2.391 / 1.6947	0	0	(56,793)	93	0		(30,637)	0	0	(56,793)	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/06/2018	Maturity	0	33,198	2.6034 / 6.19	0	0	0	466	0		7,767	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116830CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	11/01/2023	11/06/2018	Sale	0	6,800,000	2.54 / 2.541	0	0	(206,199)	(1)	0		(57,068)	0	0	(206,199)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 116862CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2017	03/07/2047	07/06/2018	Sale	0	18,000,000	2.748 / 2.3192	0	0	(741,521)	78,352	0		(680,665)	0	0	(741,521)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116490CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	02/01/2023	01/31/2018	Sale	0	17,200,000	2.308 / 1.6947	0	0	(248,056)	256	0		(29,969)	0	0	(248,056)	0	0	PD (Duration)
Interest Rate Swap - 79546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2008	01/07/2018	01/07/2018	Maturity	0	18,500,000	4.57 / 1.7038	0	0	0	11,582	0		(11,427)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	05/16/2018	Sale	0	13,800,000	2.894 / 2.0252	0	0	(305,370)	22,870	0		0	0	0	(305,370)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 79419CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	12/27/2037	12/06/2018	Sale	0	13,200,000	5.13 / 2.381	0	0	0	360,693	0		(5,407,890)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 112582CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	01/06/2018	01/06/2018	Maturity	0	350,000,000	1.3467 / 1.2785	(2,756,483)	0	0	4,639	0		(10,809)	0	5,762	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 120423CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2017	11/29/2047	02/02/2018	Sale	0	13,690,000	2.5725 / 1.4773	0	0	(1,188,399)	13,599	0		(5,832)	0	0	(1,188,399)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	06/05/2018	Maturity	0	41,553	2.2327 / 5.53	0	0	0	(620)	0		2,849	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95367CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	12/06/2018	Sale	0	5,900,000	3.9288 / 2.3664	0	0	0	95,422	0		(1,454,941)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 117624CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	08/01/2023	07/31/2018	Sale	0	19,600,000	2.233 / 2.3374	0	0	(692,940)	(60)	0		94,561	0	0	(692,940)	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2018	Maturity	0	19,100	2.7708 / 5.46	0	0	0	(488)	0		729	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84449CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	10/16/2018	10/16/2018	Maturity	0	22,300,000	4.5143 / 2.4364	0	0	0	422,713	0		(465,297)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2018	Maturity	0	33,370	2.5977 / 6.19	0	0	0	(859)	0		7,807	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 115255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	11/01/2023	11/06/2018	Sale	0	3,900,000	1.718 / 2.541	0	0	(266,265)	(535)	0		116,781	0	0	(266,265)	0	0	PD (Duration)
Interest Rate Swap - 81052CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	03/07/2018	Maturity	0	13,000,000	4.435 / 2.0349	0	0	0	70,133	0		(69,390)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 118475PR - Receive: Fixed Pay: Floating 3 Month Libor +211 BPS	65675*AB3 - North American Breweries Hold Senior Unsecured Fltg Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	06/24/2021	09/24/2018	Maturity	0	125,000	3.81 / 4.9338	0	0	0	(419)	0		1,050	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	05/10/2018	Sale	0	80,000,000	3.2288 / 2.3631	15,543,707	0	1,481,554	443,438	0		6,551,867	0	(265,026)	(12,542,302)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	08/05/2018	Maturity	0	0	5.2329 / 7.89	0	0	0	(2,938)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 96657CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	12/06/2018	Sale	0	106,600,000	3.099 / 2.541	0	0	0	936,329	0		(10,714,322)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 115207CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2016	11/01/2046	05/16/2018	Sale	0	57,000,000	2.11 / 2.3581	0	0	(11,982,716)	77,137	0		5,627,804	0	0	(11,982,716)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120551CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	10/01/2019	11/14/2018	Sale	0	33,800,000	2.396 / 1.9563	0	0	0	13,323	0		(49,587)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 112006CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	11/01/2023	11/06/2018	Sale	0	2,890,000	2.0557 / 2.541	0	0	(152,266)	(234)	0		41,021	0	0	(152,266)	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/07/2018	Maturity	0	32,690	2.395 / 6.19	0	0	0	250	0		7,648	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	01/02/2018	Maturity	0	0	3.068 / 6.45	0	0	0	20	0		(35,700)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95133CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	12/06/2018	Sale	0	7,150,000	4.0288 / 2.6912	0	0	0	127,638	0		(1,887,935)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2018	Maturity	0	33,542	2.627 / 6.19	0	0	0	(963)	0		7,847	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	12/05/2018	Maturity	0	42,715	2.6236 / 5.53	0	0	0	(1,286)	0		2,929	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/05/2018	Maturity	0	40,609	1.6894 / 5.53	0	0	0	(17)	0		2,784	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/06/2018	Maturity	0	18,841	2.5774 / 5.46	0	0	0	262	0		719	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 101025CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2013	01/31/2018	01/31/2018	Maturity	0	32,000,000	1.0075 / 1.7723	0	0	0	(10,831)	0		10,900	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2018	Maturity	0	32,522	2.2037 / 6.19	0	0	0	(346)	0		7,609	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/05/2018	Maturity	0	41,745	2.3147 / 5.53	0	0	0	(735)	0		2,862	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96657CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	11/29/2018	Sale	0	106,600,000	3.099 / 2.541	0	0	0	878,498	0		(10,714,322)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 91125CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	12/06/2018	Sale	0	98,000,000	4.4563 / 2.469	0	0	0	2,080,560	0		(32,152,739)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 94428PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	02/24/2018	Maturity	0	18,000,000	1.4623 / 3.085	0	0	0	(43,892)	0		43,326	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	04/30/2018	Maturity	0	12,711,600	2.323 / 5.79	0	0	0	(149,836)	0		348,086	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95102CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	12/06/2018	Sale	0	14,700,000	4.0513 / 2.6893	0	0	0	264,447	0		(3,938,511)	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 122959CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2022	11/14/2018	Sale	0	25,000,000	2.3126 / 2.905	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2018	Maturity	0	27,037	2.6035 / 5.46	0	0	0	(631)	0		1,031	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 114516CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	12/06/2018	Sale	0	60,250,000	3.8865 / 2.3861	0	0	0	945,424	0		(13,997,579)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 119833CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2019	11/14/2018	Sale	0	62,300,000	2.3431 / 1.6425	0	0	0	41,598	0		(177,489)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122537CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2025	09/13/2018	Sale	0	465,000,000	2.8563 / 2.3351	0	(4,194,118)	(36,000)	0	0		0	0	0	4,158,118	0	0	PD (Duration)
Interest Rate Swap - 120552CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	02/01/2021	11/14/2018	Sale	0	56,400,000	2.3431 / 2.1035	0	0	0	25,046	0		(115,016)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 123059CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2020	11/14/2018	Sale	0	39,000,000	2.3126 / 2.7513	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122960CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2021	11/14/2018	Sale	0	30,000,000	2.3126 / 2.847	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	08/06/2018	Maturity	0	62,643	5.2329 / 7.89	0	0	0	1,872	0		9,880	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	02/05/2018	Maturity	0	40,796	1.8669 / 5.53	0	0	0	(140)	0		2,797	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 114688CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	05/31/2023	05/30/2018	Sale	0	3,000,000	1.471 / 2.3072	0	0	(187,500)	0	0		119,254	0	0	(187,500)	0	0	PD (Duration)
Interest Rate Swap - 120167CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/01/2023	11/06/2018	Sale	0	3,500,000	2.22 / 2.541	0	0	(157,813)	(187)	0		22,861	0	0	(157,813)	0	0	PD (Duration)
Interest Rate Swap - 113175CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	11/01/2023	11/06/2018	Sale	0	11,200,000	1.8525 / 2.541	0	0	(695,015)	(1,285)	0		265,116	0	0	(695,015)	0	0	PD (Duration)
Interest Rate Swap - 119842CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	12/01/2021	11/14/2018	Sale	0	67,300,000	2.3208 / 1.9545	0	0	0	93,466	0		(644,483)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2018	Maturity	0	18,335	2.0484 / 5.46	0	0	0	(58)	0		700	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 101934CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	12/06/2018	Sale	0	100,000,000	3.128 / 2.6893	0	0	0	939,824	0		(11,063,833)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 118028CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	11/01/2018	11/01/2018	Maturity	0	18,300,000	2.3431 / 1.45	0	0	0	100,661	0		(60,453)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 118032CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	07/01/2019	11/14/2018	Sale	0	26,200,000	2.396 / 1.5525	0	0	0	36,632	0		(173,491)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 118816CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2017	07/21/2018	07/21/2018	Maturity	0	20,000,000	2.3616 / 1.45	0	0	0	60,768	0		(33,983)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 119839CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	02/01/2020	11/14/2018	Sale	0	90,800,000	2.3431 / 1.785	0	0	0	91,537	0		(544,875)	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 119840CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2017	06/01/2021	11/14/2018	Sale	0	78,400,000	2.3208 / 1.9125	0	0	0	101,015	0		(701,356)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 118475PR - Receive: Fixed Pay: Floating 3 Month Libor +211 BPS	65675*AB3 - North American Breweries Hold Senior Unsecured Fltg Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	06/24/2021	09/24/2018	Sale	0	1,875,000	3.81 / 4.4764	0	0	(36,965)	(6,322)	0		15,751	0	0	(36,965)	0	0	PD (Duration)
Interest Rate Swap - 121893CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2018	11/01/2023	11/06/2018	Sale	0	13,300,000	2.76 / 2.541	0	0	(268,185)	485	0		0	0	0	(268,185)	0	0	PD (Duration)
Interest Rate Swap - 120796CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2017	12/08/2047	04/17/2018	Sale	0	12,500,000	2.501 / 2.0473	0	0	(1,121,505)	29,038	0		192,482	0	0	(1,121,505)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	04/02/2018	Maturity	0	0	3.4277 / 6.45	0	0	0	2,059	0		(36,063)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2018	Maturity	0	19,187	2.8051 / 5.46	0	0	0	(532)	0		733	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120180CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	11/03/2027	02/02/2018	Sale	0	85,810,000	2.346 / 1.787	0	0	(4,332,254)	74,595	0		530,478	0	0	(4,332,254)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82076PR - Receive: Floating CPISP +202 BPS Pay: Floating 1 Month Libor +74 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2008	05/10/2018	05/10/2018	Maturity	0	537,000	4.23 / 2.6371	0	0	0	3,366	0		(3,406)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93163PRT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	12/06/2018	Sale	0	17,000,000	3.1288 / 2.3341	0	0	0	154,681	0		(957,070)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 120553CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2017	07/01/2021	11/14/2018	Sale	0	24,500,000	2.396 / 2.1335	0	0	0	12,794	0		(51,491)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	04/14/2018	04/14/2018	Maturity	0	7,800,000	4.1625 / 2.3477	0	0	0	56,710	0		(55,991)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2018	Maturity	0	26,192	2.0735 / 5.46	0	0	0	(160)	0		999	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ...	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	08/06/2018	Maturity	0	41,937	2.3959 / 5.53	0	0	0	536	0		2,875	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93159PRT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	12/18/2017	Sale	0	7,000,000	3.3263 / 1.6004	0	0	0	23,376	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 111298CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	11/01/2020	11/14/2018	Sale	0	4,000,000	2.3431 / 1.6888	0	0	0	62,987	0		(50,847)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95372PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	06/24/2018	Maturity	0	9,000,000	2.4825 / 2.3351	0	0	0	20,825	0		(31,781)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 111297CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2020	11/14/2018	Sale	0	24,000,000	2.3208 / 1.615	0	0	0	339,467	0		(277,880)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120205CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/07/2027	02/13/2018	Sale	0	24,000,000	2.3555 / 1.7935	0	0	(1,046,453)	24,820	0		128,702	0	0	(1,046,453)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95371PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	06/24/2018	Maturity	0	93,000,000	2.2856 / 2.4825	0	0	0	(215,187)	0		328,407	0	0	0	0	0	PD (Duration)

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Interest Rate Swap - 115258CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	02/01/2023	01/31/2018	Sale	0	4,500,000	1.588 / 1.6947	0	0	(217,377)	(23)	0		145,616	0	0	(217,377)	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2018	Maturity	0	18,502	2.1777 / 5.46	0	0	0	(163)	0		706	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/05/2018	Maturity	0	59,743	4.5264 / 7.89	0	0	0	(22)	0		9,422	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119440CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	06/28/2018	Sale	0	15,000,000	2.0473 / 2.382	0	0	1,776,960	(36,006)	0		(619,230)	0	0	1,776,960	0	0	SD (Asset Cashflow)
Interest Rate Swap - 115776CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2016	12/13/2036	06/29/2018	Sale	0	43,000,000	2.6488 / 2.3326	0	0	(2,197,474)	157,586	0		(633,072)	0	0	(2,197,474)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119168CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	08/01/2023	07/31/2018	Sale	0	8,700,000	2.05 / 2.3374	0	0	(381,929)	(71)	0		116,610	0	0	(381,929)	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2018	Maturity	0	18,671	2.4142 / 5.46	0	0	0	(259)	0		713	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 118026CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2018	08/01/2018	Maturity	0	29,700,000	2.3581 / 1.405	0	0	0	100,983	0		(62,137)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2018	Maturity	0	26,551	2.4167 / 5.46	0	0	0	(367)	0		1,013	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 123232CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2018	11/21/2023	11/19/2018	Sale	0	120,000,000	2.3119 / 3.24	0	690,000	0	0	0		0	0	0	(690,000)	0	0	PD (Duration)
Interest Rate Swap - 118475PR - Receive: Fixed Pay: Floating 3 Month Libor +211 BPS	65675*AB3 - North American Breweries Hold Senior Unsecured Fltg Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	06/24/2021	06/25/2018	Maturity	0	125,000	3.81 / 4.9338	0	0	0	(192)	0		1,050	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2038	09/13/2018	Sale	0	50,000,000	2.9575 / 2.3351	0	(1,020,000)	(16,000)	0	0		0	0	0	1,004,000	0	0	PD (Duration)
Interest Rate Swap - 90760CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	03/04/2040	12/06/2018	Sale	0	54,300,000	4.4321 / 2.3208	0	0	0	1,171,367	0		(17,531,559)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 113173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	08/01/2023	07/31/2018	Sale	0	14,200,000	1.8025 / 2.3374	0	0	(787,787)	(213)	0		355,086	0	0	(787,787)	0	0	PD (Duration)
Interest Rate Swap - 121894CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2018	05/01/2023	04/30/2018	Sale	0	3,200,000	2.68 / 2.308	0	0	(39,029)	29	0		0	0	0	(39,029)	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2018	Maturity	0	32,858	2.4402 / 6.19	0	0	0	(554)	0		7,687	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82294PR - Receive: Floating CPISP +250 BPS Pay: Floating 1 Month Libor +120 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	06/11/2018	06/11/2018	Maturity	0	5,000,000	4.86 / 3.1285	0	0	0	38,826	0		(39,505)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 113376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/18/2016	05/20/2018	05/20/2018	Maturity	0	75,000,000	1.8971 / .8113	0	0	0	256,544	0		(227,188)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2018	Maturity	0	0	2.395 / 6.19	0	0	0	(697)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 116849CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	05/01/2023	04/30/2018	Sale	0	5,400,000	2.444 / 2.308	0	0	(125,713)	13	0		(35,410)	0	0	(125,713)	0	0	PD (Duration)
Interest Rate Swap - 101919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	05/23/2018	Maturity	0	8,000,000	1.9198 / .9875	0	0	0	24,030	0		(21,185)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	04/05/2018	Maturity	0	41,173	1.9962 / 5.53	0	0	0	(389)	0		2,823	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 100697PR - Receive: Floating 1 Month Libor +391.2 BPS Pay: Floating CPISP +250 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/11/2018	06/11/2018	Maturity	0	5,000,000	5.8409 / 4.86	0	0	0	22,355	0		(21,393)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 116181CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2017	01/10/2037	06/29/2018	Sale	0	160,000,000	2.4754 / 2.3375	0	0	(12,266,643)	391,840	0		1,994,668	0	0	(12,266,643)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 100704PR - Receive: Floating 1 Month Libor +413.8 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	08/10/2018	08/10/2018	Maturity	0	30,000,000	6.2243 / 5.21	0	0	0	192,642	0		(201,030)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	07/05/2018	Maturity	0	57,610	5.1517 / 7.89	0	0	0	(869)	0		9,086	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120205CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	11/07/2027	02/02/2018	Sale	0	22,000,000	2.3555 / 1.3919	0	0	(1,022,117)	19,170	0		117,977	0	0	(1,022,117)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120165CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	05/01/2023	04/30/2018	Sale	0	2,500,000	2.14 / 2.308	0	0	(93,485)	(15)	0		19,439	0	0	(93,485)	0	0	PD (Duration)
Interest Rate Swap - 93159PRT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	09/17/2030	03/16/2018	Sale	0	7,000,000	3.3263 / 2.7882	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2018	Maturity	0	25,955	1.8734 / 5.46	0	0	0	(10)	0		990	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	12/04/2018	Sale	0	8,000,000	2.894 / 2.3228	0	0	(110,480)	37,960	0		0	0	0	(110,480)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 100678PR - Receive: Floating 1 Month Libor +346.4 BPS Pay: Floating CPISP +202 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/10/2018	05/10/2018	Maturity	0	537,000	5.3613 / 4.23	0	0	0	1,876	0		(1,815)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 103834CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2013	11/25/2023	05/16/2018	Sale	0	60,000,000	2.88 / 1.9436	0	0	(431,649)	257,190	0		(2,018,245)	0	0	(431,649)	0	0	PD (Duration)
Interest Rate Swap - 114516CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	11/29/2018	Sale	0	60,250,000	3.8865 / 2.3861	0	0	0	555,290	0		(13,997,579)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 111911CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2016	01/26/2018	01/26/2018	Maturity	0	30,000,000	1.3706 / .9388	0	0	0	8,998	0		(9,037)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 111295CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2019	11/14/2018	Sale	0	55,000,000	2.3208 / 1.425	0	0	0	562,268	0		(419,770)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2018	Maturity	0	18,927	2.5717 / 5.46	0	0	0	(397)	0		723	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2018	Maturity	0	18,419	2.071 / 5.46	0	0	0	(113)	0		703	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	02/05/2018	Maturity	0	60,148	4.7039 / 7.89	0	0	0	(174)	0		9,486	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116492CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	05/01/2023	04/30/2018	Sale	0	17,200,000	2.3678 / 2.308	0	0	(461,504)	4	0		(50,992)	0	0	(461,504)	0	0	PD (Duration)
Interest Rate Swap - 93545LMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	12/06/2018	Sale	0	29,250,000	3.9613 / 2.64	0	0	0	502,236	0		(7,255,890)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/05/2018	Maturity	0	63,932	5.4263 / 7.89	0	0	0	(1,492)	0		10,083	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2018	Maturity	0	0	2.369 / 5.46	0	0	0	(350)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 123061CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2025	11/14/2018	Sale	0	19,000,000	2.3126 / 2.9775	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/05/2018	Maturity	0	60,556	4.7265 / 7.89	0	0	0	(351)	0		9,550	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 113170CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2016	02/01/2023	01/31/2018	Sale	0	14,500,000	1.7125 / 1.6947	0	0	(615,476)	(24)	0		383,706	0	0	(615,476)	0	0	PD (Duration)
Interest Rate Swap - 112597CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	09/20/2018	09/20/2018	Maturity	0	175,000,000	2.3247 / 1.0765	(751,349)	0	0	1,285,309	0		(1,152,997)	0	220,128	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 123060CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2022	11/14/2018	Sale	0	36,000,000	2.3126 / 2.9088	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	09/30/2018	Maturity	0	0	4.0704 / 6.45	0	0	0	(11,821)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 112008CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	08/01/2023	07/31/2018	Sale	0	3,130,000	2.0015 / 2.3374	0	0	(143,970)	(30)	0		49,069	0	0	(143,970)	0	0	PD (Duration)
Interest Rate Swap - 111935CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2016	01/28/2018	01/28/2018	Maturity	0	88,000,000	1.7603 / .9133	0	0	0	31,807	0		(31,926)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	05/07/2018	Maturity	0	41,363	2.1875 / 5.53	0	0	0	287	0		2,836	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93543CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	12/06/2018	Sale	0	20,750,000	3.9613 / 2.64	0	0	0	356,287	0		(5,147,341)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 118475PR - Receive: Fixed Pay: Floating 3 Month Libor +211 BPS	65675*AB3 - North American Breweries Hold Senior Unsecured Fltg Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2017	06/24/2021	03/26/2018	Maturity	0	125,000	3.81 / 4.9338	0	0	0	19	0		1,050	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	06/30/2018	Maturity	0	0	4.041 / 6.45	0	0	0	(7,747)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/05/2018	Maturity	0	64,367	5.4606 / 7.89	0	0	0	(1,632)	0		10,152	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2018	Maturity	0	33,028	2.5222 / 6.19	0	0	0	(658)	0		7,727	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 119441CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2017	09/08/2047	06/28/2018	Sale	0	15,000,000	2.38 / 2.3209	0	0	(1,783,167)	35,858	0		625,758	0	0	(1,783,167)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 120164CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	02/01/2023	01/31/2018	Sale	0	1,900,000	2.1 / 1.6947	0	0	(46,017)	17	0		15,407	0	0	(46,017)	0	0	PD (Duration)
Interest Rate Swap - 122958CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	05/31/2023	11/14/2018	Sale	0	17,000,000	2.3126 / 2.94	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 114689CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	08/31/2023	08/30/2018	Sale	0	2,100,000	1.501 / 2.3126	0	0	(138,000)	0	0		82,580	0	0	(138,000)	0	0	PD (Duration)
Interest Rate Swap - 122534CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2025	09/13/2018	Sale	0	300,000,000	2.3351 / 3.0613	0	2,705,882	177,000	0	0		0	0	0	(2,528,882)	0	0	PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2018	Maturity	0	3,245,455	4.1488 / 6.73	0	0	0	(60,199)	0		262,086	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	10/16/2018	Maturity	0	50,000,000	4.5565 / 2.4364	0	0	0	964,490	0		(1,059,763)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/05/2018	Maturity	0	58,754	5.2565 / 7.89	0	0	0	(1,259)	0		9,266	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 119164CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	11/01/2023	11/06/2018	Sale	0	8,700,000	2.1 / 2.541	0	0	(440,461)	(639)	0		105,515	0	0	(440,461)	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2018	Maturity	0	27,284	2.8076 / 5.46	0	0	0	(756)	0		1,041	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2018	Maturity	0	44,108,783	3.1164 / 6.25	0	0	0	(15,358)	0		15,322	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 112007CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	05/01/2023	04/30/2018	Sale	0	5,760,000	1.9448 / 2.308	0	0	(268,434)	(66)	0		97,813	0	0	(268,434)	0	0	PD (Duration)
Interest Rate Swap - 117274CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	06/01/2019	11/14/2018	Sale	0	18,300,000	2.3208 / 1.605	0	0	0	46,724	0		(93,589)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84450CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	10/16/2018	Maturity	0	91,000,000	4.5143 / 2.4364	0	0	0	1,724,970	0		(1,898,745)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2018	Maturity	0	33,715	2.7968 / 6.19	0	0	0	(1,061)	0		7,888	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	03/07/2018	Maturity	0	20,000,000	4.4775 / 2.0349	0	0	0	109,455	0		(108,299)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 120166CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2017	08/01/2023	07/31/2018	Sale	0	2,600,000	2.18 / 2.3374	0	0	(97,988)	(12)	0		19,004	0	0	(97,988)	0	0	PD (Duration)
Interest Rate Swap - 84514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2008	10/17/2018	10/17/2018	Maturity	0	30,000,000	4.65 / 2.4488	0	0	0	602,841	0		(660,207)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 83385PR - Receive: Floating 3 Month Libor +215.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/21/2018	08/21/2018	Maturity	0	26,360,000	4.4888 / 6.98	0	0	0	(474,854)	0		504,121	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 121896CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2018	08/01/2023	07/31/2018	Sale	0	3,600,000	2.725 / 2.3374	0	0	(45,038)	38	0		0	0	0	(45,038)	0	0	PD (Duration)
Interest Rate Swap - 111531CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2015	12/28/2018	12/28/2018	Maturity	0	175,000,000	2.3861 / 1.116	1,090,000	0	0	1,894,454	0		(963,019)	0	(361,483)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	05/05/2018	Maturity	0	0	2.1875 / 5.53	0	0	0	(788)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 818170M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2008	04/18/2018	04/18/2018	Maturity	0	20,000,000	4.33 / 2.3551	0	0	0	157,904	0		(156,332)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/07/2018	Maturity	0	18,587	2.369 / 5.46	0	0	0	141	0		710	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 113753CM - Receive: Floating 3 Month Libor +50 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2016	06/27/2018	06/27/2018	Maturity	0	100,000,000	2.7916 / 1.3975	0	0	0	543,631	0		(413,070)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 119854CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2017	10/06/2047	03/20/2018	Sale	0	110,000,000	2.588 / 1.7038	0	0	(9,772,345)	228,980	0		(370,567)	0	0	(9,772,345)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116792CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2017	03/02/2020	11/14/2018	Sale	0	20,000,000	2.3208 / 1.8181	0	0	0	28,120	0		(110,485)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122536CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2025	09/13/2018	Sale	0	465,000,000	2.3351 / 3.0613	0	4,194,118	274,000	0	0		0	0	0	(3,920,118)	0	0	PD (Duration)
Interest Rate Swap - 118023CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	06/01/2018	06/01/2018	Maturity	0	11,100,000	2.0063 / 1.38	0	0	0	20,021	0		(13,661)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2018	Maturity	0	0	2.5774 / 5.46	0	0	0	(612)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	08/05/2018	Maturity	0	0	2.3959 / 5.53	0	0	0	(1,379)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 111296CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	12/01/2019	11/14/2018	Sale	0	37,000,000	2.3208 / 1.525	0	0	0	454,617	0		(364,783)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93188CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	09/21/2040	12/06/2018	Sale	0	78,000,000	3.5388 / 2.3534	0	0	0	992,446	0		(13,532,488)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 121221CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2017	12/28/2047	07/06/2018	Sale	0	26,000,000	2.623 / 2.3356	0	0	(1,745,058)	80,397	0		(288,819)	0	0	(1,745,058)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 116848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2017	08/01/2023	07/31/2018	Sale	0	6,300,000	2.494 / 2.3374	0	0	(148,027)	27	0		(46,689)	0	0	(148,027)	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2018	Maturity	0	33,889	2.8311 / 6.19	0	0	0	(1,161)	0		7,928	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/11/2018	08/11/2018	Maturity	0	5,465,714	5.1718 / 7.35	0	0	0	(85,145)	0		91,730	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 115256CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2016	08/01/2023	07/31/2018	Sale	0	4,500,000	1.675 / 2.3374	0	0	(275,917)	(83)	0		139,424	0	0	(275,917)	0	0	PD (Duration)
Interest Rate Swap - 846650M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2018	10/27/2018	Maturity	0	25,000,000	3.9525 / 2.5093	0	0	0	381,608	0		(430,690)	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/05/2018	Maturity	0	42,324	2.4195 / 5.53	0	0	0	(1,071)	0		2,902	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122538CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2038	09/13/2018	Sale	0	50,000,000	2.3351 / 3.1625	0	1,020,000	54,000	0	0		0	0	0	(966,000)	0	0	PD (Duration)
Interest Rate Swap - 117275CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	09/01/2020	11/14/2018	Sale	0	62,100,000	2.3208 / 1.81	0	0	0	252,267	0		(518,585)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122310CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/06/2028	06/25/2018	Sale	0	41,000,000	2.894 / 2.3138	0	0	(266,050)	97,656	0		0	0	0	(266,050)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/07/2018	Maturity	0	61,382	5.0245 / 7.89	0	0	0	1,035	0		9,681	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2018	Maturity	0	26,915	2.5742 / 5.46	0	0	0	(564)	0		1,027	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 111294CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	01/01/2019	11/14/2018	Sale	0	27,000,000	2.396 / 1.3363	0	0	0	227,050	0		(150,143)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/05/2018	Maturity	0	57,234	5.0697 / 7.89	0	0	0	(733)	0		9,026	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125659CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	12/06/2018	Sale	0	106,600,000	3.099 / 2.541	0	0	0	57,831	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2018	10/24/2018	Maturity	0	15,000,000	4.05 / 2.4874	0	0	0	236,846	0		(265,882)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 116494CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2017	11/01/2023	11/06/2018	Sale	0	17,200,000	2.4743 / 2.541	0	0	(573,609)	(191)	0		(91,647)	0	0	(573,609)	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2018	Maturity	0	26,073	2.0509 / 5.46	0	0	0	(83)	0		995	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2018	Maturity	0	0	2.5799 / 5.46	0	0	0	(870)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 118036CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2017	08/01/2020	11/14/2018	Sale	0	11,600,000	2.3431 / 1.69	0	0	0	25,622	0		(127,972)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 112583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	04/08/2018	04/08/2018	Maturity	0	375,000,000	1.7038 / 1.0445	(1,431,163)	0	0	647,267	0		(835,202)	0	183,706	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 80613CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2018	02/15/2018	Maturity	0	27,000,000	4.3775 / 1.8388	0	0	0	96,672	0		(95,621)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	10/01/2018	Maturity	0	245,264	4.0704 / 6.45	0	0	0	7,151	0		24,511	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/06/2018	10/06/2018	Maturity	0	30,000,000	4.3 / 2.4096	2,824,282	0	0	502,045	0		(248,750)	0	(312,401)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 122025CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	05/10/2048	05/08/2018	Sale	0	100,000,000	1.8105 / 3.3275	0	0	950,000	0	0		0	0	0	950,000	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2018	Maturity	0	18,252	1.8709 / 5.46	0	0	0	(7)	0		697	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82131PR - Receive: Floating CPISP +275 BPS Pay: Floating 3 Month Libor +119 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2008	05/23/2018	05/23/2018	Maturity	0	20,000,000	4.96 / 3.1098	0	0	0	153,188	0		(158,925)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 117625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	11/01/2023	11/06/2018	Sale	0	19,600,000	2.277 / 2.541	0	0	(832,138)	(862)	0		75,917	0	0	(832,138)	0	0	PD (Duration)
Interest Rate Swap - 112576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2016	08/05/2034	05/17/2018	Sale	0	100,000,000	3.2288 / 2.3631	19,429,634	0	77,611	571,130	0		8,189,834	0	(349,113)	(17,434,379)	0	0	LD (Liability Cashflow)
Interest Rate Swap - 94427PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	02/24/2018	Maturity	0	38,000,000	1.4623 / 3.085	0	0	0	(92,661)	0		91,467	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 123235CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2018	06/20/2028	06/18/2018	Sale	0	400,000,000	2.3247 / 3.38	0	0	476,000	0	0		0	0	0	476,000	0	0	PD (Duration)
Interest Rate Swap - 82483PR - Receive: Floating 3 Month Libor +183.3 BPS Pay: Fixed	F1369#AA1 - Bureau Veritas S.A. Series A Guaranteed Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2008	07/16/2018	07/16/2018	Maturity	0	50,750,000	4.1802 / 6.58	0	0	0	(754,153)	0		811,566	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 117626CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	05/01/2023	04/30/2018	Sale	0	19,600,000	2.185 / 2.308	0	0	(693,405)	(95)	0		110,820	0	0	(693,405)	0	0	PD (Duration)
Interest Rate Swap - 114687CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/09/2016	02/28/2023	02/27/2018	Sale	0	3,000,000	1.436 / 1.9842	0	0	(185,500)	0	0		119,641	0	0	(185,500)	0	0	PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	10/01/2018	Maturity	0	2,258,036	3.8974 / 6.535	0	0	0	(47,794)	0		113,231	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 125660CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	12/06/2018	Sale	0	60,250,000	3.8865 / 2.3344	0	0	0	396,110	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/05/2018	Maturity	0	42,130	2.3902 / 5.53	0	0	0	(957)	0		2,889	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 100688PR - Receive: Floating 3 Month Libor +412.6 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/23/2018	05/23/2018	Maturity	0	20,000,000	6.0453 / 4.96	0	0	0	78,395	0		(71,284)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 117279CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2017	07/01/2023	11/14/2018	Sale	0	44,400,000	2.396 / 2.1063	0	0	0	269,338	0		(384,011)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82415CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2008	06/05/2018	06/05/2018	Maturity	0	10,000,000	4.589 / 2.3178	0	0	0	118,412	0		(123,377)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	04/30/2018	Maturity	0	4,622,400	2.323 / 5.79	0	0	0	(54,486)	0		126,577	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 101023CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2013	01/31/2018	01/31/2018	Maturity	0	14,000,000	1.0075 / 1.7723	0	0	0	(4,739)	0		4,769	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122055CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2018	05/11/2038	05/09/2018	Sale	0	250,000,000	2.625 / 2.3558	0	0	1,204,313	0	0		0	0	0	1,204,313	0	0	PD (Duration)
Interest Rate Swap - 94598CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/17/2018	10/17/2018	Maturity	0	42,000,000	4.65 / 2.4488	4,970,668	0	0	843,978	0		(347,834)	0	(576,455)	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	03/05/2018	Maturity	0	40,984	1.8895 / 5.53	0	0	0	(269)	0		2,810	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2018	Maturity	0	0	2.3715 / 5.46	0	0	0	(497)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 123233CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2018	11/21/2023	11/19/2018	Sale	0	120,000,000	3.035 / 2.6458	0	(690,000)	(67,000)	0	0		0	0	0	623,000	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2018	Maturity	0	18,756	2.4962 / 5.46	0	0	0	(306)	0		716	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2018	Maturity	0	26,311	2.1802 / 5.46	0	0	0	(231)	0		1,004	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 121113CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	12/06/2018	Sale	0	95,475,000	3.107 / 2.7068	0	0	0	879,909	0		(10,207,530)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 123057CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2021	11/14/2018	Sale	0	25,000,000	2.3126 / 2.8563	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 112271CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2016	02/25/2018	02/25/2018	Maturity	0	35,000,000	1.4621 / .825	0	0	0	35,486	0		(35,523)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 112005CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2016	02/01/2023	01/31/2018	Sale	0	6,840,000	1.8868 / 1.6947	0	0	(234,322)	22	0		124,552	0	0	(234,322)	0	0	PD (Duration)
Interest Rate Swap - 119160CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	02/01/2023	01/31/2018	Sale	0	7,500,000	1.965 / 1.6947	0	0	(229,240)	40	0		108,774	0	0	(229,240)	0	0	PD (Duration)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/23/2018	06/23/2018	Maturity	0	12,781,250	4.1491 / 6.5	0	0	0	(156,171)	0		171,317	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2018	Maturity	0	27,160	2.7733 / 5.46	0	0	0	(693)	0		1,036	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 122540CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2038	09/13/2018	Sale	0	75,000,000	2.3351 / 3.1625	0	1,530,000	81,000	0	0		0	0	0	(1,449,000)	0	0	PD (Duration)
Interest Rate Swap - 119156CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2017	05/01/2023	04/30/2018	Sale	0	8,500,000	2.01 / 2.308	0	0	(370,418)	(82)	0		118,193	0	0	(370,418)	0	0	PD (Duration)
Interest Rate Swap - 112147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2016	02/08/2018	02/08/2018	Maturity	0	100,000,000	1.397 / .7895	0	0	0	66,321	0		(66,382)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101394CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	03/25/2018	03/25/2018	Maturity	0	3,600,000	1.6207 / .905	0	0	0	5,567	0		(5,329)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 122535CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	09/24/2025	09/13/2018	Sale	0	300,000,000	2.8563 / 2.3351	0	(2,705,882)	(23,000)	0	0		0	0	0	2,682,882	0	0	PD (Duration)
Interest Rate Swap - 123058CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2018	05/31/2019	11/14/2018	Sale	0	56,000,000	2.3126 / 2.537	0	0	0	0	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 111293CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2015	06/01/2018	06/01/2018	Maturity	0	47,000,000	2.0063 / 1.1875	0	0	0	122,470	0		(95,256)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 117627CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2017	02/01/2023	01/31/2018	Sale	0	19,600,000	2.135 / 1.6947	0	0	(442,198)	198	0		126,449	0	0	(442,198)	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/07/2018	Maturity	0	26,431	2.3715 / 5.46	0	0	0	200	0		1,008	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 95377CMT - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	12/06/2018	Sale	0	42,100,000	3.9288 / 2.3664	0	0	0	680,895	0		(10,381,866)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2018	Maturity	0	0	2.6034 / 6.19	0	0	0	(1,222)	0		0	0	0	0	0	0	SD (Asset Cashflow)
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate												38,919,297	0	(61,153,446)	30,386,910	0	XXX	(186,928,854)	0	(1,454,883)	(92,689,293)	0	0	XXX
Credit Default Swap - 93771CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	03/06/2018	Sale	0	857,000	Credit Event / 5.01	(152,540)	0	(43,353)	(7,991)	0		25,837	0	3,664	(22,461)	0	0	CR (Credit Risk)
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	03/06/2018	Sale	0	540,000	Credit Event / 5.01	(96,116)	0	(27,317)	(5,035)	0		16,280	0	2,309	(14,153)	0	0	CR (Credit Risk)
Credit Default Swap - 86840CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	03/06/2018	Sale	0	2,800,000	Credit Event / 5.01	483,000	0	(141,642)	(26,108)	0		244,188	0	(11,565)	(209,620)	0	0	CR (Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2009	03/20/2019	03/06/2018	Sale	0	862,000	Credit Event / 5.01	103,440	0	(43,605)	(8,037)	0		67,255	0	(2,418)	(57,754)	0	0	CR (Credit Risk)
Credit Default Swap - 86838CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	03/06/2018	Sale	0	2,350,000	Credit Event / 5.01	405,375	0	(118,878)	(21,912)	0		204,944	0	(9,706)	(175,930)	0	0	CR (Credit Risk)
0929999999. Subtotal - Swaps - Hedging Other - Credit Default												743,159	0	(374,795)	(69,083)	0	XXX	558,504	0	(17,717)	(479,918)	0	0	XXX
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	5,523	3.015 / 1.9	0	0	529	16	0		82	(655)	0	529	0	0	FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	7,732	3.015 / 1.9	0	0	740	22	0		115	(918)	0	740	0	0	FX (Foreign Exchange)
Currency Swap - 123463PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2018	06/26/2028	06/26/2018	Sale	0	9,918,421	4.45 / 4.563	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	2,131,741	3.015 / 1.9	0	0	299,534	18,964	0		31,602	(252,993)	0	299,534	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	1,279,045	3.015 / 1.9	0	0	179,720	11,378	0		18,961	(151,796)	0	179,720	0	0	FX (Foreign Exchange)
Currency Swap - 124120PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	09/19/2018	Sale	0	7,185,661	6.89 / 3.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 118392PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	03/20/2018	Sale	0	5,275,916	4.15 / 2.84	0	0	0	0	0		28,955	309,462	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125191PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	11,111	7.84 / 13.65	0	0	92	(111)	0		0	0	0	92	0	0	FX (Foreign Exchange)
Currency Swap - 123583PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	10/15/2018	Sale	0	3,743,604	4.5075 / 3.06	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122246PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	02/21/2018	Sale	0	5,151,300	5.5 / 2.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124084PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2018	08/28/2023	08/28/2018	Sale	0	24,659,831	4.83 / 1.86	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2018	Maturity	0	1,809,390	6.53 / 7.1675	0	0	58,748	(9,097)	0		22,282	10,903	0	58,748	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2018	Maturity	0	50,579	5.755 / 6.6	(22)	0	(1,482)	(286)	0		3,293	4,218	0	(1,459)	0	0	FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2018	Maturity	0	90,559	7.12 / 6.23	0	0	11,844	1,346	0		961	(7,896)	0	11,844	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	1,279,045	3.015 / 1.9	0	0	179,720	11,378	0		18,961	(151,796)	0	179,720	0	0	FX (Foreign Exchange)
Currency Swap - 121724PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	03/09/2018	Sale	0	14,285,000	4.07 / 2.62	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 124329PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	10/04/2018	Sale	0	1,053,000	6.56 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2006	04/03/2018	04/03/2018	Maturity	0	2,569,593	5.85 / 5.305	0	0	225,935	5,970	0		(2,804)	(175,244)	0	225,935	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	3,834,578	3.015 / 1.9	0	0	538,802	34,113	0		56,846	(455,083)	0	538,802	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	7,732	3.015 / 1.9	0	0	1,139	47	0		115	(918)	0	1,139	0	0	FX (Foreign Exchange)
Currency Swap - 125197PR - Receive: Fixed USD Pay: Fixed MXN	P4057#\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	277,778	7.84 / 13.65	0	0	2,310	(2,779)	0		0	0	0	2,310	0	0	FX (Foreign Exchange)
Currency Swap - 123995PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2018	07/31/2026	07/31/2018	Sale	0	12,545,100	6.207 / 3.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2018	Maturity	0	3,838,785	6.3435 / 5.44	0	0	552,387	32,195	0		105,340	(469,185)	0	552,387	0	0	FX (Foreign Exchange)
Currency Swap - 121196PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	01/30/2026	01/30/2018	Sale	0	17,930,745	4.75 / 2.41	0	0	0	0	0		(189,288)	193,193	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2018	Maturity	0	482,503	6.53 / 7.1675	0	0	15,666	(2,426)	0		5,942	2,907	0	15,666	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2018	Maturity	0	22,991	5.755 / 6.6	0	0	(674)	(130)	0		1,497	1,928	0	(674)	0	0	FX (Foreign Exchange)
Currency Swap - 124135PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	11/07/2018	Sale	0	15,192,000	4.36 / 2.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 120249PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2017	01/24/2028	01/24/2018	Sale	0	39,143,250	4.615 / 2.36	0	0	0	0	0		(1,036,425)	1,383,750	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125754PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	12/12/2018	Sale	0	5,240,780	5.93 / 3.097	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123572PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2018	08/03/2043	08/02/2018	Sale	0	26,000,000	4.53 / 3.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123753PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	07/27/2018	Sale	0	11,680,000	6.62 / 3.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124808PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	11/01/2018	Sale	0	3,050,000	4.91 / 3.35	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124122PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	09/19/2018	Sale	0	5,866,320	6.89 / 3.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122381PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	04/19/2018	Sale	0	5,028,623	4.71 / 3.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123369PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2018	07/11/2028	07/11/2018	Sale	0	13,418,255	4.89 / 2.34	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123630PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	08/02/2018	Sale	0	7,500,000	4.2425 / .95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 112363CM - Receive: Fixed USD Pay: Fixed CLP	694888#\C7 - Prudential Chile II Spa	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2016	03/07/2026	07/18/2018	Sale	0	13,203,257	3.9882 / 6.2486	0	0	(1,770,126)	(224,750)	0		719,207	1,431,364	0	(1,770,126)	0	0	FX (Foreign Exchange)
Currency Swap - 122931PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	05/15/2018	Sale	0	26,115,125	4.74 / 3.19	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	2,984,438	3.015 / 1.9	0	0	419,348	26,550	0		44,243	(354,190)	0	419,348	0	0	FX (Foreign Exchange)
Currency Swap - 122028PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2028	02/21/2018	Sale	0	14,718,000	5.58 / 3.1	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 123991PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	07/31/2018	Sale	0	7,040,000	6.207 / 3.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125193PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	144,444	7.84 / 13.65	0	0	1,201	(1,445)	0		0	0	0	1,201	0	0	FX (Foreign Exchange)
Currency Swap - 125753PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2018	Sale	0	1,139,300	5.93 / 3.097	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123407PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/07/2018	11/21/2033	11/19/2018	Sale	0	9,812,458	4.66 / 2.46	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124157PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	09/20/2028	09/20/2018	Sale	0	11,868,655	6.68 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 120537PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	01/29/2048	01/29/2018	Sale	0	14,804,200	3.94 / 2.68	0	0	0	0	0		597,170	41,153	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 118393PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/27/2017	09/20/2049	03/20/2018	Sale	0	11,389,390	4.15 / 2.84	0	0	0	0	0		62,506	668,050	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122656PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	05/03/2030	05/03/2018	Sale	0	31,872,264	4.81 / 2.45	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/09/2003	06/16/2023	06/16/2018	Maturity	0	341,411	5.755 / 6.6	(150)	0	(10,002)	(1,929)	0		22,231	28,475	0	(9,851)	0	0	FX (Foreign Exchange)
Currency Swap - 120250PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/08/2017	01/24/2028	01/24/2018	Sale	0	18,846,750	4.615 / 2.36	0	0	0	0	0		(499,020)	666,250	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124784PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2018	10/26/2026	10/25/2018	Sale	0	25,710,044	4.235 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124867PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2018	10/14/2025	10/11/2018	Sale	0	1,573,406	6.67 / 4.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	3,314	3.015 / 1.9	0	0	488	20	0		49	(393)	0	488	0	0	FX (Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2007	07/30/2022	07/30/2018	Maturity	0	985,599	6.3435 / 5.44	0	0	141,824	8,266	0		27,046	(120,462)	0	141,824	0	0	FX (Foreign Exchange)
Currency Swap - 123992PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	07/31/2018	Sale	0	7,521,000	6.207 / 3.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124783PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2018	10/26/2026	10/25/2018	Sale	0	14,321,537	4.235 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125198PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	11,111	7.84 / 13.65	0	0	92	(111)	0		0	0	0	92	0	0	FX (Foreign Exchange)
Currency Swap - 125752PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/12/2028	12/12/2018	Sale	0	25,178,530	5.93 / 3.097	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124307PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/23/2018	09/28/2026	09/26/2018	Sale	0	3,165,000	4.69 / 4.76	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2004	10/14/2019	10/14/2018	Maturity	0	482,503	6.53 / 7.1675	0	0	15,666	(2,426)	0		5,942	2,907	0	15,666	0	0	FX (Foreign Exchange)
Currency Swap - 123990PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	07/31/2018	Sale	0	7,521,000	6.207 / 3.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122655PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	05/03/2030	05/03/2018	Sale	0	20,278,704	4.81 / 2.45	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125941PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	12/19/2025	12/19/2018	Sale	0	10,769,632	5.828 / 4.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124865PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2018	10/14/2025	10/11/2018	Sale	0	5,986,833	6.67 / 4.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 122083PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	03/22/2018	Sale	0	22,950,000	4.24 / 2.18	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 118016PRM - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	01/27/2025	05/25/2018	Sale	0	4,359,379	3.82 / 2.55	0	0	0	0	0		(185,186)	229,486	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124600PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/26/2025	09/26/2018	Sale	0	12,031,178	4.61 / 1.79	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2018	Maturity	0	1,924,543	6.3435 / 5.44	0	0	276,934	16,141	0		52,811	(235,222)	0	276,934	0	0	FX (Foreign Exchange)
Currency Swap - 124768PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/27/2025	10/25/2018	Sale	0	17,355,607	4.195 / 2.67	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122248PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	02/21/2018	Sale	0	10,915,850	5.5 / 2.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 120532PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	01/29/2018	Sale	0	63,720,000	3.845 / 2.61	0	0	0	0	0		2,191,666	177,131	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123434PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2018	06/21/2030	06/21/2018	Sale	0	19,684,000	4.26 / 5.06	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2018	Maturity	0	352,833	6.3435 / 5.44	0	0	50,771	2,959	0		9,682	(43,124)	0	50,771	0	0	FX (Foreign Exchange)
Currency Swap - 110445PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIPR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/17/2018	Maturity	0	52,248	5.755 / 6.6	(23)	0	(815)	(567)	0		3,402	4,358	0	(792)	0	0	FX (Foreign Exchange)
Currency Swap - 122245PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2018	02/21/2025	02/21/2018	Sale	0	5,028,650	5.5 / 2.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/17/2018	Maturity	0	160,308	5.755 / 6.6	0	0	(2,500)	(1,738)	0		10,438	13,441	0	(2,500)	0	0	FX (Foreign Exchange)
Currency Swap - 124330PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	10/04/2018	Sale	0	2,590,000	6.56 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124866PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2018	10/14/2025	10/11/2018	Sale	0	4,855,035	6.67 / 4.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124085PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2018	08/28/2023	08/01/2018	Sale	0	14,561,900	4.83 / 1.86	0	(100)	(100)	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125195PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	22,222	7.84 / 13.65	0	0	185	(222)	0		0	0	0	185	0	0	FX (Foreign Exchange)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	07/30/2018	Maturity	0	2,932,797	6.3435 / 5.44	0	0	422,018	24,596	0		80,479	(358,453)	0	422,018	0	0	FX (Foreign Exchange)
Currency Swap - 125196PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	244,444	7.84 / 13.65	0	0	2,033	(2,446)	0		0	0	0	2,033	0	0	FX (Foreign Exchange)
Currency Swap - 123752PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/27/2023	07/27/2018	Sale	0	7,190,000	6.62 / 3.5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122379PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	04/19/2018	Sale	0	47,158,986	4.11 / 2.78	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124328PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	10/04/2018	Sale	0	17,040,000	6.56 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122930PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	05/15/2018	Sale	0	23,007,375	4.74 / 3.19	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123588PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	08/02/2018	Sale	0	4,543,389	4.475 / 1.33	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	7,732	3.015 / 1.9	0	0	740	22	0		115	(918)	0	740	0	0	FX (Foreign Exchange)

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Currency Swap - 123956PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/19/2018	07/31/2025	07/31/2018	Sale	0	7,940,874	5.68 / 5.715	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122382PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/20/2048	04/19/2018	Sale	0	26,148,841	4.71 / 3.24	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124092PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/01/2018	08/28/2023	11/01/2018	Sale	0	13,098,400	4.87 / 1.89	0	0	(92,030)	5,421	0		0	0	0	(92,030)	0	0	FX (Foreign Exchange)
Currency Swap - 118015PRM - Receive: Fixed USD Pay: Fixed GBP	Mortgage Loan Hedge	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2017	01/27/2025	05/25/2018	Sale	0	4,609,938	3.82 / 2.55	0	0	0	0	0		(195,829)	242,676	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105421PR - Receive: Fixed USD Pay: Fixed EUR	N0797#AD0 - Attero Holding NV Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/18/2014	09/17/2021	06/12/2018	Sale	0	6,000,000	4.28 / 2.87	0	0	614,246	46,203	0		110,684	(663,111)	0	614,246	0	0	FX (Foreign Exchange)
Currency Swap - 125787PRM - Receive: Fixed USD Pay: Fixed CHF	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/06/2018	12/19/2030	12/19/2018	Sale	0	26,199,596	4.21 / 1.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	9,934	3.015 / 1.9	0	0	1,464	60	0		147	(1,179)	0	1,464	0	0	FX (Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	9,934	3.015 / 1.9	0	0	951	28	0		147	(1,179)	0	951	0	0	FX (Foreign Exchange)
Currency Swap - 124868PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/05/2018	10/14/2025	10/11/2018	Sale	0	2,112,776	6.67 / 4.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123994PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/23/2018	07/31/2026	07/31/2018	Sale	0	10,660,000	6.207 / 3.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 121725PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/25/2018	03/11/2058	03/09/2018	Sale	0	14,285,000	4.07 / 2.62	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123571PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2018	08/03/2043	08/02/2018	Sale	0	11,297,955	4.53 / 3.08	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/02/2008	06/16/2023	06/16/2018	Maturity	0	155,187	5.755 / 6.6	0	0	(4,546)	(877)	0		10,105	13,011	0	(4,546)	0	0	FX (Foreign Exchange)
Currency Swap - 124309PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/23/2018	09/26/2028	09/26/2018	Sale	0	9,420,000	4.82 / 5	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123958PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/19/2018	07/31/2025	07/31/2018	Sale	0	7,940,874	5.68 / 5.715	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	08/23/2018	Sale	0	2,984,438	3.015 / 1.9	0	0	419,348	26,550	0		44,243	(354,190)	0	419,348	0	0	FX (Foreign Exchange)
Currency Swap - 120536PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	01/29/2048	01/29/2018	Sale	0	17,159,500	3.94 / 2.68	0	0	0	0	0		692,178	47,701	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124156PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	09/20/2028	09/20/2018	Sale	0	17,575,827	6.68 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 124121PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/02/2018	09/19/2028	09/19/2018	Sale	0	5,133,570	6.89 / 3.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	5,523	3.015 / 1.9	0	0	814	34	0		82	(655)	0	814	0	0	FX (Foreign Exchange)
Currency Swap - 120530PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	01/29/2043	01/29/2018	Sale	0	11,190,000	3.845 / 2.61	0	0	0	0	0		384,883	31,106	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	3,314	3.015 / 1.9	0	0	317	9	0		49	(393)	0	317	0	0	FX (Foreign Exchange)
Currency Swap - 123370PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/04/2018	07/11/2028	07/11/2018	Sale	0	19,900,000	4.89 / 2.34	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125940PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2018	12/19/2025	12/19/2018	Sale	0	5,290,352	5.828 / 4.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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Currency Swap - 123436PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/12/2018	06/21/2033	06/21/2018	Sale	0	11,448,004	4.34 / 5.32	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125755PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2018	Sale	0	10,709,420	5.93 / 3.097	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 120878PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/11/2017	01/02/2028	01/02/2018	Sale	0	7,873,729	4.08 / 3.95	0	0	0	0	0		(238,840)	199,522	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125756PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/06/2018	12/12/2028	12/12/2018	Sale	0	14,696,970	5.93 / 3.097	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123380PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/05/2018	06/30/2042	06/14/2018	Sale	0	23,000,843	4.397 / 4.115	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125788PRM - Receive: Fixed USD Pay: Fixed CHF	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/06/2018	12/19/2030	12/19/2018	Sale	0	24,279,960	4.21 / 1.31	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 122380PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/09/2018	04/19/2028	04/19/2018	Sale	0	27,633,670	4.11 / 2.78	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/02/2008	06/16/2023	12/17/2018	Maturity	0	23,749	5.755 / 6.6	0	0	(370)	(258)	0		1,546	1,991	0	(370)	0	0	FX (Foreign Exchange)
Currency Swap - 122217PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/22/2018	04/04/2025	04/04/2018	Sale	0	9,170,528	4.48 / 3.01	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/21/2006	12/28/2018	12/28/2018	Maturity	0	396,853	7.12 / 6.23	0	0	51,903	5,898	0		4,210	(34,602)	0	51,903	0	0	FX (Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	7,732	3.015 / 1.9	0	0	1,139	47	0		115	(918)	0	1,139	0	0	FX (Foreign Exchange)
Currency Swap - 123957PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/19/2018	07/31/2025	07/31/2018	Sale	0	7,940,874	5.68 / 5.715	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123367PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/04/2018	07/11/2025	07/11/2018	Sale	0	20,850,445	4.624 / 1.86	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123993PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2018	07/31/2026	07/31/2018	Sale	0	1,826,500	6.207 / 3.36	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/27/2014	06/17/2019	06/15/2018	Maturity	0	3,314	3.015 / 1.9	0	0	488	20	0		49	(393)	0	488	0	0	FX (Foreign Exchange)
Currency Swap - 124119PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/02/2018	09/19/2028	09/19/2018	Sale	0	4,124,300	6.89 / 3.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/27/2014	06/17/2019	03/15/2018	Maturity	0	3,314	3.015 / 1.9	0	0	317	9	0		49	(393)	0	317	0	0	FX (Foreign Exchange)
Currency Swap - 107762PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/01/2014	10/14/2019	10/14/2018	Maturity	0	244,871	6.53 / 7.1675	0	0	7,951	(1,231)	0		3,016	1,476	0	7,951	0	0	FX (Foreign Exchange)
Currency Swap - 121195PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/20/2017	01/30/2026	01/30/2018	Sale	0	10,158,406	4.75 / 2.41	0	0	0	0	0		(107,238)	109,451	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123589PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/22/2018	08/03/2043	08/02/2018	Sale	0	4,543,389	4.335 / 1.21	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 105422PR - Receive: Fixed USD Pay: Fixed EUR	N0797#AD0 - Attero Holding NV Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/18/2014	09/17/2021	06/12/2018	Sale	0	6,000,000	4.28 / 2.87	0	0	614,246	46,203	0		110,684	(663,111)	0	614,246	0	0	FX (Foreign Exchange)
Currency Swap - 125190PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	288,889	7.84 / 13.65	0	0	2,402	(2,891)	0		0	0	0	2,402	0	0	FX (Foreign Exchange)
Currency Swap - 124327PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/14/2018	10/04/2028	10/04/2018	Sale	0	1,053,000	6.56 / 3.7	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123368PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/04/2018	07/11/2025	07/11/2018	Sale	0	37,501,972	4.624 / 1.86	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 124091PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/01/2018	08/28/2023	11/01/2018	Sale	0	27,774,600	4.87 / 1.89	0	0	(195,145)	11,496	0		0	0	0	(195,145)	0	0	FX (Foreign Exchange)
Currency Swap - 123629PRM - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/22/2018	08/02/2033	08/02/2018	Sale	0	6,130,168	4.2425 / .95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 123432PRM - Receive: Fixed USD Pay: Fixed NZD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/12/2018	06/21/2028	06/21/2018	Sale	0	20,387,000	4.19 / 4.81	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 125194PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	66,667	7.84 / 13.65	0	0	554	(667)	0		0	0	0	554	0	0	FX (Foreign Exchange)
Currency Swap - 122247PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/08/2018	02/21/2025	02/21/2018	Sale	0	3,434,200	5.5 / 2.95	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/21/2006	12/28/2018	12/28/2018	Maturity	0	421,678	7.12 / 6.23	0	0	55,150	6,267	0		4,474	(36,767)	0	55,150	0	0	FX (Foreign Exchange)
Currency Swap - 125192PR - Receive: Fixed USD Pay: Fixed MXN	P40578\A2 - Financiera Fortaleza SA de CV Promissory Note	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/26/2018	11/30/2022	12/31/2018	Maturity	0	44,444	7.84 / 13.65	0	0	370	(445)	0		0	0	0	370	0	0	FX (Foreign Exchange)
Currency Swap - 110446PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/09/2003	06/16/2023	12/17/2018	Maturity	0	352,677	5.755 / 6.6	(155)	0	(5,499)	(3,824)	0		22,965	29,414	0	(5,344)	0	0	FX (Foreign Exchange)
Currency Swap - 118394PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/27/2017	09/20/2049	03/20/2018	Sale	0	10,572,797	4.15 / 2.84	0	0	0	0	0		58,024	620,153	0	0	0	0	FX (Foreign Exchange)
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(350)	(100)	3,086,839	81,571	0	XXX	3,114,960	1,929,340	0	3,087,290	0	0	XXX
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/15/2016	12/26/2019	12/20/2018	Maturity	0	19,581,540	2.4926 / Total Return	0	0	0	437,645	0		(21,682)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/07/2018	02/11/2019	08/09/2018	Sale	0	0	2.7691 / Total Return	0	0	(7,488,813)	0	0		0	0	0	(7,488,813)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/07/2018	02/09/2028	11/09/2018	Sale	0	0	2.7064 / Total Return	0	0	591,307	0	0		0	0	0	591,307	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/15/2016	12/26/2019	06/21/2018	Sale	0	0	2.3911 / Total Return	0	0	(2,072,790)	0	0		0	0	0	(2,072,790)	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	09/25/2017	09/27/2019	03/28/2018	Sale	0	0	1.4134 / Total Return	0	0	(300,048)	0	0		0	0	0	(300,048)	0	0	EL (Equity Risk Liability)
Total Return Swap - 121996CM - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/07/2018	02/11/2019	05/09/2018	Sale	0	0	2.1999 / Total Return	0	0	(134,285)	0	0		0	0	0	(134,285)	0	0	EL (Equity Risk Liability)
Total Return Swap - 118574CM - Receive: Floating 3 Month Libor +54 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	01/16/2018	07/13/2018	07/13/2018	Maturity	0	8,674,267	2.8928 / Total Return	0	0	0	110,564	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 118574CM - Receive: Floating 3 Month Libor +54 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	07/07/2017	07/13/2018	07/13/2018	Sale	0	0	2.8928 / Total Return	0	0	2,308,974	0	0		0	0	0	2,308,974	0	0	EL (Equity Risk Liability)
Total Return Swap - 123773CM - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	07/15/2019	10/15/2018	Sale	0	0	2.6292 / Total Return	0	0	3,972,896	0	0		0	0	0	3,972,896	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/07/2018	02/09/2028	08/09/2018	Sale	0	0	2.7341 / Total Return	0	0	(3,744,603)	0	0		0	0	0	(3,744,603)	0	0	EL (Equity Risk Liability)
Total Return Swap - 115911CM - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	12/15/2016	12/26/2019	12/20/2018	Sale	0	0	2.4926 / Total Return	0	0	19,581,540	0	0		0	0	0	19,581,540	0	0	EL (Equity Risk Liability)
Total Return Swap - 119721CM - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	09/25/2017	09/27/2019	09/27/2018	Sale	0	0	2.0544 / Total Return	0	0	(3,925,404)	0	0		0	0	0	(3,925,404)	0	0	EL (Equity Risk Liability)
Total Return Swap - 118463CM - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	06/29/2017	07/05/2018	04/03/2018	Maturity	0	78,509	1.9839 / Total Return	0	0	0	174	0		2,798	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 121997CM - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30M085	02/07/2018	02/09/2028	05/09/2018	Sale	0	0	2.1649 / Total Return	0	0	(67,146)	0	0		0	0	0	(67,146)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 1214050M - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	04/11/2018	Sale	0	0	2.0791 / Total Return	0	0	2,209,413	0	0		0	0	0	2,209,413	0	0	EL (Equity Risk Liability)
Total Return Swap - 1213570M - Receive: Floating 3 Month Libor +43 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2018	09/27/2018	01/29/2018	Sale	0	137,538,024	2.1046 / Total Return	0	0	(7,364,101)	195,653	0		0	0	0	(7,364,101)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1184630M - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2017	07/05/2018	07/05/2018	Maturity	0	90,199,991	2.6106 / Total Return	0	0	0	672,753	0		3,214,543	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1214050M - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	07/11/2018	Sale	0	0	2.709 / Total Return	0	0	(3,377,747)	0	0		0	0	0	(3,377,747)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1184630M - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2018	07/05/2018	07/05/2018	Maturity	0	3,015,438	2.6106 / Total Return	0	0	0	26,361	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1214050M - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	10/10/2018	Sale	0	0	2.7074 / Total Return	0	0	(2,078,676)	0	0		0	0	0	(2,078,676)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1197210M - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2017	09/27/2019	06/27/2018	Sale	0	0	2.022 / Total Return	0	0	(8,202,992)	0	0		0	0	0	(8,202,992)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1219960M - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/11/2019	11/09/2018	Sale	0	0	2.7414 / Total Return	0	0	1,182,553	0	0		0	0	0	1,182,553	0	0	EL (Equity Risk Liability)
Total Return Swap - 1185740M - Receive: Floating 3 Month Libor +54 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2017	07/13/2018	07/13/2018	Maturity	0	130,432,953	2.8928 / Total Return	0	0	0	1,767,245	0		4,613,686	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1197210M - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2017	09/27/2019	12/28/2018	Sale	0	0	2.116 / Total Return	0	0	25,983,720	0	0		0	0	0	25,983,720	0	0	EL (Equity Risk Liability)
Total Return Swap - 1213570M - Receive: Floating 3 Month Libor +43 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2018	09/27/2018	01/30/2018	Sale	0	156,386,658	2.1046 / Total Return	0	0	(7,332,236)	231,736	0		0	0	0	(7,332,236)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1185740M - Receive: Floating 3 Month Libor +54 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2017	07/13/2018	04/13/2018	Maturity	0	3,309,280	2.2713 / Total Return	0	0	0	20,732	0		117,056	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1219970M - Receive: Floating 3 Month Libor +36.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/09/2028	11/09/2018	Maturity	0	591,307	2.7064 / Total Return	0	0	0	11,386	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1184630M - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2017	07/05/2018	07/05/2018	Sale	0	0	2.6106 / Total Return	0	0	(7,227,652)	0	0		0	0	0	(7,227,652)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1219960M - Receive: Floating 3 Month Libor +40 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2018	02/11/2019	11/09/2018	Maturity	0	1,182,553	2.7414 / Total Return	0	0	0	23,085	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1214050M - Receive: Floating 3 Month Libor +37 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2018	01/12/2028	04/11/2018	Maturity	0	2,209,413	2.0791 / Total Return	0	0	0	11,606	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1184630M - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2017	07/05/2018	01/04/2018	Sale	0	0	1.6286 / Total Return	0	0	(3,015,438)	0	0		0	0	0	(3,015,438)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1159110M - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/26/2019	09/20/2018	Sale	0	0	2.4551 / Total Return	0	0	(7,604,010)	0	0		0	0	0	(7,604,010)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1185740M - Receive: Floating 3 Month Libor +54 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2017	07/13/2018	01/16/2018	Sale	0	0	1.8933 / Total Return	0	0	(8,674,267)	0	0		0	0	0	(8,674,267)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1197210M - Receive: Floating 3 Month Libor -28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2017	09/27/2019	12/28/2018	Maturity	0	25,983,720	2.116 / Total Return	0	0	0	494,665	0		(39,971)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1237730M - Receive: Floating 3 Month Libor +29 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/15/2019	10/15/2018	Maturity	0	3,972,896	2.6292 / Total Return	0	0	0	27,252	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 1237070M - Receive: Floating 3 Month Libor -22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2018	07/03/2019	10/03/2018	Sale	0	0	2.1158 / Total Return	0	0	(2,148,616)	0	0		0	0	0	(2,148,616)	0	0	EL (Equity Risk Liability)
Total Return Swap - 1185740M - Receive: Floating 3 Month Libor +54 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2017	07/13/2018	04/13/2018	Sale	0	0	2.2713 / Total Return	0	0	3,309,280	0	0		0	0	0	3,309,280	0	0	EL (Equity Risk Liability)
Total Return Swap - 1159110M - Receive: Floating 3 Month Libor +12 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2016	12/26/2019	03/21/2018	Sale	0	0	1.7946 / Total Return	0	0	(4,393,500)	0	0		0	0	0	(4,393,500)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - 118463CM - Receive: Floating 3 Month Libor +28 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2017	07/05/2018	04/03/2018	Sale	0	0	1.9839 / Total Return	0	0	78,509	0	0		0	0	0	78,509	0	0	EL (Equity Risk Liability)
0949999999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(19,934,132)	4,030,857	0	XXX	7,886,430	0	0	(19,934,132)	0	0	XXX
0969999999. Subtotal - Swaps - Hedging Other												39,662,107	(100)	(78,375,533)	34,430,254	0	XXX	(175,368,960)	1,929,340	(1,472,600)	(110,016,053)	0	0	XXX
Credit Default Swap - 124711CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2018	06/20/2023	10/30/2018	Sale	0	85,000,000	5 / Credit Event	0	6,250,333	4,802,028	425,000	0		0	0	(121,942)	(1,326,363)	0	0	RC (Credit Replications)
Credit Default Swap - 120191CM Sell Protection, Receive Fixed	12518*UH1 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2017	12/20/2022	03/21/2018	Sale	0	420,000,000	1 / Credit Event	9,572,663	0	8,368,795	933,333	0		0	0	(403,307)	(498,487)	0	0	RC (Credit Replications)
Credit Default Swap - 120206CM Sell Protection, Receive Fixed	12518*UJ7 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2017	12/20/2027	03/21/2018	Sale	0	120,000,000	1 / Credit Event	476,411	0	23,931	266,667	0		0	0	(9,769)	(435,570)	0	0	RC (Credit Replications)
Credit Default Swap - 119657CM Sell Protection, Receive Fixed	12518*SG6 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2017	12/20/2022	03/21/2018	Sale	0	230,000,000	1 / Credit Event	4,828,787	0	4,582,912	511,111	0		0	0	(198,832)	206,238	0	0	RC (Credit Replications)
Credit Default Swap - 119734CM Sell Protection, Receive Fixed	12518*SF8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2017	12/20/2027	03/21/2018	Sale	0	200,000,000	1 / Credit Event	(819,861)	0	39,886	444,444	0		0	0	16,813	823,015	0	0	RC (Credit Replications)
Credit Default Swap - 122553CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2018	06/20/2023	10/30/2018	Sale	0	650,000,000	1 / Credit Event	0	11,734,530	10,045,995	4,062,500	0		0	0	(1,350,731)	(337,804)	0	0	RC (Credit Replications)
Credit Default Swap - 123640CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2018	06/20/2023	10/30/2018	Sale	0	75,000,000	5 / Credit Event	0	4,475,416	(416,667)	1,364,583	0		0	0	(281,442)	(4,610,641)	0	0	RC (Credit Replications)
Credit Default Swap - 125238CM Sell Protection, Receive Fixed	12518*Q37 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2018	12/20/2023	12/18/2018	Sale	0	800,000,000	1 / Credit Event	0	11,041,018	6,666,162	1,111,111	0		0	0	(287,961)	(4,086,894)	0	0	RC (Credit Replications)
Credit Default Swap - 122554CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2018	06/20/2028	10/30/2018	Sale	0	320,000,000	1 / Credit Event	0	(1,040,682)	(3,110,382)	2,000,000	0		0	0	58,642	(2,128,341)	0	0	RC (Credit Replications)
Credit Default Swap - 123017CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	06/20/2023	10/30/2018	Sale	0	40,000,000	5 / Credit Event	0	2,991,111	6,844,083	1,250,000	0		0	0	(275,606)	4,128,578	0	0	RC (Credit Replications)
Credit Default Swap - 124745CM Sell Protection, Receive Fixed	12518*P87 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2018	12/20/2023	12/18/2018	Sale	0	800,000,000	1 / Credit Event	0	15,254,370	6,666,162	1,844,444	0		0	0	(652,131)	(7,936,077)	0	0	RC (Credit Replications)
0989999999. Subtotal - Swaps - Replication - Credit Default												14,057,999	50,706,096	44,512,906	14,213,194	0	XXX	0	0	(3,506,266)	(16,202,347)	0	0	XXX
1029999999. Subtotal - Swaps - Replication												14,057,999	50,706,096	44,512,906	14,213,194	0	XXX	0	0	(3,506,266)	(16,202,347)	0	0	XXX
1089999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999999. Total Swaps - Interest Rate												296,810,156	0	185,538,382	26,975,383	0	XXX	(174,531,999)	0	(1,454,883)	(90,654,233)	0	0	XXX
1169999999. Total Swaps - Credit Default												14,801,159	50,706,096	44,138,111	14,144,112	0	XXX	558,504	0	(3,523,984)	(16,682,265)	0	0	XXX
1179999999. Total Swaps - Foreign Exchange												(3,945,393)	(100)	30,057,744	1,505,381	0	XXX	3,141,989	(18,955,845)	336,454	32,367,070	(9,905,866)	0	XXX
1189999999. Total Swaps - Total Return												0	0	(19,934,132)	4,030,857	0	XXX	7,886,430	0	0	(19,934,132)	0	0	XXX
1199999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999999. Total Swaps												307,665,921	50,705,996	239,800,106	46,655,732	0	XXX	(162,945,076)	(18,955,845)	(4,642,412)	(94,903,559)	(9,905,866)	0	XXX
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2018	04/27/2018	04/27/2018	Sale	0	4,554,198	1.394	0	0	46,881	0	0		0	0	0	46,881	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	12/31/2018	12/31/2018	Sale	0	4,175,785	1.29148	0	0	(57,812)	0	0		0	0	0	(57,812)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	09/28/2018	09/28/2018	Sale	0	1,566,686	1.42426	0	0	132,231	0	0		0	0	0	132,231	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2018	09/28/2018	09/28/2018	Sale	0	4,295,582	1.31484	0	0	(35,251)	0	0		0	0	0	(35,251)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2018	08/29/2018	08/29/2018	Sale	0	4,211,130	1.28899	0	0	(34,009)	0	0		0	0	0	(34,009)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2018	11/28/2018	11/28/2018	Sale	0	4,141,900	1.281	0	0	18,753	0	0		0	0	0	18,753	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2018	09/28/2018	09/28/2018	Sale	0	4,216,358	1.29059	0	0	43,974	0	0		0	0	0	43,974	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	03/29/2018	03/29/2018	Sale	0	4,055,862	1.40682	0	0	(11,590)	0	0		0	0	0	(11,590)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/29/2018	03/29/2018	Sale	0	11,620,664	1.35124	0	0	(443,416)	0	0		0	0	0	(443,416)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	12/31/2018	12/31/2018	Sale	0	11,731,518	1.36413	0	0	778,558	0	0		0	0	0	778,558	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	06/29/2018	06/29/2018	Sale	0	11,793,024	1.35552	0	0	306,849	0	0		0	0	0	306,849	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2018	06/29/2018	06/29/2018	Sale	0	4,378,205	1.34013	0	0	(64,948)	0	0		0	0	0	(64,948)	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2018	03/29/2018	03/29/2018	Sale	0	4,028,394	1.39972	0	0	8,864	0	0		0	0	0	8,864	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2018	02/27/2018	02/27/2018	Sale	0	4,023,789	1.39812	0	0	28,838	0	0		0	0	0	28,838	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	01/30/2018	01/30/2018	Sale	0	4,047,444	1.4039	0	0	(22,487)	0	0		0	0	0	(22,487)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2018	05/29/2018	05/29/2018	Sale	0	4,372,226	1.3383	0	0	36,754	0	0		0	0	0	36,754	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	12/31/2018	12/31/2018	Sale	0	1,572,780	1.4298	0	0	171,820	0	0		0	0	0	171,820	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2018	06/29/2018	06/29/2018	Sale	0	4,566,613	1.3978	0	0	(253,356)	0	0		0	0	0	(253,356)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2018	10/26/2018	10/26/2018	Sale	0	4,163,337	1.28763	0	0	18,204	0	0		0	0	0	18,204	0	0	100.00% \ 100.00%
Long: British Pound - Short: United States Dollar	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2018	12/31/2018	12/31/2018	Sale	0	4,148,043	1.2829	0	0	(30,070)	0	0		0	0	0	(30,070)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2018	07/30/2018	07/30/2018	Sale	0	4,285,128	1.31164	0	0	(9,997)	0	0		0	0	0	(9,997)	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2018	06/29/2018	06/29/2018	Sale	0	1,560,724	1.41884	0	0	108,449	0	0		0	0	0	108,449	0	0	100.00% \ 100.00%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	09/28/2018	09/28/2018	Sale	0	11,829,651	1.35973	0	0	484,416	0	0		0	0	0	484,416	0	0	100.00% \ 100.00%
1219999999. Subtotal - Forwards - Hedging Effective												0	0	1,221,655	0	0	XXX	0	0	0	1,221,655	0	0	XXX
Long: United States Dollar - Short: Euro Currency Dollar	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2018	10/15/2018	Sale	0	576,217	1.15666	0	0	(991)	0	0		0	0	0	(991)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2018	11/15/2018	11/15/2018	Sale	0	16,105,334	1.281	0	0	30,174	0	0		0	0	0	30,174	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	31,257,240	1.2306	0	0	111,760	0	0		0	0	0	111,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	813,782	1.3582	0	0	5,872	0	0		0	0	0	5,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	1,318,680	1.1988	0	0	(39,820)	0	0		0	0	0	(39,820)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	1,476,720	1.2306	0	0	5,280	0	0		0	0	0	5,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	07/24/2018	07/24/2018	Sale	0	19,298,492	1.4087	0	0	1,280,219	0	0		0	0	0	1,280,219	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	387,390	1.1357	0	0	(699)	0	0		0	0	0	(699)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	118,612	1.18612	0	0	3,287	0	0		0	0	0	3,287	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	11/30/2018	11/30/2018	Sale	0	1,916,413	.752899	0	0	(1,298)	0	0		0	0	0	(1,298)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	09/28/2018	09/28/2018	Sale	0	22,739,010	1.1676	0	0	(118,798)	0	0		0	0	0	(118,798)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2018	01/24/2018	01/24/2018	Sale	0	19,156,712	1.3945	0	0	381,898	0	0		0	0	0	381,898	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	06/22/2018	06/22/2018	Sale	0	1,752,611	1.23605	0	0	102,444	0	0		0	0	0	102,444	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	51,428,520	1.1988	0	0	(1,552,980)	0	0		0	0	0	(1,552,980)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	2,547,430	1.3938	0	0	80,692	0	0		0	0	0	80,692	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	11/30/2018	11/30/2018	Sale	0	9,872,389	1.29306	0	0	131,015	0	0		0	0	0	131,015	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	59,007,590	1.17545	0	0	(1,139,540)	0	0		0	1,296,539	0	(1,139,540)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	432,352	1.3582	0	0	(2,722)	0	0		0	0	0	(2,722)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2018	06/20/2018	06/20/2018	Sale	0	7,507,080	1.324	0	0	(36,288)	0	0		0	0	0	(36,288)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/29/2018	10/29/2018	Sale	0	2,416,959	1.1357	0	0	6,917	0	0		0	0	0	6,917	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	2,790,816	1.32896	0	0	3,549	0	0		0	0	0	3,549	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	03/22/2018	03/22/2018	Sale	0	6,946,625	1.19565	0	0	(204,509)	0	0		0	82,672	0	(204,509)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	11/30/2018	11/30/2018	Sale	0	14,424,942	1.29306	0	0	191,431	0	0		0	0	0	191,431	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	6,660,260	1.40216	0	0	238,973	0	0		0	0	0	238,973	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	19,714,370	1.40216	0	0	707,359	0	0		0	0	0	707,359	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	14,670,600	1.3972	0	0	27,300	0	0		0	0	0	27,300	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2018	08/22/2018	08/22/2018	Sale	0	12,111,682	1.2854	0	0	51,824	0	0		0	0	0	51,824	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	1,060,385	1.1375	0	0	(2,564)	0	0		0	0	0	(2,564)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	30,201,990	1.2765	0	0	94,640	0	0		0	0	0	94,640	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	512,635	1.3103	0	0	1,937	0	0		0	0	0	1,937	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	2,973,540	1.238975	0	0	160,620	0	0		0	0	0	160,620	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	23,896	1.2765	0	0	75	0	0		0	0	0	75	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	04/25/2018	04/25/2018	Sale	0	5,803,358	1.3942	0	0	(2,498)	0	0		0	0	0	(2,498)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	2,315,655	1.36215	0	0	125,630	0	0		0	0	0	125,630	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	729,537	1.1858	0	0	10,367	0	0		0	0	0	10,367	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2018	10/24/2018	10/24/2018	Sale	0	935,061	1.316	0	0	17,621	0	0		0	0	0	17,621	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	123,898	1.238975	0	0	6,693	0	0		0	0	0	6,693	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	03/01/2018	Maturity	0	13,261	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2018	09/04/2018	09/04/2018	Sale	0	6,060,045	1.3351	0	0	235,802	0	0		0	0	0	235,802	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	5,310,240	1.2765	0	0	16,640	0	0		0	0	0	16,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2018	10/24/2018	10/24/2018	Sale	0	2,794,261	1.316	0	0	52,658	0	0		0	0	0	52,658	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/12/2018	10/12/2018	Sale	0	576,087	1.1564	0	0	(125)	0	0		0	0	0	(125)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/24/2018	10/24/2018	Sale	0	2,808,836	1.2977	0	0	(14,069)	0	0		0	0	0	(14,069)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2018	02/13/2018	02/13/2018	Sale	0	2,550,461	1.2243	0	0	23,540	0	0		0	0	0	23,540	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2018	02/26/2018	02/26/2018	Sale	0	847,910	1.2296	0	0	(586)	0	0		0	0	0	(586)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2018	06/20/2018	06/20/2018	Sale	0	1,330,116	1.4098	0	0	86,989	0	0		0	0	0	86,989	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2018	03/19/2018	03/19/2018	Sale	0	64,114	1.39	0	0	(602)	0	0		0	0	0	(602)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	7,681,645	1.238975	0	0	414,935	0	0		0	0	0	414,935	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	03/20/2018	03/20/2018	Sale	0	8,312,163	1.3436	0	0	(357,270)	0	0		0	77,394	0	(357,270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	03/20/2018	03/20/2018	Sale	0	5,450,599	1.3436	0	0	(234,275)	0	0		0	50,750	0	(234,275)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	429,448	1.3311	0	0	9,114	0	0		0	0	0	9,114	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	40,042,700	1.2917	0	0	651,000	0	0		0	0	0	651,000	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/20/2018	04/24/2018	04/24/2018	Sale	0	18,960,414	1.403	0	0	(88,518)	0	0		0	0	0	(88,518)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	4,088,618	1.238975	0	0	220,853	0	0		0	0	0	220,853	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	2,240,370	1.2794	0	0	(6,129)	0	0		0	0	0	(6,129)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2018	01/31/2018	01/31/2018	Sale	0	2,063,375	.810636	0	0	11,352	0	0		0	0	0	11,352	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	1,393,200	1.2115	0	0	(3,795)	0	0		0	0	0	(3,795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	691,144	1.3026	0	0	15,387	0	0		0	0	0	15,387	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2018	05/25/2018	05/25/2018	Sale	0	864,691	1.2373	0	0	50,213	0	0		0	0	0	50,213	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	2,325,060	1.2917	0	0	37,800	0	0		0	0	0	37,800	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	126,288	1.297	0	0	570	0	0		0	0	0	570	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/15/2018	11/15/2018	Sale	0	16,487,145	.754717	0	0	(27,420)	0	0		0	0	0	(27,420)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2018	03/20/2018	03/20/2018	Sale	0	5,616,800	1.4042	0	0	(11,400)	0	0		0	0	0	(11,400)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2018	05/31/2018	05/31/2018	Sale	0	10,261,995	1.3284	0	0	17,381	0	0		0	0	0	17,381	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	79,230,582	1.31394	0	0	(5,177,358)	0	0		0	2,426,420	0	(5,177,358)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	7,818,000	1.303	0	0	(88,500)	0	0		0	0	0	(88,500)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	474,199	1.16591	0	0	(32,473)	0	0		0	14,959	0	(32,473)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	779,450	1.31257	0	0	(65,013)	0	0		0	24,538	0	(65,013)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	12/20/2018	12/20/2018	Sale	0	8,174,422	1.32113	0	0	356,583	0	0		0	0	0	356,583	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/01/2018	10/01/2018	Sale	0	22,744,853	1.1679	0	0	184,039	0	0		0	0	0	184,039	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	15,758,740	1.2917	0	0	256,200	0	0		0	0	0	256,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	599,400	1.1988	0	0	(18,100)	0	0		0	0	0	(18,100)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	15,344,640	1.1988	0	0	(463,360)	0	0		0	0	0	(463,360)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	353,400	1.178	0	0	(1,785)	0	0		0	0	0	(1,785)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	4,005,200	1.178	0	0	(20,230)	0	0		0	0	0	(20,230)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	4,799,340	1.2306	0	0	17,160	0	0		0	0	0	17,160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2018	06/20/2018	06/20/2018	Sale	0	5,720,930	1.4098	0	0	374,145	0	0		0	0	0	374,145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2018	08/31/2018	08/31/2018	Sale	0	1,968,684	.769468	0	0	6,568	0	0		0	0	0	6,568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/05/2018	03/05/2018	Sale	0	6,318,463	1.35655	0	0	(130,650)	0	0		0	(5,515)	0	(130,650)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	12/03/2018	12/03/2018	Sale	0	22,607	1.3166	0	0	738	0	0		0	0	0	738	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2018	06/20/2018	06/20/2018	Sale	0	8,109,418	1.4098	0	0	530,351	0	0		0	0	0	530,351	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	24,942	1.394	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	12/20/2018	12/20/2018	Sale	0	1,246,264	1.32113	0	0	54,364	0	0		0	0	0	54,364	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2018	12/20/2018	Sale	0	1,145,588	1.2634	0	0	91	0	0		0	0	0	91	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2018	09/20/2018	09/20/2018	Sale	0	1,106,007	1.32952	0	0	3,511	0	0		0	0	0	3,511	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2018	09/20/2018	09/20/2018	Sale	0	125,144	1.16248	0	0	(1,364)	0	0		0	0	0	(1,364)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	09/01/2018	Maturity	0	9,547	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	62,067,600	1.1494	0	0	207,900	0	0		0	0	0	207,900	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	778,973	1.40457	0	0	42,077	0	0		0	0	0	42,077	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	3,736,607	1.3563	0	0	(12,260)	0	0		0	0	0	(12,260)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	29,890,224	1.18612	0	0	828,324	0	0		0	0	0	828,324	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	1,065,642	1.40216	0	0	38,236	0	0		0	0	0	38,236	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	495,590	1.238975	0	0	26,770	0	0		0	0	0	26,770	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2018	03/29/2018	03/29/2018	Sale	0	2,007,844	.785194	0	0	24,420	0	0		0	0	0	24,420	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	3,092,364	1.3563	0	0	(10,146)	0	0		0	0	0	(10,146)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	6,402,105	1.36215	0	0	347,330	0	0		0	0	0	347,330	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/23/2018	01/23/2018	Sale	0	5,006,250	.801	0	0	(8,125)	0	0		0	0	0	(8,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2018	08/15/2018	08/15/2018	Sale	0	17,869,204	1.4158	0	0	1,879,308	0	0		0	0	0	1,879,308	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	15,751,680	1.2306	0	0	56,320	0	0		0	0	0	56,320	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2018	12/20/2018	Sale	0	4,927,260	1.2634	0	0	390	0	0		0	0	0	390	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	22,355,200	1.3972	0	0	41,600	0	0		0	0	0	41,600	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	2,623,118	1.41308	0	0	66,326	0	0		0	0	0	66,326	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	11,154	1.394	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	59,843,420	1.1921	0	0	303,710	0	0		0	0	0	303,710	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/12/2018	10/12/2018	Sale	0	2,496,376	1.1564	0	0	(540)	0	0		0	0	0	(540)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	07/25/2018	07/25/2018	Sale	0	4,399,981	1.17072	0	0	(12,666)	0	0		0	0	0	(12,666)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	20,295	1.394	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	4,596,631	1.3073	0	0	110,406	0	0		0	0	0	110,406	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/19/2018	12/19/2018	Sale	0	3,209,168	1.1365	0	0	16,095	0	0		0	0	0	16,095	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	50,302,385	1.238975	0	0	2,717,155	0	0		0	0	0	2,717,155	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	455,676	1.3073	0	0	10,945	0	0		0	0	0	10,945	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2018	04/27/2018	04/27/2018	Sale	0	4,351,752	1.2182	0	0	(28,757)	0	0		0	0	0	(28,757)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2017	05/24/2018	05/24/2018	Sale	0	4,359,379	1.2851	0	0	177,415	0	0		0	(250,287)	0	177,415	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	68,324,000	1.178	0	0	(345,100)	0	0		0	0	0	(345,100)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/18/2018	06/20/2018	06/20/2018	Sale	0	5,296,000	1.324	0	0	(25,600)	0	0		0	0	0	(25,600)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/11/2018	10/12/2018	10/12/2018	Sale	0	5,568,840	1.1564	0	0	(1,204)	0	0		0	0	0	(1,204)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	5,994,234	1.40216	0	0	215,075	0	0		0	0	0	215,075	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/22/2016	03/15/2019	12/01/2018	Maturity	0	9,044	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	756,105	1.2404	0	0	(5,090)	0	0		0	0	0	(5,090)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	458,245	1.2404	0	0	(3,085)	0	0		0	0	0	(3,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	798,572	1.41308	0	0	20,192	0	0		0	0	0	20,192	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	222,253	1.2659	0	0	1,352	0	0		0	0	0	1,352	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	17,542,272	1.32896	0	0	22,308	0	0		0	0	0	22,308	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	81,158	1.3311	0	0	1,722	0	0		0	0	0	1,722	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/16/2018	06/22/2018	06/22/2018	Sale	0	1,143,594	1.1808	0	0	16,464	0	0		0	0	0	16,464	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2018	09/04/2018	09/04/2018	Sale	0	10,951,888	1.3351	0	0	426,148	0	0		0	0	0	426,148	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/27/2018	09/28/2018	09/28/2018	Sale	0	11,967,900	1.1676	0	0	(62,525)	0	0		0	0	0	(62,525)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/11/2018	10/15/2018	10/15/2018	Sale	0	2,496,937	1.15666	0	0	(4,296)	0	0		0	0	0	(4,296)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	69,059,000	1.303	0	0	(781,750)	0	0		0	0	0	(781,750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/23/2016	03/31/2020	07/01/2018	Maturity	0	13,410	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	16,479,104	1.32896	0	0	20,956	0	0		0	0	0	20,956	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/26/2018	05/31/2018	05/31/2018	Sale	0	16,459,508	1.40145	0	0	831,520	0	0		0	0	0	831,520	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/13/2018	11/14/2018	11/14/2018	Sale	0	16,471,698	754717	0	0	24,277	0	0		0	0	0	24,277	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	1,884,800	1.178	0	0	(9,520)	0	0		0	0	0	(9,520)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2018	04/27/2018	04/27/2018	Sale	0	2,592,533	1.2182	0	0	(17,132)	0	0		0	0	0	(17,132)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	6,738	1.4038	0	0	(42)	0	0		0	0	0	(42)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	243,678	1.2127	0	0	5,325	0	0		0	0	0	5,325	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	615,300	1.2306	0	0	2,200	0	0		0	0	0	2,200	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	30,398,700	1.4205	0	0	(136,960)	0	0		0	0	0	(136,960)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	1,149,400	1.1494	0	0	3,850	0	0		0	0	0	3,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	30,957,732	1.18612	0	0	857,907	0	0		0	0	0	857,907	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/22/2016	03/15/2019	04/01/2018	Maturity	0	10,974	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/05/2017	02/28/2018	02/28/2018	Sale	0	277,748	1.3493	0	0	(5,877)	0	0		0	1,190	0	(5,877)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/20/2018	10/24/2018	10/24/2018	Sale	0	1,028,957	1.316	0	0	19,391	0	0		0	0	0	19,391	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	16,551,360	1.1494	0	0	55,440	0	0		0	0	0	55,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/30/2018	06/01/2018	06/01/2018	Sale	0	16,561,998	1.329	0	0	(48,602)	0	0		0	0	0	(48,602)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	683,378	1.1763	0	0	24,778	0	0		0	0	0	24,778	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	5,765,308	1.3049	0	0	138,290	0	0		0	0	0	138,290	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	3,632,720	1.3972	0	0	6,760	0	0		0	0	0	6,760	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/21/2018	11/21/2018	11/21/2018	Sale	0	7,065,000	.752162	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	5,116,496	1.32896	0	0	6,507	0	0		0	0	0	6,507	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	9,376,622	1.2794	0	0	(25,651)	0	0		0	0	0	(25,651)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/26/2018	01/30/2018	01/30/2018	Sale	0	5,628,720	1.243	0	0	8,377	0	0		0	0	0	8,377	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	3,836,160	1.1988	0	0	(115,840)	0	0		0	0	0	(115,840)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	2,010,832	1.2847	0	0	(10,800)	0	0		0	0	0	(10,800)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	474,448	1.18612	0	0	13,148	0	0		0	0	0	13,148	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/18/2018	09/20/2018	09/20/2018	Sale	0	7,647,633	1.32952	0	0	24,274	0	0		0	0	0	24,274	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	2,482,890	1.3582	0	0	17,915	0	0		0	0	0	17,915	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	271,292	1.16591	0	0	(18,578)	0	0		0	8,558	0	(18,578)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	442,022	1.393	0	0	(4,966)	0	0		0	0	0	(4,966)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	3,176,492	1.2811	0	0	18,596	0	0		0	0	0	18,596	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/13/2018	11/15/2018	11/15/2018	Sale	0	3,399,411	.754717	0	0	(5,654)	0	0		0	0	0	(5,654)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	1,717,732	1.1775	0	0	(23,049)	0	0		0	0	0	(23,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/30/2018	11/30/2018	11/30/2018	Sale	0	1,950,435	.762311	0	0	25,388	0	0		0	0	0	25,388	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	121,288	1.4038	0	0	(765)	0	0		0	0	0	(765)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/17/2018	12/03/2018	12/03/2018	Sale	0	9,454	1.3166	0	0	309	0	0		0	0	0	309	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	18,608,550	1.4205	0	0	136,240	0	0		0	0	0	136,240	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	5,721,030	1.36215	0	0	310,380	0	0		0	0	0	310,380	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	84,251,160	1.3972	0	0	156,780	0	0		0	0	0	156,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	03/20/2018	03/20/2018	Sale	0	7,726,224	1.3436	0	0	(332,085)	0	0		0	71,939	0	(332,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	02/01/2018	Maturity	0	7,415	.8557 / 2.7183	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	39,660,855	1.2765	0	0	(124,280)	0	0		0	0	0	(124,280)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	4,936,890	1.17545	0	0	(95,340)	0	0		0	108,475	0	(95,340)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	646,063	1.2773	0	0	(1,871)	0	0		0	0	0	(1,871)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	30,230,990	1.238975	0	0	1,632,970	0	0		0	0	0	1,632,970	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	06/04/2018	06/04/2018	Sale	0	1,648,114	1.3831	0	0	59,402	0	0		0	0	0	59,402	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	4,060,980	1.2306	0	0	14,520	0	0		0	0	0	14,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	01/01/2018	Maturity	0	8,330	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	12/20/2018	12/20/2018	Sale	0	1,098,857	1.32113	0	0	47,934	0	0		0	0	0	47,934	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2018	06/01/2018	Sale	0	17,630,514	1.329	0	0	(51,737)	0	0		0	0	0	(51,737)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	797,433	1.3073	0	0	19,154	0	0		0	0	0	19,154	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	1,428,424	1.3989	0	0	(4,289)	0	0		0	0	0	(4,289)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2018	09/10/2018	09/10/2018	Sale	0	8,313,685	1.34745	0	0	280,115	0	0		0	0	0	280,115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	46,176,885	1.36215	0	0	2,505,210	0	0		0	0	0	2,505,210	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/14/2018	11/14/2018	Sale	0	849,057	.754717	0	0	1,251	0	0		0	0	0	1,251	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2018	10/25/2018	Sale	0	8,658,000	1.3	0	0	(123,876)	0	0		0	0	0	(123,876)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2018	12/20/2018	Sale	0	1,010,088	1.2634	0	0	80	0	0		0	0	0	80	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	709,608	1.1775	0	0	(9,522)	0	0		0	0	0	(9,522)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	10/15/2018	10/15/2018	Sale	0	37,980	1.29989	0	0	(415)	0	0		0	0	0	(415)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	2,187,848	1.2659	0	0	13,308	0	0		0	0	0	13,308	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	5,166,800	1.2917	0	0	84,000	0	0		0	0	0	84,000	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2018	06/01/2018	Sale	0	2,804,855	1.329	0	0	(8,231)	0	0		0	0	0	(8,231)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	1,186,120	1.18612	0	0	32,870	0	0		0	0	0	32,870	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	1,700,400	1.308	0	0	(6,110)	0	0		0	0	0	(6,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	1,001,261	1.249	0	0	69,984	0	0		0	0	0	69,984	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2018	09/20/2018	Sale	0	1,079,120	1.316	0	0	7,626	0	0		0	0	0	7,626	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	4,712,540	1.1494	0	0	15,785	0	0		0	0	0	15,785	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	3,204,917	1.3073	0	0	76,979	0	0		0	0	0	76,979	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	43,312	1.2765	0	0	136	0	0		0	0	0	136	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	6,124,100	1.303	0	0	(69,325)	0	0		0	0	0	(69,325)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	03/20/2018	03/20/2018	Sale	0	1,267,264	1.3436	0	0	(54,469)	0	0		0	11,799	0	(54,469)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	1,401,419	1.297	0	0	6,321	0	0		0	0	0	6,321	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	31,737,150	1.17545	0	0	(612,900)	0	0		0	697,341	0	(612,900)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	445,951	1.2794	0	0	(1,220)	0	0		0	0	0	(1,220)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	590,093	1.3989	0	0	(1,772)	0	0		0	0	0	(1,772)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	12/03/2018	12/03/2018	Sale	0	9,180	1.3166	0	0	300	0	0		0	0	0	300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2018	05/31/2018	05/31/2018	Sale	0	11,264,840	1.40145	0	0	569,090	0	0		0	0	0	569,090	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/20/2018	11/20/2018	Sale	0	2,436,021	1.143	0	0	(3,943)	0	0		0	0	0	(3,943)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	572,705	1.34205	0	0	11,437	0	0		0	0	0	11,437	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	1,344,222	1.2794	0	0	(3,677)	0	0		0	0	0	(3,677)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	242,653	1.2115	0	0	(661)	0	0		0	0	0	(661)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	111,126	1.2659	0	0	676	0	0		0	0	0	676	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	19,887,390	1.36215	0	0	1,078,940	0	0		0	0	0	1,078,940	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	3,416,244	1.31394	0	0	(223,236)	0	0		0	104,622	0	(223,236)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	787,226	1.2811	0	0	4,609	0	0		0	0	0	4,609	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	4,483,953	1.2659	0	0	27,274	0	0		0	0	0	27,274	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	720,087	1.3363	0	0	(4,095)	0	0		0	0	0	(4,095)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	03/22/2018	03/22/2018	Sale	0	1,714,204	1.2275	0	0	4,678	0	0		0	0	0	4,678	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	5,036,842	1.2847	0	0	(27,052)	0	0		0	0	0	(27,052)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	03/12/2018	03/12/2018	Sale	0	9,224,100	1.385	0	0	31,968	0	0		0	0	0	31,968	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	12/20/2018	12/20/2018	Sale	0	5,360,277	1.32113	0	0	233,825	0	0		0	0	0	233,825	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	777,885	1.2659	0	0	4,732	0	0		0	0	0	4,732	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	353,400	1.178	0	0	(1,785)	0	0		0	0	0	(1,785)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	5,006,820	1.1921	0	0	25,410	0	0		0	0	0	25,410	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	1,463,134	1.40457	0	0	79,033	0	0		0	0	0	79,033	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	2,135,016	1.18612	0	0	59,166	0	0		0	0	0	59,166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2017	02/22/2018	02/22/2018	Sale	0	14,072,465	1.32755	0	0	(703,862)	0	0		0	288,606	0	(703,862)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	03/12/2018	03/12/2018	Sale	0	5,765,063	1.385	0	0	19,980	0	0		0	0	0	19,980	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	859,743	1.41308	0	0	21,739	0	0		0	0	0	21,739	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	636,231	1.1375	0	0	(1,538)	0	0		0	0	0	(1,538)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	430,065	1.1775	0	0	(5,771)	0	0		0	0	0	(5,771)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	459,760	1.1494	0	0	1,540	0	0		0	0	0	1,540	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	2,135,016	1.18612	0	0	59,166	0	0		0	0	0	59,166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	474,448	1.18612	0	0	13,148	0	0		0	0	0	13,148	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	12,756,002	1.3563	0	0	(41,852)	0	0		0	0	0	(41,852)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	1,541,956	1.18612	0	0	42,731	0	0		0	0	0	42,731	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	129,608	1.3311	0	0	2,751	0	0		0	0	0	2,751	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2018	09/04/2018	09/04/2018	Sale	0	5,663,363	1.3	0	0	(73,406)	0	0		0	0	0	(73,406)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	178,474	1.2765	0	0	559	0	0		0	0	0	559	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	1,610,118	1.2773	0	0	(4,664)	0	0		0	0	0	(4,664)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	470,855	1.249	0	0	32,911	0	0		0	0	0	32,911	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	47,700,100	1.1494	0	0	159,775	0	0		0	0	0	159,775	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	4,650,120	1.2917	0	0	75,600	0	0		0	0	0	75,600	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	914,521	1.1775	0	0	(12,271)	0	0		0	0	0	(12,271)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	371,693	1.238975	0	0	20,078	0	0		0	0	0	20,078	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	04/01/2018	Maturity	0	16,943	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	442,143	1.1858	0	0	6,283	0	0		0	0	0	6,283	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	12/01/2018	Maturity	0	14,331	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	18,835,200	1.308	0	0	(67,680)	0	0		0	0	0	(67,680)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2018	09/20/2018	09/20/2018	Sale	0	5,264,000	1.316	0	0	37,200	0	0		0	0	0	37,200	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	13,700,556	1.2794	0	0	(37,480)	0	0		0	0	0	(37,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/23/2016	03/31/2020	10/01/2018	Maturity	0	16,255	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	738,085	1.34205	0	0	14,739	0	0		0	0	0	14,739	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	960,452	1.18515	0	0	(38,008)	0	0		0	16,758	0	(38,008)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	135,607	1.4038	0	0	(855)	0	0		0	0	0	(855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	452,832	1.1973	0	0	7,054	0	0		0	0	0	7,054	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/22/2016	03/15/2019	05/01/2018	Maturity	0	9,858	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	33,500,325	1.17545	0	0	(646,950)	0	0		0	736,083	0	(646,950)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	4,675,320	1.1988	0	0	(141,180)	0	0		0	0	0	(141,180)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2018	09/20/2018	09/20/2018	Sale	0	185,320	1.16248	0	0	(2,020)	0	0		0	0	0	(2,020)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	114,940	1.1494	0	0	385	0	0		0	0	0	385	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	456,867	1.41308	0	0	11,552	0	0		0	0	0	11,552	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/23/2018	08/28/2018	08/28/2018	Sale	0	2,339,574	1.1799	0	0	16,953	0	0		0	0	0	16,953	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	33,153	1.394	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2018	04/20/2018	04/20/2018	Sale	0	10,464,628	1.4087	0	0	(47,543)	0	0		0	0	0	(47,543)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	118,612	1.18612	0	0	3,287	0	0		0	0	0	3,287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	1,386,334	1.34205	0	0	27,684	0	0		0	0	0	27,684	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	451,664	1.18515	0	0	(17,874)	0	0		0	7,880	0	(17,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/25/2018	10/29/2018	10/29/2018	Sale	0	2,540,732	1.1762	0	0	80,464	0	0		0	0	0	80,464	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2018	09/04/2018	09/04/2018	Sale	0	729,644	1.3351	0	0	28,391	0	0		0	0	0	28,391	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	754,133	1.34853	0	0	(25,819)	0	0		0	4,103	0	(25,819)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	2,068,920	1.1494	0	0	6,930	0	0		0	0	0	6,930	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	318,118	1.3154	0	0	13,132	0	0		0	0	0	13,132	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/19/2018	01/23/2018	01/23/2018	Sale	0	36,645,750	.801	0	0	(59,475)	0	0		0	0	0	(59,475)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	64,050,480	1.18612	0	0	1,774,980	0	0		0	0	0	1,774,980	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/15/2018	11/15/2018	Sale	0	3,229,441	.754717	0	0	(5,371)	0	0		0	0	0	(5,371)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	1,379,280	1.1494	0	0	4,620	0	0		0	0	0	4,620	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	1,083,226	1.17365	0	0	35,903	0	0		0	0	0	35,903	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2018	03/20/2018	03/20/2018	Sale	0	1,151,444	1.4042	0	0	(2,337)	0	0		0	0	0	(2,337)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	7,684,600	1.3972	0	0	14,300	0	0		0	0	0	14,300	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	71,897,463	1.3563	0	0	(235,895)	0	0		0	0	0	(235,895)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/30/2018	02/28/2018	02/28/2018	Sale	0	2,073,092	.810833	0	0	77,740	0	0		0	0	0	77,740	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	452,735	1.1973	0	0	(4,197)	0	0		0	0	0	(4,197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/03/2018	12/03/2018	12/03/2018	Sale	0	9,362	1.132599	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	490,763	1.2657	0	0	(1,784)	0	0		0	0	0	(1,784)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	247,620	1.2363	0	0	1,893	0	0		0	0	0	1,893	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	111,488	1.2794	0	0	(305)	0	0		0	0	0	(305)	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	16,243,920	1.2306	0	0	58,080	0	0		0	0	0	58,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/02/2018	03/02/2018	Sale	0	11,722,472	1.35315	0	0	(207,481)	0	0		0	17,739	0	(207,481)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	240,635	1.1973	0	0	3,748	0	0		0	0	0	3,748	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2018	08/31/2018	08/31/2018	Sale	0	9,695,604	1.28811	0	0	87,614	0	0		0	0	0	87,614	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/24/2018	01/24/2018	Sale	0	2,817,482	80099	0	0	(21,668)	0	0		0	0	0	(21,668)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	1,880,720	1.17545	0	0	(36,320)	0	0		0	41,324	0	(36,320)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2018	03/22/2018	03/22/2018	Sale	0	6,833,493	1.2275	0	0	18,649	0	0		0	0	0	18,649	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	19,023,800	1.303	0	0	(215,350)	0	0		0	0	0	(215,350)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	432,823	1.2363	0	0	3,308	0	0		0	0	0	3,308	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	443,685	1.3938	0	0	14,054	0	0		0	0	0	14,054	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	857,315	1.1682	0	0	550	0	0		0	0	0	550	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	5,434,581	1.14308	0	0	17,496	0	0		0	0	0	17,496	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	106,039	1.1375	0	0	(256)	0	0		0	0	0	(256)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	760,494	1.3989	0	0	(2,283)	0	0		0	0	0	(2,283)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/29/2018	01/29/2018	Sale	0	4,094,195	1.242925	0	0	(23,964)	0	0		0	0	0	(23,964)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/10/2018	09/19/2018	09/19/2018	Sale	0	3,258,575	1.1487	0	0	(51,771)	0	0		0	0	0	(51,771)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	31,439,034	1.3563	0	0	(103,151)	0	0		0	0	0	(103,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	599,400	1.1988	0	0	(18,100)	0	0		0	0	0	(18,100)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2018	08/15/2018	08/15/2018	Sale	0	15,814,526	1.2761	0	0	(114,014)	0	0		0	0	0	(114,014)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	5,414,081	1.2773	0	0	(15,683)	0	0		0	0	0	(15,683)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	10,070	1.393999	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	7,303,600	1.178	0	0	(36,890)	0	0		0	0	0	(36,890)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2018	04/05/2018	04/05/2018	Sale	0	11,239,809	.783945	0	0	(32,070)	0	0		0	0	0	(32,070)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2017	02/13/2018	02/13/2018	Sale	0	2,593,587	1.1712	0	0	(142,612)	0	0		0	71,675	0	(142,612)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	16,206,540	1.1494	0	0	54,285	0	0		0	0	0	54,285	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	465,977	1.2363	0	0	3,562	0	0		0	0	0	3,562	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	443,685	1.3938	0	0	14,054	0	0		0	0	0	14,054	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2018	02/28/2018	02/28/2018	Sale	0	11,061,521	1.3961	0	0	(144,598)	0	0		0	0	0	(144,598)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	3,196,925	1.40216	0	0	114,707	0	0		0	0	0	114,707	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	2,043,225	1.36215	0	0	110,850	0	0		0	0	0	110,850	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	16,103,665	1.17545	0	0	(310,990)	0	0		0	353,836	0	(310,990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	60,644	1.4038	0	0	(382)	0	0		0	0	0	(382)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	1,072,890	1.1921	0	0	5,445	0	0		0	0	0	5,445	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	1,765,974	1.1858	0	0	25,094	0	0		0	0	0	25,094	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2018	12/03/2018	12/03/2018	Sale	0	15,603	1.1326	0	0	(30)	0	0		0	0	0	(30)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	3,136,518	1.2794	0	0	(8,580)	0	0		0	0	0	(8,580)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2017	03/02/2018	03/02/2018	Sale	0	780,983	1.35315	0	0	(13,823)	0	0		0	1,182	0	(13,823)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	4,204,608	1.31394	0	0	(274,752)	0	0		0	128,765	0	(274,752)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	21,457,800	1.1921	0	0	108,900	0	0		0	0	0	108,900	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	4,708,800	1.308	0	0	(16,920)	0	0		0	0	0	(16,920)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	15,824,160	1.1988	0	0	(477,840)	0	0		0	0	0	(477,840)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	4,558,537	1.2847	0	0	(24,483)	0	0		0	0	0	(24,483)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2018	09/20/2018	09/20/2018	Sale	0	5,395,156	1.32952	0	0	17,125	0	0		0	0	0	17,125	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2018	11/13/2018	11/13/2018	Sale	0	62,120	1.1397	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	09/28/2018	09/28/2018	Sale	0	1,950,483	.766284	0	0	18,711	0	0		0	0	0	18,711	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	09/04/2018	09/04/2018	Sale	0	676,861	1.2977	0	0	(7,589)	0	0		0	0	0	(7,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2018	12/10/2018	12/10/2018	Sale	0	7,854,761	1.298	0	0	272,315	0	0		0	0	0	272,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	21,942,798	1.31394	0	0	(1,433,862)	0	0		0	671,994	0	(1,433,862)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	01/01/2018	Maturity	0	13,420	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2018	03/20/2018	03/20/2018	Sale	0	1,305,906	1.4042	0	0	(2,651)	0	0		0	0	0	(2,651)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	09/01/2018	Maturity	0	15,076	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	1,974,694	.775795	0	0	(12,483)	0	0		0	0	0	(12,483)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	29,999,340	1.1494	0	0	100,485	0	0		0	0	0	100,485	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	07/01/2018	Maturity	0	8,330	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2018	07/05/2018	Sale	0	1,410,009	1.15995	0	0	(12,581)	0	0		0	0	0	(12,581)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	10,374,000	1.3026	0	0	230,958	0	0		0	0	0	230,958	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	08/01/2018	Maturity	0	12,823	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	9,624,810	1.2765	0	0	30,160	0	0		0	0	0	30,160	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	08/22/2018	08/22/2018	Sale	0	13,474,146	1.34681	0	0	559,351	0	0		0	0	0	559,351	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	16,331,770	1.1921	0	0	82,885	0	0		0	0	0	82,885	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	23,333,240	1.3972	0	0	43,420	0	0		0	0	0	43,420	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2018	06/04/2018	06/04/2018	Sale	0	1,541,454	1.3294	0	0	4,464	0	0		0	0	0	4,464	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	240,583	1.1973	0	0	(2,230)	0	0		0	0	0	(2,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	3,034,141	1.3026	0	0	67,550	0	0		0	0	0	67,550	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2018	12/10/2018	12/10/2018	Sale	0	7,484,594	1.279	0	0	(152,150)	0	0		0	0	0	(152,150)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	04/25/2018	04/25/2018	Sale	0	9,285,372	1.3942	0	0	(3,996)	0	0		0	0	0	(3,996)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	1,361,354	1.2811	0	0	7,970	0	0		0	0	0	7,970	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2018	12/20/2018	Sale	0	7,514,072	1.2634	0	0	595	0	0		0	0	0	595	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	420,523	1.1973	0	0	(3,899)	0	0		0	0	0	(3,899)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	05/25/2018	05/25/2018	Sale	0	4,385,536	1.2851	0	0	(157,662)	0	0		251,944	0	0	(157,662)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	787,225	1.2811	0	0	4,609	0	0		0	0	0	4,609	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	446,877	1.4083	0	0	4,363	0	0		0	0	0	4,363	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	03/02/2018	03/02/2018	Sale	0	758,531	1.3713	0	0	3,208	0	0		0	0	0	3,208	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	01/01/2018	Maturity	0	8,196	8557 / 2.7183	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	39,660,855	1.2765	0	0	124,280	0	0		0	0	0	124,280	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2018	06/08/2018	06/08/2018	Sale	0	8,600,631	1.39439	0	0	334,245	0	0		0	0	0	334,245	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	07/31/2018	07/31/2018	Sale	0	1,930,524	.754546	0	0	(34,548)	0	0		0	0	0	(34,548)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	619,488	1.238975	0	0	33,463	0	0		0	0	0	33,463	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2018	05/17/2018	05/17/2018	Sale	0	284,487	1.178	0	0	290	0	0		0	0	0	290	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2018	08/31/2018	08/31/2018	Sale	0	1,962,650	.771064	0	0	(10,596)	0	0		0	0	0	(10,596)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	54,748	1.4038	0	0	(345)	0	0		0	0	0	(345)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	05/01/2018	Maturity	0	15,403	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	1,066,547	1.3026	0	0	23,745	0	0		0	0	0	23,745	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	755,881	1.3582	0	0	5,454	0	0		0	0	0	5,454	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	3,793,020	1.1494	0	0	12,705	0	0		0	0	0	12,705	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	9,233,250	1.4205	0	0	(41,600)	0	0		0	0	0	(41,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	839,156	1.31257	0	0	(69,993)	0	0		26,418	0	0	(69,993)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	665,220	1.1682	0	0	427	0	0		0	0	0	427	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	1,457,445	1.24354	0	0	41,419	0	0		0	0	0	41,419	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	974,445	1.2404	0	0	(6,560)	0	0		0	0	0	(6,560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	1,438,560	1.1988	0	0	(43,440)	0	0		0	0	0	(43,440)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/16/2018	05/17/2018	05/17/2018	Sale	0	1,134,077	1.178	0	0	1,155	0	0		0	0	0	1,155	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	6,786,466	1.1375	0	0	(16,407)	0	0		0	0	0	(16,407)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	1,494,220	1.1494	0	0	5,005	0	0		0	0	0	5,005	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	5,536,600	1.178	0	0	(27,965)	0	0		0	0	0	(27,965)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	524,895	1.3154	0	0	21,668	0	0		0	0	0	21,668	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	2,004,069	1.2659	0	0	12,190	0	0		0	0	0	12,190	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/15/2018	11/15/2018	Sale	0	16,146,655	1.3029	0	0	(301,146)	0	0		0	0	0	(301,146)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	2,052,179	1.2794	0	0	(5,614)	0	0		0	0	0	(5,614)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	157,595,620	1.1921	0	0	799,810	0	0		0	0	0	799,810	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	1,654,237	1.1763	0	0	59,979	0	0		0	0	0	59,979	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/30/2017	03/05/2018	03/05/2018	Sale	0	1,637,470	1.35655	0	0	(33,859)	0	0		0	(1,429)	0	(33,859)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/22/2018	08/28/2018	08/28/2018	Sale	0	84,552	1.1608	0	0	(768)	0	0		0	0	0	(768)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/23/2018	04/24/2018	04/24/2018	Sale	0	19,480,557	1.3991	0	0	36,898	0	0		0	0	0	36,898	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/19/2018	08/15/2018	08/15/2018	Sale	0	10,711,222	1.4158	0	0	1,126,502	0	0		0	0	0	1,126,502	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	823,774	1.1357	0	0	(1,487)	0	0		0	0	0	(1,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	425,932	1.2127	0	0	9,307	0	0		0	0	0	9,307	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2018	09/04/2018	09/04/2018	Sale	0	1,467,697	1.3	0	0	(19,024)	0	0		0	0	0	(19,024)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	297,432	1.2657	0	0	(1,081)	0	0		0	0	0	(1,081)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/09/2018	08/13/2018	08/13/2018	Sale	0	2,442,690	1.19355	0	0	106,320	0	0		0	0	0	106,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	2,436,192	1.14308	0	0	7,843	0	0		0	0	0	7,843	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	604,432	1.40457	0	0	32,649	0	0		0	0	0	32,649	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	32,186,700	1.1921	0	0	163,350	0	0		0	0	0	163,350	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2018	05/22/2018	05/22/2018	Sale	0	14,453,736	1.40378	0	0	636,105	0	0		0	0	0	636,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	22,309	1.394	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/09/2018	08/13/2018	08/13/2018	Sale	0	2,292,607	1.15917	0	0	(34,750)	0	0		0	0	0	(34,750)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	432,444	1.3582	0	0	3,120	0	0		0	0	0	3,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	1,438,265	1.3311	0	0	30,524	0	0		0	0	0	30,524	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	30,888,060	1.2306	0	0	110,440	0	0		0	0	0	110,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	10/29/2018	10/29/2018	Sale	0	4,264,800	1.1762	0	0	135,065	0	0		0	0	0	135,065	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/15/2018	08/15/2018	Sale	0	5,310,240	1.2765	0	0	(39,936)	0	0		0	0	0	(39,936)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	5,310,240	1.2765	0	0	(16,640)	0	0		0	0	0	(16,640)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	1,547,283	1.1357	0	0	(2,793)	0	0		0	0	0	(2,793)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	324,968	1.17365	0	0	10,771	0	0		0	0	0	10,771	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2018	08/28/2018	08/28/2018	Sale	0	477,537	1.1673	0	0	(1,657)	0	0		0	0	0	(1,657)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	456,630	1.2115	0	0	(1,244)	0	0		0	0	0	(1,244)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	56,485	1.297	0	0	255	0	0		0	0	0	255	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	1,381,613	1.1973	0	0	21,521	0	0		0	0	0	21,521	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2017	01/31/2018	01/31/2018	Sale	0	35,919	1.1972	0	0	1,457	0	0		0	(166)	0	1,457	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2017	02/28/2018	02/28/2018	Sale	0	10,392,818	1.3274	0	0	(394,996)	0	0		0	216,257	0	(394,996)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	6,321,700	1.1494	0	0	21,175	0	0		0	0	0	21,175	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	253,843	1.24354	0	0	7,214	0	0		0	0	0	7,214	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/09/2018	04/25/2018	04/25/2018	Sale	0	9,288,742	1.388	0	0	(37,476)	0	0		0	0	0	(37,476)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/25/2018	10/25/2018	Sale	0	5,411,250	1.3	0	0	(77,423)	0	0		0	0	0	(77,423)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	471,200	1.178	0	0	(2,380)	0	0		0	0	0	(2,380)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	28,743,200	1.178	0	0	(145,180)	0	0		0	0	0	(145,180)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	1,610,283	1.1682	0	0	1,034	0	0		0	0	0	1,034	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	777,885	1.2659	0	0	4,732	0	0		0	0	0	4,732	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	424,141	1.2115	0	0	(1,155)	0	0		0	0	0	(1,155)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	240,635	1.1973	0	0	3,748	0	0		0	0	0	3,748	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2018	06/22/2018	06/22/2018	Sale	0	286,874	1.1808	0	0	4,130	0	0		0	0	0	4,130	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	7,194,000	1.308	0	0	(25,850)	0	0		0	0	0	(25,850)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	30,398,700	1.4205	0	0	222,560	0	0		0	0	0	222,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	113,919	1.3073	0	0	2,736	0	0		0	0	0	2,736	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	05/31/2018	05/31/2018	Sale	0	1,994,622	.779727	0	0	22,603	0	0		0	0	0	22,603	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	1,982,360	1.238975	0	0	107,080	0	0		0	0	0	107,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	1,970,704	1.3311	0	0	41,824	0	0		0	0	0	41,824	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2018	12/20/2018	12/20/2018	Sale	0	9,777,671	1.2668	0	0	(25,471)	0	0		0	0	0	(25,471)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	5,824,473	1.3311	0	0	123,613	0	0		0	0	0	123,613	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	4,212,515	1.238975	0	0	227,545	0	0		0	0	0	227,545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2018	07/27/2018	07/27/2018	Sale	0	7,839,342	1.2266	0	0	392,095	0	0		0	0	0	392,095	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2018	09/20/2018	09/20/2018	Sale	0	187,508	1.1762	0	0	(167)	0	0		0	0	0	(167)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	09/19/2018	09/19/2018	Sale	0	2,278,803	1.16217	0	0	(9,373)	0	0		0	0	0	(9,373)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/29/2018	10/29/2018	Sale	0	4,057,039	1.1357	0	0	11,610	0	0		0	0	0	11,610	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	1,880,654	1.249	0	0	131,450	0	0		0	0	0	131,450	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	1,421,720	1.2363	0	0	10,867	0	0		0	0	0	10,867	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	2,565,759	1.4083	0	0	25,051	0	0		0	0	0	25,051	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	442,022	1.393	0	0	(4,966)	0	0		0	0	0	(4,966)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2018	04/30/2018	04/30/2018	Sale	0	1,981,669	.774551	0	0	(14,098)	0	0		0	0	0	(14,098)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	79,078	1.297	0	0	357	0	0		0	0	0	357	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	824,600	1.178	0	0	(4,165)	0	0		0	0	0	(4,165)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	1,089,720	1.36215	0	0	59,120	0	0		0	0	0	59,120	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	40,548,000	1.308	0	0	(145,700)	0	0		0	0	0	(145,700)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	904,190	1.2917	0	0	14,700	0	0		0	0	0	14,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	1,494,116	1.3049	0	0	35,839	0	0		0	0	0	35,839	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2017	01/31/2018	01/31/2018	Sale	0	33,363	1.1972	0	0	1,353	0	0		0	(154)	0	1,353	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	12/20/2018	12/20/2018	Sale	0	5,742,952	1.32113	0	0	250,518	0	0		0	0	0	250,518	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2018	04/25/2018	04/25/2018	Sale	0	1,239	1.393996	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	18,608,550	1.4205	0	0	(83,840)	0	0		0	0	0	(83,840)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	639,194	1.1357	0	0	(1,154)	0	0		0	0	0	(1,154)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	780,414	1.2794	0	0	(2,135)	0	0		0	0	0	(2,135)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2018	06/20/2018	06/20/2018	Sale	0	8,076,400	1.324	0	0	(39,040)	0	0		0	0	0	(39,040)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2018	02/28/2018	02/28/2018	Sale	0	16,162,429	1.3961	0	0	(211,277)	0	0		0	0	0	(211,277)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	1,312,709	1.2659	0	0	7,985	0	0		0	0	0	7,985	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2018	08/15/2018	08/15/2018	Sale	0	9,479,599	1.2761	0	0	(68,343)	0	0		0	0	0	(68,343)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	02/01/2018	Maturity	0	7,551	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	366,322	1.40457	0	0	19,787	0	0		0	0	0	19,787	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	1,107,540	1.2306	0	0	3,960	0	0		0	0	0	3,960	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2018	10/31/2018	10/31/2018	Sale	0	1,962,545	.766812	0	0	13,674	0	0		0	0	0	13,674	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	3,321,136	1.18612	0	0	92,036	0	0		0	0	0	92,036	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	1,238,975	1.238975	0	0	66,925	0	0		0	0	0	66,925	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2018	08/31/2018	08/31/2018	Sale	0	10,457,354	1.33435	0	0	271,162	0	0		0	0	0	271,162	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	20,455,200	1.4205	0	0	149,760	0	0		0	0	0	149,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	71,860,550	1.238975	0	0	3,881,650	0	0		0	0	0	3,881,650	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	227,838	1.3073	0	0	5,472	0	0		0	0	0	5,472	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	5,515,184	1.32896	0	0	7,014	0	0		0	0	0	7,014	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	11,422,533	1.297	0	0	51,520	0	0		0	0	0	51,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2017	03/22/2018	03/22/2018	Sale	0	1,742,583	1.19565	0	0	(51,302)	0	0		0	15,721	0	(51,302)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	50,637,461	1.3563	0	0	(166,141)	0	0		0	0	0	(166,141)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	562,198	1.14308	0	0	1,810	0	0		0	0	0	1,810	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	106,039	1.1375	0	0	(256)	0	0		0	0	0	(256)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	111,488	1.2794	0	0	(305)	0	0		0	0	0	(305)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	271,292	1.16591	0	0	(18,578)	0	0		0	8,558	0	(18,578)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	4,498,531	1.2794	0	0	(12,306)	0	0		0	0	0	(12,306)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	1,182,546	1.31394	0	0	(77,274)	0	0		0	36,215	0	(77,274)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	3,887,400	1.178	0	0	(19,635)	0	0		0	0	0	(19,635)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	1,020,621	1.2773	0	0	(2,956)	0	0		0	0	0	(2,956)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2018	04/06/2018	04/06/2018	Sale	0	11,241,760	.783945	0	0	18,038	0	0		0	0	0	18,038	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	867,283	1.238975	0	0	46,848	0	0		0	0	0	46,848	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	08/01/2018	Maturity	0	7,815	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	84,451,744	1.18612	0	0	2,340,344	0	0		0	0	0	2,340,344	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	1,214,187	1.2773	0	0	(3,517)	0	0		0	0	0	(3,517)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	477,686	1.24354	0	0	13,575	0	0		0	0	0	13,575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	57,813,600	1.308	0	0	(207,740)	0	0		0	0	0	(207,740)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	1,136,400	1.4205	0	0	(5,120)	0	0		0	0	0	(5,120)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	3,840,823	1.238975	0	0	207,468	0	0		0	0	0	207,468	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	114,940	1.1494	0	0	385	0	0		0	0	0	385	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	20,432,250	1.36215	0	0	1,108,500	0	0		0	0	0	1,108,500	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	112,461	1.2811	0	0	658	0	0		0	0	0	658	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	12/20/2018	12/20/2018	Sale	0	7,598,192	1.32113	0	0	331,446	0	0		0	0	0	331,446	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	4,184,040	1.2306	0	0	14,960	0	0		0	0	0	14,960	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	1,257,480	1.3972	0	0	2,340	0	0		0	0	0	2,340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	237,224	1.18612	0	0	6,574	0	0		0	0	0	6,574	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	16,927,820	1.1921	0	0	85,910	0	0		0	0	0	85,910	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	445,928	1.31257	0	0	(37,194)	0	0		0	14,039	0	(37,194)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	47,826,800	1.178	0	0	(241,570)	0	0		0	0	0	(241,570)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	1,416,476	1.34853	0	0	(48,496)	0	0		0	7,706	0	(48,496)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	445,928	1.31257	0	0	(37,194)	0	0		0	14,039	0	(37,194)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2018	11/23/2018	11/23/2018	Sale	0	12,386,326	1.29038	0	0	94,838	0	0		0	0	0	94,838	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	222,975	1.2794	0	0	(610)	0	0		0	0	0	(610)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	11/21/2018	11/21/2018	Sale	0	4,710,000	.752162	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	10/29/2018	10/29/2018	Sale	0	7,520,780	1.1762	0	0	238,181	0	0		0	0	0	238,181	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2018	12/03/2018	12/03/2018	Sale	0	1,560	1.132603	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	5,524,615	1.17545	0	0	(106,690)	0	0		0	121,389	0	(106,690)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2018	05/25/2018	05/25/2018	Sale	0	785,944	1.1714	0	0	(3,992)	0	0		0	0	0	(3,992)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	420,613	1.1973	0	0	6,552	0	0		0	0	0	6,552	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	403,163	1.1682	0	0	259	0	0		0	0	0	259	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	2,277,720	1.1988	0	0	(68,780)	0	0		0	0	0	(68,780)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/24/2018	10/24/2018	Sale	0	939,938	1.2977	0	0	(4,708)	0	0		0	0	0	(4,708)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2017	02/28/2018	02/28/2018	Sale	0	405,829	1.3493	0	0	(8,587)	0	0		0	1,739	0	(8,587)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	1,734,565	1.238975	0	0	93,695	0	0		0	0	0	93,695	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	15,172,080	1.1494	0	0	50,820	0	0		0	0	0	50,820	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	3,651,800	1.178	0	0	(18,445)	0	0		0	0	0	(18,445)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	6,932,645	1.17365	0	0	229,779	0	0		0	0	0	229,779	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	775,530	1.3938	0	0	24,566	0	0		0	0	0	24,566	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	7,104,350	1.2917	0	0	115,500	0	0		0	0	0	115,500	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/29/2018	05/31/2018	05/31/2018	Sale	0	14,994,210	1.3284	0	0	25,397	0	0		0	0	0	25,397	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	253,843	1.24354	0	0	7,214	0	0		0	0	0	7,214	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/28/2018	03/29/2018	03/29/2018	Sale	0	11,126,416	.776036	0	0	(5,610)	0	0		0	0	0	(5,610)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	5,823,183	1.238975	0	0	314,548	0	0		0	0	0	314,548	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	246,120	1.2306	0	0	880	0	0		0	0	0	880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	15,734,983	1.238975	0	0	849,948	0	0		0	0	0	849,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/29/2018	06/29/2018	Sale	0	1,985,099	.776247	0	0	41,047	0	0		0	0	0	41,047	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000249 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/27/2018	10/01/2018	10/01/2018	Sale	0	11,970,975	1.1679	0	0	96,863	0	0		0	0	0	96,863	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	2,482,364	1.3582	0	0	(15,627)	0	0		0	0	0	(15,627)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	49,223,980	1.18612	0	0	1,364,105	0	0		0	0	0	1,364,105	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2018	01/29/2018	01/29/2018	Sale	0	5,572,654	1.242925	0	0	(32,617)	0	0		0	0	0	(32,617)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	20,455,200	1.4205	0	0	(92,160)	0	0		0	0	0	(92,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/09/2017	02/13/2018	02/13/2018	Sale	0	2,555,557	1.1712	0	0	(140,521)	0	0		0	70,624	0	(140,521)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	155,394,490	1.17545	0	0	(3,000,940)	0	0		0	3,414,391	0	(3,000,940)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/29/2018	08/31/2018	08/31/2018	Sale	0	14,166,634	1.28811	0	0	128,017	0	0		0	0	0	128,017	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	05/31/2018	05/31/2018	Sale	0	12,691,568	1.32896	0	0	16,140	0	0		0	0	0	16,140	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	781,110	1.4083	0	0	7,626	0	0		0	0	0	7,626	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/18/2018	12/20/2018	12/20/2018	Sale	0	6,984,391	1.2634	0	0	553	0	0		0	0	0	553	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	1,423,344	1.18612	0	0	39,444	0	0		0	0	0	39,444	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/09/2018	02/13/2018	02/13/2018	Sale	0	2,588,416	1.2243	0	0	23,890	0	0		0	0	0	23,890	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	6,442,425	1.3563	0	0	(21,138)	0	0		0	0	0	(21,138)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/20/2018	06/22/2018	06/22/2018	Sale	0	6,986,600	1.23605	0	0	408,383	0	0		0	0	0	408,383	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	1,403,094	1.2773	0	0	(4,064)	0	0		0	0	0	(4,064)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	100,938,960	1.1988	0	0	(3,048,040)	0	0		0	0	0	(3,048,040)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	112,461	1.2811	0	0	658	0	0		0	0	0	658	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	9,233,250	1.4205	0	0	67,600	0	0		0	0	0	67,600	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	831,807	1.393	0	0	(9,345)	0	0		0	0	0	(9,345)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2018	03/05/2018	03/05/2018	Sale	0	1,618,477	1.3777	0	0	8,106	0	0		0	0	0	8,106	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	77,802,120	1.1988	0	0	(2,349,380)	0	0		0	0	0	(2,349,380)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	3,793,020	1.1494	0	0	12,705	0	0		0	0	0	12,705	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/15/2018	08/15/2018	Sale	0	9,624,810	1.2765	0	0	(72,384)	0	0		0	0	0	(72,384)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2017	03/20/2018	03/20/2018	Sale	0	1,117,373	1.3436	0	0	(48,026)	0	0		0	10,404	0	(48,026)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	2,289,226	1.3073	0	0	54,985	0	0		0	0	0	54,985	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2017	01/31/2018	01/31/2018	Sale	0	19,087	1.1972	0	0	774	0	0		0	(88)	0	774	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2018	07/27/2018	07/27/2018	Sale	0	4,445,447	1.2266	0	0	222,345	0	0		0	0	0	222,345	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	3,218,320	1.1494	0	0	10,780	0	0		0	0	0	10,780	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2018	07/27/2018	07/27/2018	Sale	0	2,648,351	1.2266	0	0	132,461	0	0		0	0	0	132,461	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	57,970	1.3311	0	0	1,230	0	0		0	0	0	1,230	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	239,760	1.1988	0	0	(7,240)	0	0		0	0	0	(7,240)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	07/25/2018	07/25/2018	Sale	0	5,466,611	1.3133	0	0	7,076	0	0		0	0	0	7,076	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	52,349,644	1.40216	0	0	1,878,324	0	0		0	0	0	1,878,324	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	87,719,430	1.238975	0	0	4,738,290	0	0		0	0	0	4,738,290	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	8,172,900	1.36215	0	0	443,400	0	0		0	0	0	443,400	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	59,939,880	1.3972	0	0	111,540	0	0		0	0	0	111,540	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/22/2018	08/28/2018	08/28/2018	Sale	0	175,158	1.1608	0	0	(1,592)	0	0		0	0	0	(1,592)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	22,870,050	1.4205	0	0	(103,040)	0	0		0	0	0	(103,040)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	444,506	1.2659	0	0	2,704	0	0		0	0	0	2,704	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	4,471,040	1.3972	0	0	8,320	0	0		0	0	0	8,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	03/01/2018	Maturity	0	8,371	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/27/2018	04/30/2018	04/30/2018	Sale	0	1,983,465	779241	0	0	2,089	0	0		0	0	0	2,089	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2018	09/28/2018	09/28/2018	Sale	0	1,972,644	771391	0	0	(5,738)	0	0		0	0	0	(5,738)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	07/27/2018	07/27/2018	Sale	0	4,172,781	1.1681	0	0	(10,181)	0	0		0	0	0	(10,181)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	22,870,050	1.4205	0	0	167,440	0	0		0	0	0	167,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	07/25/2018	07/25/2018	Sale	0	5,889,475	1.40005	0	0	357,773	0	0		0	0	0	357,773	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	15,239,393	1.238975	0	0	823,178	0	0		0	0	0	823,178	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2018	09/04/2018	09/04/2018	Sale	0	1,570,499	1.3351	0	0	61,110	0	0		0	0	0	61,110	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	3,132,945	1.36215	0	0	169,970	0	0		0	0	0	169,970	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	240,583	1.1973	0	0	(2,230)	0	0		0	0	0	(2,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2016	03/31/2020	06/01/2018	Maturity	0	14,888	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	2,068,920	1.1494	0	0	6,930	0	0		0	0	0	6,930	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2018	09/20/2018	Sale	0	1,223,880	1.316	0	0	8,649	0	0		0	0	0	8,649	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	111,126	1.2659	0	0	676	0	0		0	0	0	676	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	2,996,900	1.303	0	0	(33,925)	0	0		0	0	0	(33,925)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	4,799,340	1.2306	0	0	17,160	0	0		0	0	0	17,160	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	5,472,600	1.303	0	0	(61,950)	0	0		0	0	0	(61,950)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2016	02/28/2018	02/28/2018	Sale	0	149,382,880	.8557 / 2.7183	0	0	6,972,299	0	0		0	0	0	6,972,299	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	357,632	1.3989	0	0	(1,074)	0	0		0	0	0	(1,074)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	10/01/2018	Maturity	0	10,519	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	338,630	1.3363	0	0	(1,926)	0	0		0	0	0	(1,926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	2,560,308	1.31257	0	0	(213,552)	0	0		0	80,602	0	(213,552)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2018	04/20/2018	04/20/2018	Sale	0	17,457,819	1.4087	0	0	(79,314)	0	0		0	0	0	(79,314)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2018	07/24/2018	07/24/2018	Sale	0	17,424,571	1.311	0	0	56,487	0	0		0	0	0	56,487	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	14,960,600	1.178	0	0	(75,565)	0	0		0	0	0	(75,565)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	369,180	1.2306	0	0	1,320	0	0		0	0	0	1,320	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	14,489,400	1.178	0	0	(73,185)	0	0		0	0	0	(73,185)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	1,240,924	1.3103	0	0	4,688	0	0		0	0	0	4,688	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	57,093,140	1.2917	0	0	928,200	0	0		0	0	0	928,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2018	05/14/2018	05/14/2018	Sale	0	2,603,290	1.23195	0	0	74,171	0	0		0	0	0	74,171	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/03/2018	07/03/2018	Sale	0	10,407,355	1.1598	0	0	46,213	0	0		0	0	0	46,213	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2018	11/15/2018	11/15/2018	Sale	0	9,653,916	1.281	0	0	18,087	0	0		0	0	0	18,087	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/24/2018	10/24/2018	Sale	0	16,958,231	1.2977	0	0	(84,941)	0	0		0	0	0	(84,941)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2018	03/15/2018	03/15/2018	Sale	0	1,830,286	1.2404	0	0	(12,321)	0	0		0	0	0	(12,321)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	4,675,320	1.1988	0	0	(141,180)	0	0		0	0	0	(141,180)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	1,078,920	1.1988	0	0	(32,580)	0	0		0	0	0	(32,580)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	1,399,084	1.2127	0	0	30,573	0	0		0	0	0	30,573	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	745,247	1.18515	0	0	(29,492)	0	0		0	13,003	0	(29,492)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2018	06/20/2018	06/20/2018	Sale	0	1,172,791	1.4098	0	0	76,700	0	0		0	0	0	76,700	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/18/2018	09/20/2018	09/20/2018	Sale	0	8,027,600	1.316	0	0	56,730	0	0		0	0	0	56,730	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/20/2018	09/20/2018	09/20/2018	Sale	0	126,621	1.1762	0	0	(113)	0	0		0	0	0	(113)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/19/2018	01/24/2018	01/24/2018	Sale	0	24,149,849	80099	0	0	(185,724)	0	0		0	0	0	(185,724)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/13/2018	06/15/2018	06/15/2018	Sale	0	776,912	1.249	0	0	54,303	0	0		0	0	0	54,303	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	32,502,069	1.40216	0	0	1,166,186	0	0		0	0	0	1,166,186	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	229,880	1.1494	0	0	770	0	0		0	0	0	770	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	15,656,784	1.18612	0	0	433,884	0	0		0	0	0	433,884	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	16,691,390	1.17545	0	0	(322,340)	0	0		0	366,750	0	(322,340)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/31/2018	06/04/2018	06/04/2018	Sale	0	10,722,698	1.3294	0	0	31,053	0	0		0	0	0	31,053	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2018	10/15/2018	10/15/2018	Sale	0	43,873	1.29989	0	0	(480)	0	0		0	0	0	(480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/29/2018	08/31/2018	08/31/2018	Sale	0	15,279,657	1.33435	0	0	396,205	0	0		0	0	0	396,205	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	1,557,629	1.16591	0	0	(106,664)	0	0		0	49,136	0	(106,664)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/19/2018	01/24/2018	01/24/2018	Sale	0	36,828,519	80099	0	0	(283,229)	0	0		0	0	0	(283,229)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/14/2018	11/14/2018	Sale	0	3,396,226	754717	0	0	5,006	0	0		0	0	0	5,006	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2018	11/21/2018	11/21/2018	Sale	0	2,010,832	1.2847	0	0	(10,800)	0	0		0	0	0	(10,800)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	53,683	1.297	0	0	242	0	0		0	0	0	242	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	247,620	1.2363	0	0	1,893	0	0		0	0	0	1,893	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	458,558	1.2127	0	0	10,020	0	0		0	0	0	10,020	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2018	06/20/2018	06/20/2018	Sale	0	1,085,680	1.324	0	0	(5,248)	0	0		0	0	0	(5,248)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/23/2018	05/25/2018	05/25/2018	Sale	0	2,289,490	1.1714	0	0	(11,629)	0	0		0	0	0	(11,629)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/30/2018	06/01/2018	06/01/2018	Sale	0	5,542,927	1.329	0	0	(16,266)	0	0		0	0	0	(16,266)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	449,843	1.2811	0	0	2,634	0	0		0	0	0	2,634	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	06/06/2018	06/08/2018	06/08/2018	Sale	0	8,157,412	1.3417	0	0	(9,120)	0	0		0	0	0	(9,120)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/28/2018	03/29/2018	03/29/2018	Sale	0	1,970,413	774114	0	0	3,897	0	0		0	0	0	3,897	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	36,187,480	1.3972	0	0	67,340	0	0		0	0	0	67,340	0	0	FX (Foreign Exchange)

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Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	2,215,100	1.303	0	0	(25,075)	0	0		0	0	0	(25,075)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2018	12/20/2018	12/20/2018	Sale	0	5,306,280	1.2634	0	0	420	0	0		0	0	0	420	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	5,634,360	1.1988	0	0	(170,140)	0	0		0	0	0	(170,140)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	2,537,885	1.393	0	0	(28,512)	0	0		0	0	0	(28,512)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	29,803,400	1.178	0	0	(150,535)	0	0		0	0	0	(150,535)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	11/30/2018	11/30/2018	Sale	0	780,414	1.2794	0	0	(2,135)	0	0		0	0	0	(2,135)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2018	05/25/2018	05/25/2018	Sale	0	2,518,882	1.2373	0	0	146,271	0	0		0	0	0	146,271	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	1,804,003	1.18515	0	0	(71,390)	0	0		0	31,475	0	(71,390)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	589,000	1.178	0	0	(2,975)	0	0		0	0	0	(2,975)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	359,640	1.1988	0	0	(10,860)	0	0		0	0	0	(10,860)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	74,328,502	1.40216	0	0	2,666,933	0	0		0	0	0	2,666,933	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	14,385,600	1.1988	0	0	(434,400)	0	0		0	0	0	(434,400)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2017	01/24/2018	01/24/2018	Sale	0	18,735,661	1.3237	0	0	(1,395,585)	0	0		0	423,618	0	(1,395,585)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	10,227,600	1.4205	0	0	74,880	0	0		0	0	0	74,880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	6,523,660	1.18612	0	0	180,785	0	0		0	0	0	180,785	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	1,381,317	1.1973	0	0	(12,806)	0	0		0	0	0	(12,806)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	09/04/2018	09/04/2018	Sale	0	10,159,619	1.2977	0	0	(113,911)	0	0		0	0	0	(113,911)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	2,096,931	1.3073	0	0	50,366	0	0		0	0	0	50,366	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	5,451,490	1.238975	0	0	294,470	0	0		0	0	0	294,470	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	1,187,978	1.2657	0	0	(4,318)	0	0		0	0	0	(4,318)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	06/01/2018	Maturity	0	9,398	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2018	01/29/2018	01/29/2018	Sale	0	1,705,915	1.242925	0	0	(9,985)	0	0		0	0	0	(9,985)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	11/21/2018	11/21/2018	Sale	0	3,130,000	.752162	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	30,201,990	1.2765	0	0	(94,640)	0	0		0	0	0	(94,640)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/15/2018	08/15/2018	Sale	0	39,660,855	1.2765	0	0	(298,272)	0	0		0	0	0	(298,272)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	11,722,848	1.3311	0	0	248,795	0	0		0	0	0	248,795	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	83,402,400	1.178	0	0	(421,260)	0	0		0	0	0	(421,260)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2018	05/14/2018	05/14/2018	Sale	0	2,425,533	1.1855	0	0	23,222	0	0		0	0	0	23,222	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	2,268,923	1.2811	0	0	13,283	0	0		0	0	0	13,283	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/06/2017	03/08/2018	03/08/2018	Sale	0	8,275,719	1.34213	0	0	(251,701)	0	0		0	82,312	0	(251,701)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2018	12/03/2018	12/03/2018	Sale	0	1,560	1.132603	0	0	(3)	0	0		0	0	0	(3)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	4,942,420	1.1494	0	0	16,555	0	0		0	0	0	16,555	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	52,792,740	1.2306	0	0	188,760	0	0		0	0	0	188,760	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	1,682,569	1.3026	0	0	37,459	0	0		0	0	0	37,459	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	7,226,670	1.31394	0	0	(472,230)	0	0		0	221,315	0	(472,230)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	5,675,262	1.297	0	0	25,598	0	0		0	0	0	25,598	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/23/2016	03/31/2020	02/01/2018	Maturity	0	12,403	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/25/2018	07/27/2018	07/27/2018	Sale	0	7,358,508	1.1681	0	0	(17,954)	0	0		0	0	0	(17,954)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/01/2018	06/04/2018	06/04/2018	Sale	0	774,813	1.3768	0	0	24,508	0	0		0	0	0	24,508	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	3,956,040	1.1988	0	0	(119,460)	0	0		0	0	0	(119,460)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	135,909	1.2765	0	0	426	0	0		0	0	0	426	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	1,232,045	1.3026	0	0	27,429	0	0		0	0	0	27,429	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/27/2018	02/28/2018	02/28/2018	Sale	0	1,997,943	784929	0	0	(11,460)	0	0		0	0	0	(11,460)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	56,368,026	1.31394	0	0	(3,683,394)	0	0		0	1,726,259	0	(3,683,394)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/13/2018	11/15/2018	11/15/2018	Sale	0	849,853	754717	0	0	(1,413)	0	0		0	0	0	(1,413)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	103,616,520	1.2306	0	0	370,480	0	0		0	0	0	370,480	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/14/2018	08/16/2018	08/16/2018	Sale	0	9,624,810	1.2765	0	0	(30,160)	0	0		0	0	0	(30,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	180,248	1.4038	0	0	(1,136)	0	0		0	0	0	(1,136)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/20/2018	02/22/2018	02/22/2018	Sale	0	14,146,839	1.3986	0	0	(47,035)	0	0		0	0	0	(47,035)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	755,721	1.3582	0	0	(4,757)	0	0		0	0	0	(4,757)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2018	12/03/2018	12/03/2018	Sale	0	4,681	1.132601	0	0	(9)	0	0		0	0	0	(9)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/01/2018	03/02/2018	03/02/2018	Sale	0	11,385,482	1.3713	0	0	48,156	0	0		0	0	0	48,156	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	456,867	1.41308	0	0	11,552	0	0		0	0	0	11,552	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	318,116	1.1375	0	0	(769)	0	0		0	0	0	(769)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	1,353,660	1.2306	0	0	4,840	0	0		0	0	0	4,840	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/19/2018	01/23/2018	01/23/2018	Sale	0	2,803,500	801	0	0	(4,550)	0	0		0	0	0	(4,550)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/13/2018	12/17/2018	12/17/2018	Sale	0	632,480	1.2657	0	0	(2,299)	0	0		0	0	0	(2,299)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/24/2018	10/25/2018	10/25/2018	Sale	0	8,874,807	1.31835	0	0	248,738	0	0		0	0	0	248,738	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2018	06/20/2018	06/20/2018	Sale	0	8,724,418	1.4098	0	0	570,571	0	0		0	0	0	570,571	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2017	01/31/2018	01/31/2018	Sale	0	109,589	1.1972	0	0	4,444	0	0		0	(507)	0	4,444	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	558,740	1.3363	0	0	(3,178)	0	0		0	0	0	(3,178)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/27/2017	01/31/2018	01/31/2018	Sale	0	510,522	1.16591	0	0	(34,960)	0	0		0	16,105	0	(34,960)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2017	02/26/2018	02/26/2018	Sale	0	2,469,569	1.18062	0	0	(100,676)	0	0		0	49,915	0	(100,676)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2016	03/15/2019	11/01/2018	Maturity	0	10,108	1.0507 / 2.716	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	5,232,000	1.308	0	0	(18,800)	0	0		0	0	0	(18,800)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	117,800	1.178	0	0	(595)	0	0		0	0	0	(595)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	3,862,951	1.40216	0	0	138,604	0	0		0	0	0	138,604	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	15,957,600	1.308	0	0	(57,340)	0	0		0	0	0	(57,340)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	1,030,788	1.3563	0	0	(3,382)	0	0		0	0	0	(3,382)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	15,314,000	1.178	0	0	(77,350)	0	0		0	0	0	(77,350)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	834,935	1.3938	0	0	26,447	0	0		0	0	0	26,447	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	1,270,601	1.3154	0	0	52,451	0	0		0	0	0	52,451	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	5,100,316	1.18612	0	0	141,341	0	0		0	0	0	141,341	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	09/19/2018	09/19/2018	Sale	0	2,312,715	1.16217	0	0	(9,512)	0	0		0	0	0	(9,512)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	10/15/2018	10/15/2018	Sale	0	59,916	1.29989	0	0	(655)	0	0		0	0	0	(655)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2018	09/20/2018	09/20/2018	Sale	0	7,461,720	1.316	0	0	52,731	0	0		0	0	0	52,731	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	2,066,720	1.2917	0	0	33,600	0	0		0	0	0	33,600	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	224,922	1.2811	0	0	1,317	0	0		0	0	0	1,317	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2018	07/20/2018	07/20/2018	Sale	0	63,702	1.1642	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	30,449,520	1.1988	0	0	(919,480)	0	0		0	0	0	(919,480)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	1,907,360	1.1921	0	0	9,680	0	0		0	0	0	9,680	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	02/08/2018	02/08/2018	Sale	0	6,846,280	1.3972	0	0	12,740	0	0		0	0	0	12,740	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	1,042,400	1.303	0	0	(11,800)	0	0		0	0	0	(11,800)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	2,903,491	1.2773	0	0	(8,411)	0	0		0	0	0	(8,411)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2018	12/03/2018	12/03/2018	Sale	0	99,861	1.1326	0	0	(190)	0	0		0	0	0	(190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	2,827,200	1.178	0	0	(14,280)	0	0		0	0	0	(14,280)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	5,783,820	1.2306	0	0	20,680	0	0		0	0	0	20,680	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	940,206	1.1858	0	0	13,360	0	0		0	0	0	13,360	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	17,080,128	1.18612	0	0	473,328	0	0		0	0	0	473,328	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	4,863,092	1.18612	0	0	134,767	0	0		0	0	0	134,767	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	446,877	1.4083	0	0	4,363	0	0		0	0	0	4,363	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	13,796,370	1.31394	0	0	(901,530)	0	0		0	422,511	0	(901,530)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/31/2018	12/03/2018	12/03/2018	Sale	0	1,268,823	1.3026	0	0	28,248	0	0		0	0	0	28,248	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	19,545,000	1.303	0	0	(221,250)	0	0		0	0	0	(221,250)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	4,537,793	1.2811	0	0	26,566	0	0		0	0	0	26,566	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2018	01/30/2018	01/30/2018	Sale	0	1,723,078	1.243	0	0	2,565	0	0		0	0	0	2,565	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2018	04/27/2018	04/27/2018	Sale	0	7,674,115	1.2182	0	0	(50,711)	0	0		0	0	0	(50,711)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/19/2018	11/20/2018	11/20/2018	Sale	0	562,158	1.143	0	0	(910)	0	0		0	0	0	(910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	30,089,880	1.1988	0	0	(908,620)	0	0		0	0	0	(908,620)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000222 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/26/2018	01/30/2018	01/30/2018	Sale	0	4,135,386	1.243	0	0	6,155	0	0		0	0	0	6,155	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	1,920,219	1.297	0	0	8,661	0	0		0	0	0	8,661	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	418,446	1.297	0	0	1,887	0	0		0	0	0	1,887	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/09/2018	04/25/2018	04/25/2018	Sale	0	5,805,464	1.388	0	0	(23,423)	0	0		0	0	0	(23,423)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/19/2018	03/20/2018	03/20/2018	Sale	0	8,565,620	1.4042	0	0	(17,385)	0	0		0	0	0	(17,385)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/26/2018	03/27/2018	03/27/2018	Sale	0	10,227,600	1.4205	0	0	(46,080)	0	0		0	0	0	(46,080)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/23/2018	08/28/2018	08/28/2018	Sale	0	803,137	1.1799	0	0	5,820	0	0		0	0	0	5,820	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	2,338,140	1.2306	0	0	8,360	0	0		0	0	0	8,360	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/29/2018	01/31/2018	01/31/2018	Sale	0	840,943	1.4083	0	0	8,211	0	0		0	0	0	8,211	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/10/2018	09/19/2018	09/19/2018	Sale	0	3,139,492	1.1487	0	0	(49,879)	0	0		0	0	0	(49,879)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	1,679,210	1.2917	0	0	27,300	0	0		0	0	0	27,300	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	915,600	1.308	0	0	(3,290)	0	0		0	0	0	(3,290)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	5,759,705	1.17545	0	0	(111,230)	0	0		0	126,555	0	(111,230)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	880,717	1.1763	0	0	31,933	0	0		0	0	0	31,933	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	03/02/2018	06/04/2018	06/04/2018	Sale	0	6,359,535	1.3831	0	0	229,212	0	0		0	0	0	229,212	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/19/2018	12/20/2018	12/20/2018	Sale	0	2,287,000	1.1435	0	0	(3,800)	0	0		0	0	0	(3,800)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	1,178,994	1.2773	0	0	(3,415)	0	0		0	0	0	(3,415)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	751000260 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/13/2018	11/14/2018	11/14/2018	Sale	0	3,226,415	754717	0	0	4,755	0	0		0	0	0	4,755	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	5,183,200	1.178	0	0	(26,180)	0	0		0	0	0	(26,180)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	108,323	1.17365	0	0	3,590	0	0		0	0	0	3,590	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	797,433	1.3073	0	0	19,154	0	0		0	0	0	19,154	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/17/2018	12/03/2018	12/03/2018	Sale	0	7,947	1.3166	0	0	260	0	0		0	0	0	260	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	3,937,920	1.2306	0	0	14,080	0	0		0	0	0	14,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/07/2018	03/08/2018	03/08/2018	Sale	0	8,444,383	1.3889	0	0	(36,175)	0	0		0	0	0	(36,175)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	21,023,040	1.31394	0	0	(1,373,760)	0	0		0	643,826	0	(1,373,760)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/18/2018	06/20/2018	06/20/2018	Sale	0	1,231,320	1.324	0	0	(5,952)	0	0		0	0	0	(5,952)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/26/2018	05/15/2018	05/15/2018	Sale	0	243,678	1.2127	0	0	5,325	0	0		0	0	0	5,325	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/04/2018	05/08/2018	05/08/2018	Sale	0	437,722	1.1956	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	660,669	1.3103	0	0	2,496	0	0		0	0	0	2,496	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	1,178,000	1.178	0	0	(5,950)	0	0		0	0	0	(5,950)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	585,157	1.34853	0	0	(20,034)	0	0		0	3,183	0	(20,034)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/19/2018	03/20/2018	03/20/2018	Sale	0	7,961,814	1.4042	0	0	(16,160)	0	0		0	0	0	(16,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/28/2018	12/31/2018	12/31/2018	Sale	0	2,078,333	1.2811	0	0	12,167	0	0		0	0	0	12,167	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	1,954,500	1.303	0	0	(22,125)	0	0		0	0	0	(22,125)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	1,968,960	1.2306	0	0	7,040	0	0		0	0	0	7,040	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/02/2018	03/05/2018	03/05/2018	Sale	0	6,245,177	1.3777	0	0	31,278	0	0		0	0	0	31,278	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/14/2017	03/15/2018	03/15/2018	Sale	0	354,640	1.34853	0	0	(12,142)	0	0		0	1,929	0	(12,142)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2018	06/04/2018	06/04/2018	Sale	0	714,375	1.3294	0	0	2,069	0	0		0	0	0	2,069	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/06/2018	09/10/2018	09/10/2018	Sale	0	7,713,920	1.293	0	0	53,991	0	0		0	0	0	53,991	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: United States Dollar	912810RN0 - UNITED STATES TREASURY TREASURY	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/23/2016	03/31/2020	11/01/2018	Maturity	0	15,804	1.2629 / 2.6865	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/31/2017	01/31/2018	01/31/2018	Sale	0	2,004,907	776578	0	0	(99,441)	0	0		0	56,280	0	(99,441)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/31/2018	10/15/2018	10/15/2018	Sale	0	45,183	1.29989	0	0	(494)	0	0		0	0	0	(494)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	13,187,315	1.40216	0	0	473,166	0	0		0	0	0	473,166	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2017	05/24/2018	05/24/2018	Sale	0	4,609,938	1.2851	0	0	187,612	0	0		0	(264,672)	0	187,612	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/27/2018	12/31/2018	12/31/2018	Sale	0	3,062,987	1.2659	0	0	18,631	0	0		0	0	0	18,631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/18/2018	09/20/2018	09/20/2018	Sale	0	1,254,374	1.32952	0	0	3,981	0	0		0	0	0	3,981	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	6,438,306	1.31394	0	0	(420,714)	0	0		0	197,172	0	(420,714)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/28/2017	01/31/2018	01/31/2018	Sale	0	19,087	1.1972	0	0	774	0	0		0	(88)	0	774	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	1,918,080	1.1988	0	0	(57,920)	0	0		0	0	0	(57,920)	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	20,486,912	1.3563	0	0	(67,217)	0	0		0	0	0	(67,217)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	14,767,200	1.2306	0	0	52,800	0	0		0	0	0	52,800	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	04/10/2018	04/10/2018	Sale	0	4,075,920	1.1988	0	0	(123,080)	0	0		0	0	0	(123,080)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2018	10/04/2018	10/04/2018	Sale	0	197,820	1.297	0	0	892	0	0		0	0	0	892	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	371,693	1.238975	0	0	20,078	0	0		0	0	0	20,078	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/27/2018	08/28/2018	08/28/2018	Sale	0	989,267	1.1673	0	0	(3,432)	0	0		0	0	0	(3,432)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2017	03/29/2018	03/29/2018	Sale	0	11,738,018	795545	0	0	293,621	0	0		0	48,686	0	293,621	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/05/2018	07/05/2018	Sale	0	10,460,745	1.15995	0	0	(93,339)	0	0		0	0	0	(93,339)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2018	06/01/2018	Sale	0	5,142,233	1.329	0	0	(15,090)	0	0		0	0	0	(15,090)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000179 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2017	05/25/2018	05/25/2018	Sale	0	4,637,597	1.2851	0	0	(166,724)	0	0		0	266,424	0	(166,724)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/24/2018	01/24/2018	Sale	0	5,031,218	80099	0	0	(38,693)	0	0		0	0	0	(38,693)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	08/08/2018	08/08/2018	Sale	0	44,171,700	1.303	0	0	(500,025)	0	0		0	0	0	(500,025)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	06/15/2018	06/15/2018	Sale	0	1,352,529	1.3363	0	0	(7,692)	0	0		0	0	0	(7,692)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	5,798,183	1.3563	0	0	(19,024)	0	0		0	0	0	(19,024)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2018	05/08/2018	05/08/2018	Sale	0	21,179,627	1.40216	0	0	759,933	0	0		0	0	0	759,933	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2018	07/27/2018	07/27/2018	Sale	0	2,485,912	1.1681	0	0	(6,065)	0	0		0	0	0	(6,065)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2018	07/31/2018	07/31/2018	Sale	0	1,957,683	769112	0	0	(2,706)	0	0		0	0	0	(2,706)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2018	12/03/2018	12/03/2018	Sale	0	9,697,348	1.2773	0	0	(28,091)	0	0		0	0	0	(28,091)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	113,919	1.3073	0	0	2,736	0	0		0	0	0	2,736	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2017	02/28/2018	02/28/2018	Sale	0	15,185,361	1.3274	0	0	(577,144)	0	0		0	315,982	0	(577,144)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2018	12/20/2018	12/20/2018	Sale	0	5,104,329	1.2668	0	0	(13,297)	0	0		0	0	0	(13,297)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	28,964,880	1.1494	0	0	97,020	0	0		0	0	0	97,020	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2018	06/04/2018	06/04/2018	Sale	0	11,629,861	1.3768	0	0	367,868	0	0		0	0	0	367,868	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2018	04/05/2018	04/05/2018	Sale	0	11,141,669	776156	0	0	(79,692)	0	0		0	0	0	(79,692)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	5,602,870	1.1921	0	0	28,435	0	0		0	0	0	28,435	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2018	11/23/2018	11/23/2018	Sale	0	11,557,823	1.281	0	0	(4,511)	0	0		0	0	0	(4,511)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	10/25/2018	10/25/2018	Sale	0	5,546,754	1.31835	0	0	155,461	0	0		0	0	0	155,461	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000216 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2018	10/15/2018	10/15/2018	Sale	0	5,570,092	1.15666	0	0	(9,583)	0	0		0	0	0	(9,583)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	108,323	1.17365	0	0	3,590	0	0		0	0	0	3,590	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	31,346,068	1.238975	0	0	1,693,203	0	0		0	0	0	1,693,203	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2018	06/04/2018	06/04/2018	Sale	0	5,947,968	1.3294	0	0	17,226	0	0		0	0	0	17,226	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	08/08/2018	08/08/2018	Sale	0	72,193,950	1.36215	0	0	3,916,700	0	0		0	0	0	3,916,700	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000227 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2018	08/15/2018	08/15/2018	Sale	0	30,201,990	1.2765	0	0	(227,136)	0	0		0	0	0	(227,136)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	07/25/2018	07/25/2018	Sale	0	8,746,578	1.3133	0	0	11,322	0	0		0	0	0	11,322	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2018	12/03/2018	12/03/2018	Sale	0	12,536	1.3166	0	0	409	0	0		0	0	0	409	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	79,865,940	1.2306	0	0	285,560	0	0		0	0	0	285,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2018	08/13/2018	08/13/2018	Sale	0	2,479,041	1.19355	0	0	107,902	0	0		0	0	0	107,902	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	07/10/2018	07/10/2018	Sale	0	16,106,675	1.238975	0	0	870,025	0	0		0	0	0	870,025	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	414,168	1.1763	0	0	15,017	0	0		0	0	0	15,017	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	3,914,196	1.18612	0	0	108,471	0	0		0	0	0	108,471	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2017	02/26/2018	02/26/2018	Sale	0	847,762	1.18062	0	0	(34,560)	0	0		0	17,135	0	(34,560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	12/17/2018	12/17/2018	Sale	0	676,469	1.3154	0	0	27,925	0	0		0	0	0	27,925	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	752000217 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2018	01/23/2018	01/23/2018	Sale	0	24,030,000	.801	0	0	(39,000)	0	0		0	0	0	(39,000)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2018	10/24/2018	10/24/2018	Sale	0	17,733,504	1.316	0	0	334,188	0	0		0	0	0	334,188	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2018	05/14/2018	05/14/2018	Sale	0	2,389,968	1.1855	0	0	22,882	0	0		0	0	0	22,882	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2018	03/28/2018	03/28/2018	Sale	0	1,136,400	1.4205	0	0	8,320	0	0		0	0	0	8,320	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2018	03/19/2018	03/19/2018	Sale	0	102,582	1.39	0	0	(963)	0	0		0	0	0	(963)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2018	09/20/2018	09/20/2018	Sale	0	8,227,613	1.32952	0	0	26,115	0	0		0	0	0	26,115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2018	12/03/2018	12/03/2018	Sale	0	649,936	1.17365	0	0	21,542	0	0		0	0	0	21,542	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	813,610	1.3582	0	0	(5,122)	0	0		0	0	0	(5,122)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/15/2018	05/15/2018	Sale	0	432,352	1.3582	0	0	(2,722)	0	0		0	0	0	(2,722)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2018	08/13/2018	08/13/2018	Sale	0	2,258,990	1.15917	0	0	(34,240)	0	0		0	0	0	(34,240)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2018	11/15/2018	11/15/2018	Sale	0	9,678,685	1.3029	0	0	(180,514)	0	0		0	0	0	(180,514)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	2,354,400	1.308	0	0	(8,460)	0	0		0	0	0	(8,460)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2018	06/29/2018	06/29/2018	Sale	0	1,919,593	.754148	0	0	15,395	0	0		0	0	0	15,395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000233 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2018	06/01/2018	06/01/2018	Sale	0	12,755,410	1.329	0	0	(37,431)	0	0		0	0	0	(37,431)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2018	10/29/2018	10/29/2018	Sale	0	7,154,402	1.1357	0	0	20,474	0	0		0	0	0	20,474	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2018	05/22/2018	05/22/2018	Sale	0	13,171,973	1.341	0	0	9,823	0	0		0	0	0	9,823	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	459,760	1.1494	0	0	1,540	0	0		0	0	0	1,540	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2018	11/08/2018	11/08/2018	Sale	0	2,092,800	1.308	0	0	(7,520)	0	0		0	0	0	(7,520)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2018	05/16/2018	05/16/2018	Sale	0	432,444	1.3582	0	0	3,120	0	0		0	0	0	3,120	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2018	04/10/2018	04/10/2018	Sale	0	615,300	1.2306	0	0	2,200	0	0		0	0	0	2,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000248 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2018	07/26/2018	07/26/2018	Sale	0	4,422,284	1.1708	0	0	18,319	0	0		0	0	0	18,319	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2018	09/17/2018	09/17/2018	Sale	0	310,688	1.3103	0	0	1,174	0	0		0	0	0	1,174	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2017	02/08/2018	02/08/2018	Sale	0	34,031,046	1.31394	0	0	(2,223,774)	0	0		0	1,042,194	0	(2,223,774)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	55,095	1.3311	0	0	1,169	0	0		0	0	0	1,169	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2018	10/04/2018	10/04/2018	Sale	0	203,021	1.3311	0	0	4,309	0	0		0	0	0	4,309	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2018	04/30/2018	04/30/2018	Sale	0	443,699	1.24354	0	0	12,609	0	0		0	0	0	12,609	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000247 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2018	11/20/2018	11/20/2018	Sale	0	5,434,200	1.143	0	0	(8,796)	0	0		0	0	0	(8,796)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2018	10/31/2018	10/31/2018	Sale	0	1,939,485	.761963	0	0	(1,255)	0	0		0	0	0	(1,255)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2018	10/10/2018	10/10/2018	Sale	0	81,837,280	1.1494	0	0	274,120	0	0		0	0	0	274,120	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	772,624	1.393	0	0	(8,680)	0	0		0	0	0	(8,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2018	09/17/2018	09/17/2018	Sale	0	347,094	1.34205	0	0	6,931	0	0		0	0	0	6,931	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2018	05/08/2018	05/08/2018	Sale	0	19,069,578	1.3563	0	0	(62,567)	0	0		0	0	0	(62,567)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2018	04/30/2018	04/30/2018	Sale	0	242,653	1.2115	0	0	(661)	0	0		0	0	0	(661)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	5,841,290	1.1921	0	0	29,645	0	0		0	0	0	29,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2018	10/15/2018	10/15/2018	Sale	0	108,046	1.29989	0	0	(1,181)	0	0		0	0	0	(1,181)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000215 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2018	07/03/2018	07/03/2018	Sale	0	1,402,813	1.1598	0	0	6,229	0	0		0	0	0	6,229	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	21,158,100	1.17545	0	0	(408,600)	0	0		0	464,894	0	(408,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2018	11/30/2018	11/30/2018	Sale	0	1,373,536	1.3073	0	0	32,991	0	0		0	0	0	32,991	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000231 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2018	07/25/2018	07/25/2018	Sale	0	9,423,159	1.40005	0	0	572,436	0	0		0	0	0	572,436	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2017	01/10/2018	01/10/2018	Sale	0	1,057,905	1.17545	0	0	(20,430)	0	0		0	23,245	0	(20,430)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/09/2018	05/14/2018	05/14/2018	Sale	0	2,642,030	1.23195	0	0	75,275	0	0		0	0	0	75,275	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2018	11/21/2018	11/21/2018	Sale	0	5,095,000	.752162	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	749000232 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2018	04/09/2018	04/09/2018	Sale	0	110,339	1.4038	0	0	(696)	0	0		0	0	0	(696)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	16,724,292	1.18612	0	0	463,467	0	0		0	0	0	463,467	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2018	10/24/2018	10/24/2018	Sale	0	1,034,324	1.2977	0	0	(5,181)	0	0		0	0	0	(5,181)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2018	10/10/2018	10/10/2018	Sale	0	3,914,196	1.18612	0	0	108,471	0	0		0	0	0	108,471	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	02/23/2018	02/26/2018	02/26/2018	Sale	0	2,469,998	1.2296	0	0	(1,707)	0	0		0	0	0	(1,707)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/09/2018	07/10/2018	07/10/2018	Sale	0	1,649,200	1.178	0	0	(8,330)	0	0		0	0	0	(8,330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2018	01/10/2018	01/10/2018	Sale	0	33,974,850	1.1921	0	0	172,425	0	0		0	0	0	172,425	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	11/01/2018	11/08/2018	11/08/2018	Sale	0	18,600,480	1.2917	0	0	302,400	0	0		0	0	0	302,400	0	0	FX (Foreign Exchange)
1229999999. Subtotal - Forwards - Hedging Other												0	0	34,548,291	0	0	XXX	0	17,674,183	0	34,548,291	0	0	XXX
1269999999. Subtotal - Forwards												0	0	35,769,946	0	0	XXX	0	17,674,183	0	35,769,946	0	0	XXX
1399999999. Subtotal - Hedging Effective												253,945,816	0	274,884,388	(1,987,717)	0	XXX	12,423,884	(20,885,186)	336,454	32,536,496	(9,905,866)	0	XXX
1409999999. Subtotal - Hedging Other												61,522,137	77,393	(5,013,986)	34,430,254	0	XXX	(188,624,839)	19,582,951	(1,472,600)	(58,592,029)	0	0	XXX
1419999999. Subtotal - Replication												14,057,999	50,706,096	44,512,906	14,213,194	0	XXX	0	0	(3,506,266)	(16,202,347)	0	0	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999999 - Totals												329,525,952	50,783,489	314,383,308	46,655,732	0	XXX	(176,200,955)	(1,302,235)	(4,642,412)	(42,257,881)	(9,905,866)	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
USH9	150	15,000,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/09/2018	136.7203	146.0000	70,313	0	0	0	0	1,391,960	1,391,960	382,500	PD (Duration)	1,000
USH9	1,404	140,400,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/21/2018	139.4312	146.0000	658,125	0	0	0	0	9,222,585	9,222,585	3,580,200	PD (Duration)	1,000
38H9	222	22,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/21/2018	126.0796	130.0781	104,063	0	0	0	0	887,674	887,674	344,100	PD (Duration)	1,000
38H9	833	83,300,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/21/2018	126.0874	130.0781	390,469	0	0	0	0	3,324,268	3,324,268	1,291,150	PD (Duration)	1,000
USH9	412	41,200,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/21/2018	139.4312	146.0000	193,125	0	0	0	0	2,706,343	2,706,343	1,050,600	PD (Duration)	1,000
WNH9	375	37,500,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/21/2018	152.5719	160.6563	222,656	0	0	0	0	3,031,638	3,031,638	1,368,750	PD (Duration)	1,000
USH9	7,229	722,900,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	139.3921	146.0000	3,388,594	0	0	0	0	47,768,184	47,768,184	18,433,950	PD (Duration)	1,000
USH9	56	5,600,000	U.S. Long Bond Future Mar 2019 0000USH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	139.3843	146.0000	26,250	0	0	0	0	370,477	370,477	142,800	PD (Duration)	1,000
38H9	2,279	227,900,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	126.0405	130.0781	1,068,281	0	0	0	0	9,201,673	9,201,673	3,532,450	PD (Duration)	1,000
WNH9	2,308	230,800,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	152.4547	160.6563	1,370,375	0	0	0	0	18,929,189	18,929,189	8,424,200	PD (Duration)	1,000
WNH9	3,781	378,100,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	152.4547	160.6563	2,244,969	0	0	0	0	31,010,079	31,010,079	13,800,650	PD (Duration)	1,000
38H9	102	10,200,000	US ULTRA 10YR NOTE MAR 16 Mar 2019 000038H9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	126.0562	130.0781	47,813	0	0	0	0	410,241	410,241	158,100	PD (Duration)	1,000
WNH9	4,518	451,800,000	US ULTRA T-BOND Mar 2019 0000WNH9	Bond Portfolio Hedge	D1	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	152.4547	160.6563	2,682,563	0	0	0	0	37,054,625	37,054,625	16,490,700	PD (Duration)	1,000
1289999999. Subtotal - Long Futures - Hedging Other												12,467,594	0	0	0	0	165,308,935	165,308,935	69,000,150	XXX	XXX
1329999999. Subtotal - Long Futures												12,467,594	0	0	0	0	165,308,935	165,308,935	69,000,150	XXX	XXX
USH9	370	37,000,000	U.S. Long Bond Future Mar 2019 0000USH9	Liability Hedge	N/A	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/27/2018	139.1704	146.0000	(173,438)	0	0	0	0	(2,526,969)	(2,526,969)	943,500	LD (Liability Cashflow)	1,000
USH9	30	3,000,000	U.S. Long Bond Future Mar 2019 0000USH9	Liability Hedge	N/A	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/29/2018	139.3032	146.0000	(14,063)	0	0	0	0	(200,905)	(200,905)	76,500	LD (Liability Cashflow)	1,000
TUH9	527	105,400,000	US 2YR NT FUT Mar 2019 0000TUH9	Bond Portfolio Hedge	D1	Interest Rate	04/03/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	105.4525	106.1563	(74,109)	0	0	0	0	(741,789)	(741,789)	274,040	PD (Duration)	2,000
1349999999. Subtotal - Short Futures - Hedging Other												(261,609)	0	0	0	0	(3,469,663)	(3,469,663)	1,294,040	XXX	XXX
1389999999. Subtotal - Short Futures												(261,609)	0	0	0	0	(3,469,663)	(3,469,663)	1,294,040	XXX	XXX
1399999999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other												12,205,984	0	0	0	0	161,839,272	161,839,272	70,294,190	XXX	XXX
1419999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals												12,205,984	0	0	0	0	161,839,272	161,839,272	70,294,190	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	1,462,500	(1,462,500)	0
Total Net Cash Deposits	1,462,500	(1,462,500)	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately -0 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.31 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($163.5B) as of 12/31/2017

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM8	116	11,600,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	04/12/2018	145.4703	05/29/2018	143.6860	Sale or Payoff Sale	(206,978)	(206,978)	0	0	PD (Duration)	1,000
USH8	509	50,900,000	U.S. Long Bond Future Mar 2018 0000USH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/17/2017	152.4468	02/16/2018	143.9980	Sale or Payoff Sale	(4,300,206)	(4,300,206)	0	0	PD (Duration)	1,000
38Z8	572	57,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	09/25/2018	125.4858	11/26/2018	126.1550	Sale or Payoff Sale	382,631	382,631	0	0	PD (Duration)	1,000
USZ8	29	2,900,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	143.8453	08/30/2018	144.1230	Sale or Payoff Sale	8,068	8,068	0	0	PD (Duration)	1,000
WNM8	483	48,300,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	05/29/2018	157.1860	Sale or Payoff Sale	1,632,382	1,632,382	0	0	PD (Duration)	1,000
WNU8	41	4,100,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	155.4938	08/14/2018	158.0610	Sale or Payoff Sale	105,254	105,254	0	0	PD (Duration)	1,000
WNM8	2,990	299,000,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	05/29/2018	157.1860	Sale or Payoff Sale	10,105,221	10,105,221	0	0	PD (Duration)	1,000
WNU8	9	900,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	156.6891	08/29/2018	158.4050	Sale or Payoff Sale	15,440	15,440	0	0	PD (Duration)	1,000
WNZ8	3,193	319,300,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	158.7125	11/26/2018	151.6550	Sale or Payoff Sale	(22,535,643)	(22,535,643)	0	0	PD (Duration)	1,000
WNM8	454	45,400,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	03/27/2018	157.9670	Sale or Payoff Sale	1,889,059	1,889,059	0	0	PD (Duration)	1,000
USZ8	412	41,200,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	10/05/2018	137.7828	11/21/2018	140.0300	Sale or Payoff Sale	925,748	925,748	0	0	PD (Duration)	1,000
USH8	89	8,900,000	U.S. Long Bond Future Mar 2018 0000USH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	153.2515	02/23/2018	143.1230	Sale or Payoff Sale	(901,395)	(901,395)	0	0	PD (Duration)	1,000
WNU8	334	33,400,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	155.5016	08/14/2018	158.0610	Sale or Payoff Sale	854,826	854,826	0	0	PD (Duration)	1,000
WNM8	289	28,900,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/22/2018	153.3531	05/25/2018	156.2170	Sale or Payoff Sale	827,710	827,710	0	0	PD (Duration)	1,000
WNZ8	300	30,000,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	09/25/2018	153.2828	11/26/2018	151.6550	Sale or Payoff Sale	(488,442)	(488,442)	0	0	PD (Duration)	1,000
38M8	1,055	105,500,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	127.6421	05/25/2018	127.4200	Sale or Payoff Sale	(233,883)	(233,883)	0	0	PD (Duration)	1,000
WNU8	205	20,500,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	156.6266	08/29/2018	158.3420	Sale or Payoff Sale	351,700	351,700	0	0	PD (Duration)	1,000
USU8	288	28,800,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/03/2018	142.9703	08/30/2018	144.5920	Sale or Payoff Sale	467,124	467,124	0	0	PD (Duration)	1,000
WNM8	46	4,600,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	03/27/2018	157.9980	Sale or Payoff Sale	192,840	192,840	0	0	PD (Duration)	1,000
USZ8	33	3,300,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	143.8453	11/26/2018	139.8420	Sale or Payoff Sale	(132,100)	(132,100)	0	0	PD (Duration)	1,000
WNH8	39	3,900,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	01/12/2018	163.5328	02/22/2018	154.1550	Sale or Payoff Sale	(365,747)	(365,747)	0	0	PD (Duration)	1,000
WNZ8	89	8,900,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	08/30/2018	159.2170	Sale or Payoff Sale	18,494	18,494	0	0	PD (Duration)	1,000
WNZ8	84	8,400,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	08/30/2018	159.2170	Sale or Payoff Sale	17,455	17,455	0	0	PD (Duration)	1,000
38M8	266	26,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	127.6421	05/11/2018	127.4830	Sale or Payoff Sale	(42,345)	(42,345)	0	0	PD (Duration)	1,000
WNZ8	3,781	378,100,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	11/26/2018	151.6550	Sale or Payoff Sale	(27,808,130)	(27,808,130)	0	0	PD (Duration)	1,000
WNZ8	404	40,400,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	10/02/2018	154.0610	Sale or Payoff Sale	(1,999,175)	(1,999,175)	0	0	PD (Duration)	1,000
USU8	806	80,600,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/01/2018	142.1265	08/30/2018	144.5920	Sale or Payoff Sale	1,987,362	1,987,362	0	0	PD (Duration)	1,000
WNH8	4,011	401,100,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	166.7906	02/23/2018	154.6230	Sale or Payoff Sale	(48,802,609)	(48,802,609)	0	0	PD (Duration)	1,000
USZ8	56	5,600,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	143.8453	11/26/2018	139.9980	Sale or Payoff Sale	(215,420)	(215,420)	0	0	PD (Duration)	1,000
38M8	2	200,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/22/2018	127.1577	02/22/2018	127.4670	Sale or Payoff Sale	619	619	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM8	276	27,600,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	143.0015	05/25/2018	142.7800	Sale or Payoff Sale	(61,214)	(61,214)	0	0	PD (Duration)	1,000
WNH8	375	37,500,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/17/2017	165.7203	02/16/2018	156.2480	Sale or Payoff Sale	(3,551,955)	(3,551,955)	0	0	PD (Duration)	1,000
WNM8	13	1,300,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	05/29/2018	158.5610	Sale or Payoff Sale	61,811	61,811	0	0	PD (Duration)	1,000
WNZ8	375	37,500,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/14/2018	158.3219	11/21/2018	151.7800	Sale or Payoff Sale	(2,453,326)	(2,453,326)	0	0	PD (Duration)	1,000
WNU8	3,341	334,100,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4703	08/30/2018	158.6860	Sale or Payoff Sale	7,402,353	7,402,353	0	0	PD (Duration)	1,000
USM8	161	16,100,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	142.9937	05/25/2018	142.7800	Sale or Payoff Sale	(34,450)	(34,450)	0	0	PD (Duration)	1,000
USU8	100	10,000,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	07/31/2018	143.0640	08/30/2018	144.5920	Sale or Payoff Sale	152,821	152,821	0	0	PD (Duration)	1,000
USH8	4	400,000	U.S. Long Bond Future Mar 2018 0000USH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	153.2437	02/23/2018	143.1230	Sale or Payoff Sale	(40,481)	(40,481)	0	0	PD (Duration)	1,000
WNM8	105	10,500,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/23/2018	155.1578	05/29/2018	157.1860	Sale or Payoff Sale	212,952	212,952	0	0	PD (Duration)	1,000
WNM8	175	17,500,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	04/12/2018	158.6860	Sale or Payoff Sale	853,943	853,943	0	0	PD (Duration)	1,000
WNU8	79	7,900,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	155.4938	08/29/2018	158.7170	Sale or Payoff Sale	254,650	254,650	0	0	PD (Duration)	1,000
WNH8	15	1,500,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	166.7906	02/23/2018	155.6550	Sale or Payoff Sale	(167,039)	(167,039)	0	0	PD (Duration)	1,000
38Z8	102	10,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	127.6890	11/26/2018	126.1550	Sale or Payoff Sale	(156,487)	(156,487)	0	0	PD (Duration)	1,000
WNM8	180	18,000,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	03/27/2018	157.9360	Sale or Payoff Sale	743,341	743,341	0	0	PD (Duration)	1,000
WNU8	2,185	218,500,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4703	08/30/2018	158.6860	Sale or Payoff Sale	4,841,108	4,841,108	0	0	PD (Duration)	1,000
WNZ8	123	12,300,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	158.7125	11/26/2018	151.4360	Sale or Payoff Sale	(895,019)	(895,019)	0	0	PD (Duration)	1,000
USU8	219	21,900,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/09/2018	143.3453	08/30/2018	144.5920	Sale or Payoff Sale	273,084	273,084	0	0	PD (Duration)	1,000
38U8	1,055	105,500,000	US ULTRA 10YR NOTE MAR 16 Sep 2018 000038U8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	126.6265	08/14/2018	128.0450	Sale or Payoff Sale	1,496,976	1,496,976	0	0	PD (Duration)	1,000
WNU8	449	44,900,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/20/2018	159.8453	08/30/2018	158.6860	Sale or Payoff Sale	(520,566)	(520,566)	0	0	PD (Duration)	1,000
WNU8	369	36,900,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4703	08/29/2018	158.3420	Sale or Payoff Sale	690,716	690,716	0	0	PD (Duration)	1,000
38M8	130	13,000,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/23/2018	127.1421	05/29/2018	127.9200	Sale or Payoff Sale	101,180	101,180	0	0	PD (Duration)	1,000
38M8	106	10,600,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/22/2018	127.1577	05/25/2018	127.4200	Sale or Payoff Sale	27,845	27,845	0	0	PD (Duration)	1,000
USH8	161	16,100,000	U.S. Long Bond Future Mar 2018 0000USH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/17/2017	152.4468	02/16/2018	143.9980	Sale or Payoff Sale	(1,360,183)	(1,360,183)	0	0	PD (Duration)	1,000
WNM8	100	10,000,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	04/12/2018	158.8420	Sale or Payoff Sale	503,592	503,592	0	0	PD (Duration)	1,000
WNM8	656	65,600,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	05/29/2018	157.1860	Sale or Payoff Sale	2,217,065	2,217,065	0	0	PD (Duration)	1,000
USM8	32	3,200,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	04/12/2018	145.3765	05/29/2018	143.6860	Sale or Payoff Sale	(54,097)	(54,097)	0	0	PD (Duration)	1,000
USU8	250	25,000,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	07/12/2018	145.3140	08/30/2018	144.5920	Sale or Payoff Sale	(180,448)	(180,448)	0	0	PD (Duration)	1,000
38H8	1,478	147,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2018 000038H8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	134.1968	02/23/2018	127.9520	Sale or Payoff Sale	(9,230,284)	(9,230,284)	0	0	PD (Duration)	1,000
38M8	1,409	140,900,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	127.4624	03/27/2018	128.9200	Sale or Payoff Sale	2,054,318	2,054,318	0	0	PD (Duration)	1,000
WNU8	1,316	131,600,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	155.5016	08/29/2018	158.4050	Sale or Payoff Sale	3,820,493	3,820,493	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ8	77	7,700,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	09/25/2018	153.3141	11/26/2018	151.3730	Sale or Payoff Sale	(149,429)	(149,429)	0	0	PD (Duration)	1,000
WNH8	8,266	826,600,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	166.7906	02/23/2018	154.6230	Sale or Payoff Sale	(100,574,013)	(100,574,013)	0	0	PD (Duration)	1,000
WNZ8	1,807	180,700,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	11/26/2018	151.6550	Sale or Payoff Sale	(13,289,947)	(13,289,947)	0	0	PD (Duration)	1,000
USM8	1,104	110,400,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	04/12/2018	145.4390	05/29/2018	143.6860	Sale or Payoff Sale	(1,935,356)	(1,935,356)	0	0	PD (Duration)	1,000
USZ8	7,229	722,900,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	143.8453	11/26/2018	139.9980	Sale or Payoff Sale	(27,808,445)	(27,808,445)	0	0	PD (Duration)	1,000
USM8	14	1,400,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	04/12/2018	145.5015	05/29/2018	144.4360	Sale or Payoff Sale	(14,918)	(14,918)	0	0	PD (Duration)	1,000
USU8	412	41,200,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/03/2018	143.0015	08/30/2018	144.5920	Sale or Payoff Sale	655,373	655,373	0	0	PD (Duration)	1,000
USM8	93	9,300,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	142.1265	03/02/2018	143.4980	Sale or Payoff Sale	127,592	127,592	0	0	PD (Duration)	1,000
WNU8	115	11,500,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/26/2018	158.2516	08/30/2018	158.6860	Sale or Payoff Sale	49,951	49,951	0	0	PD (Duration)	1,000
38U8	104	10,400,000	US ULTRA 10YR NOTE MAR 16 Sep 2018 000038U8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	126.6265	08/29/2018	127.9830	Sale or Payoff Sale	141,069	141,069	0	0	PD (Duration)	1,000
WNM8	396	39,600,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	04/12/2018	158.7170	Sale or Payoff Sale	1,944,725	1,944,725	0	0	PD (Duration)	1,000
WNU8	3,093	309,300,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	155.5016	08/29/2018	158.4050	Sale or Payoff Sale	8,979,319	8,979,319	0	0	PD (Duration)	1,000
38H8	1,678	167,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2018 000038H8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/17/2017	133.7593	02/16/2018	128.1080	Sale or Payoff Sale	(9,482,995)	(9,482,995)	0	0	PD (Duration)	1,000
WNZ8	1,325	132,500,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	158.7047	11/26/2018	151.6550	Sale or Payoff Sale	(9,341,270)	(9,341,270)	0	0	PD (Duration)	1,000
WNZ8	217	21,700,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	10/02/2018	154.1230	Sale or Payoff Sale	(1,060,252)	(1,060,252)	0	0	PD (Duration)	1,000
38Z8	222	22,200,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/14/2018	127.7280	11/21/2018	126.2020	Sale or Payoff Sale	(338,856)	(338,856)	0	0	PD (Duration)	1,000
WNH8	8	800,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	166.5328	02/22/2018	154.1550	Sale or Payoff Sale	(99,025)	(99,025)	0	0	PD (Duration)	1,000
USU8	414	41,400,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/01/2018	142.0953	08/30/2018	144.5920	Sale or Payoff Sale	1,033,741	1,033,741	0	0	PD (Duration)	1,000
38U8	378	37,800,000	US ULTRA 10YR NOTE MAR 16 Sep 2018 000038U8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	127.1499	08/29/2018	127.9200	Sale or Payoff Sale	291,248	291,248	0	0	PD (Duration)	1,000
38U8	2	200,000	US ULTRA 10YR NOTE MAR 16 Sep 2018 000038U8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	126.6265	08/29/2018	128.0140	Sale or Payoff Sale	2,775	2,775	0	0	PD (Duration)	1,000
38Z8	1,707	170,700,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	09/25/2018	125.4702	11/26/2018	126.1550	Sale or Payoff Sale	1,168,544	1,168,544	0	0	PD (Duration)	1,000
USU8	437	43,700,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	141.9390	08/14/2018	144.3110	Sale or Payoff Sale	1,036,547	1,036,547	0	0	PD (Duration)	1,000
USM8	15	1,500,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	04/12/2018	145.5015	05/29/2018	143.6860	Sale or Payoff Sale	(27,233)	(27,233)	0	0	PD (Duration)	1,000
USZ8	670	67,000,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/14/2018	143.5484	11/21/2018	140.0300	Sale or Payoff Sale	(2,357,506)	(2,357,506)	0	0	PD (Duration)	1,000
38M8	484	48,400,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	127.6421	05/11/2018	127.4990	Sale or Payoff Sale	(69,485)	(69,485)	0	0	PD (Duration)	1,000
WNU8	424	42,400,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4703	08/29/2018	158.3110	Sale or Payoff Sale	780,419	780,419	0	0	PD (Duration)	1,000
USM8	233	23,300,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	143.0015	05/25/2018	142.7800	Sale or Payoff Sale	(51,677)	(51,677)	0	0	PD (Duration)	1,000
USU8	233	23,300,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	141.9312	08/14/2018	144.3110	Sale or Payoff Sale	554,487	554,487	0	0	PD (Duration)	1,000
WNM8	13	1,300,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/22/2018	154.2516	05/25/2018	156.2170	Sale or Payoff Sale	25,553	25,553	0	0	PD (Duration)	1,000
38H8	108	10,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2018 000038H8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	134.1968	02/22/2018	127.6550	Sale or Payoff Sale	(706,535)	(706,535)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU8	223	22,300,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/25/2018	155.4938	08/29/2018	158.4050	Sale or Payoff Sale	649,136	649,136	0	0	PD (Duration)	1,000
USU8	801	80,100,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/09/2018	143.3140	08/30/2018	144.5920	Sale or Payoff Sale	1,023,846	1,023,846	0	0	PD (Duration)	1,000
WNH8	111	11,100,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	01/12/2018	163.5953	02/22/2018	154.1550	Sale or Payoff Sale	(1,047,911)	(1,047,911)	0	0	PD (Duration)	1,000
WNZ8	371	37,100,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	10/02/2018	154.0300	Sale or Payoff Sale	(1,847,470)	(1,847,470)	0	0	PD (Duration)	1,000
38Z8	833	83,300,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/14/2018	127.7280	11/21/2018	126.2020	Sale or Payoff Sale	(1,271,472)	(1,271,472)	0	0	PD (Duration)	1,000
WNM8	41	4,100,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	155.4625	05/25/2018	156.2170	Sale or Payoff Sale	30,942	30,942	0	0	PD (Duration)	1,000
USZ8	734	73,400,000	U.S. Long Bond Future Dec 2018 0000USZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	10/05/2018	137.7515	11/21/2018	140.0300	Sale or Payoff Sale	1,672,206	1,672,206	0	0	PD (Duration)	1,000
WNM8	3,341	334,100,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	05/29/2018	157.1860	Sale or Payoff Sale	11,291,486	11,291,486	0	0	PD (Duration)	1,000
WNM8	1,120	112,000,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	03/27/2018	157.9050	Sale or Payoff Sale	4,590,233	4,590,233	0	0	PD (Duration)	1,000
WNM8	419	41,900,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	04/12/2018	158.7800	Sale or Payoff Sale	2,083,864	2,083,864	0	0	PD (Duration)	1,000
USU8	3,772	377,200,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	142.8375	08/30/2018	144.5920	Sale or Payoff Sale	6,619,002	6,619,002	0	0	PD (Duration)	1,000
WNH8	7	700,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	166.7906	02/23/2018	155.6550	Sale or Payoff Sale	(77,952)	(77,952)	0	0	PD (Duration)	1,000
TUM8	252	50,400,000	US 2YR NT FUT Jun 2018 0000TUM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	106.2507	02/22/2018	106.2020	Sale or Payoff Sale	(24,290)	(24,290)	0	0	PD (Duration)	2,000
WNM8	1,868	186,800,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	04/12/2018	158.7480	Sale or Payoff Sale	9,231,978	9,231,978	0	0	PD (Duration)	1,000
USU8	165	16,500,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/26/2018	144.1890	08/30/2018	144.5920	Sale or Payoff Sale	66,530	66,530	0	0	PD (Duration)	1,000
WNZ8	127	12,700,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	11/26/2018	151.3730	Sale or Payoff Sale	(969,766)	(969,766)	0	0	PD (Duration)	1,000
WNM8	22	2,200,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	04/12/2018	158.6550	Sale or Payoff Sale	106,665	106,665	0	0	PD (Duration)	1,000
WNZ8	656	65,600,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	10/02/2018	154.0920	Sale or Payoff Sale	(3,225,685)	(3,225,685)	0	0	PD (Duration)	1,000
38M8	248	24,800,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/23/2018	127.1733	05/29/2018	127.9200	Sale or Payoff Sale	185,271	185,271	0	0	PD (Duration)	1,000
WNU8	588	58,800,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4781	08/30/2018	158.6860	Sale or Payoff Sale	1,298,185	1,298,185	0	0	PD (Duration)	1,000
WNZ8	30	3,000,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	11/07/2018	149.3110	Sale or Payoff Sale	(290,954)	(290,954)	0	0	PD (Duration)	1,000
WNZ8	201	20,100,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	09/25/2018	153.3141	11/26/2018	151.6550	Sale or Payoff Sale	(333,537)	(333,537)	0	0	PD (Duration)	1,000
USM8	2,505	250,500,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	04/12/2018	145.4078	05/29/2018	143.6860	Sale or Payoff Sale	(4,313,084)	(4,313,084)	0	0	PD (Duration)	1,000
38Z8	2	200,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	127.6890	11/26/2018	126.0140	Sale or Payoff Sale	(3,350)	(3,350)	0	0	PD (Duration)	1,000
WNZ8	194	19,400,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/30/2018	159.0094	10/02/2018	153.9980	Sale or Payoff Sale	(972,125)	(972,125)	0	0	PD (Duration)	1,000
FVM8	27	2,700,000	U.S. Five Year Note Future Jun 2018 0000FVM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	113.9076	02/22/2018	113.7880	Sale or Payoff Sale	(3,238)	(3,238)	0	0	PD (Duration)	1,000
38Z8	66	6,600,000	US ULTRA 10YR NOTE MAR 16 Dec 2018 000038Z8	Bond Portfolio Hedge	D1	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	09/25/2018	125.4858	11/26/2018	126.0140	Sale or Payoff Sale	34,868	34,868	0	0	PD (Duration)	1,000
WNU8	656	65,600,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4781	08/30/2018	158.6860	Sale or Payoff Sale	1,448,315	1,448,315	0	0	PD (Duration)	1,000
WNM8	334	33,400,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/16/2018	155.4625	05/25/2018	156.2170	Sale or Payoff Sale	252,061	252,061	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM8	14	1,400,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	153.8063	05/29/2018	158.5610	Sale or Payoff Sale	66,565	66,565	0	0	PD (Duration)	1,000
USU8	120	12,000,000	U.S. Long Bond Future Sep 2018 0000USU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	07/31/2018	143.0640	08/30/2018	144.5920	Sale or Payoff Sale	183,385	183,385	0	0	PD (Duration)	1,000
38M8	2	200,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/23/2018	127.1421	05/29/2018	128.5770	Sale or Payoff Sale	2,869	2,869	0	0	PD (Duration)	1,000
USH8	43	4,300,000	U.S. Long Bond Future Mar 2018 0000USH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	153.2515	02/23/2018	143.1230	Sale or Payoff Sale	(435,505)	(435,505)	0	0	PD (Duration)	1,000
USM8	43	4,300,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	142.1343	03/02/2018	143.4980	Sale or Payoff Sale	58,658	58,658	0	0	PD (Duration)	1,000
38H8	48	4,800,000	US ULTRA 10YR NOTE MAR 16 Mar 2018 000038H8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	134.1968	02/23/2018	128.2330	Sale or Payoff Sale	(286,266)	(286,266)	0	0	PD (Duration)	1,000
38M8	69	6,900,000	US ULTRA 10YR NOTE MAR 16 Jun 2018 000038M8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/23/2018	127.4624	03/27/2018	128.9360	Sale or Payoff Sale	101,680	101,680	0	0	PD (Duration)	1,000
WNM8	4,409	440,900,000	US ULTRA T-BOND Jun 2018 0000WNM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/22/2018	153.3531	05/25/2018	156.2170	Sale or Payoff Sale	12,627,585	12,627,585	0	0	PD (Duration)	1,000
38H8	127	12,700,000	US ULTRA 10YR NOTE MAR 16 Mar 2018 000038H8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/17/2017	133.7515	02/16/2018	128.1080	Sale or Payoff Sale	(716,731)	(716,731)	0	0	PD (Duration)	1,000
WNU8	426	42,600,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	08/20/2018	159.8141	08/30/2018	158.6860	Sale or Payoff Sale	(480,588)	(480,588)	0	0	PD (Duration)	1,000
WNH8	4,540	454,000,000	US ULTRA T-BOND Mar 2018 0000WNH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	166.7906	02/22/2018	154.1550	Sale or Payoff Sale	(57,367,179)	(57,367,179)	0	0	PD (Duration)	1,000
WNU8	12	1,200,000	US ULTRA T-BOND Sep 2018 0000WNU8	Bond Portfolio Hedge	D1	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	156.4703	08/29/2018	158.3730	Sale or Payoff Sale	22,837	22,837	0	0	PD (Duration)	1,000
1289999999. Subtotal - Long Futures - Hedging Other														(251,781,973)	(251,781,973)	0	0	XXX	XXX
1329999999. Subtotal - Long Futures														(251,781,973)	(251,781,973)	0	0	XXX	XXX
TUM8	530	106,000,000	US 2YR NT FUT Jun 2018 0000TUM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	106.2025	05/29/2018	106.1180	Short Sale Closing Purchase	89,695	89,695	0	0	PD (Duration)	2,000
USM8	207	20,700,000	U.S. Long Bond Future Jun 2018 0000USM8	Liability Hedge	N/A	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/22/2018	141.4985	05/29/2018	143.6890	Short Sale Closing Purchase	(453,442)	(453,442)	0	0	LD (Liability Cashflow)	1,000
TYM8	1,221	122,100,000	U.S. Ten Year Note Future Jun 2018 0000TYM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/27/2018	120.2407	03/20/2018	120.0950	Short Sale Closing Purchase	177,457	177,457	0	0	PD (Duration)	1,000
WNZ8	40	4,000,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Liability Hedge	N/A	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	158.7016	11/20/2018	151.5330	Short Sale Closing Purchase	286,749	286,749	0	0	LD (Liability Cashflow)	1,000
TYH8	810	81,000,000	U.S. Ten Year Note Future Mar 2018 0000TYH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	02/05/2018	121.0767	02/27/2018	120.8300	Short Sale Closing Purchase	200,119	200,119	0	0	PD (Duration)	1,000
FVM8	200	20,000,000	U.S. Five Year Note Future Jun 2018 0000FVM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	113.7877	05/14/2018	113.2440	Short Sale Closing Purchase	108,815	108,815	0	0	PD (Duration)	1,000
WNU8	180	18,000,000	US ULTRA T-BOND Sep 2018 0000WNU8	Liability Hedge	N/A	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/01/2018	157.9047	08/29/2018	158.4080	Short Sale Closing Purchase	(90,565)	(90,565)	0	0	LD (Liability Cashflow)	1,000
FVM8	291	29,100,000	U.S. Five Year Note Future Jun 2018 0000FVM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	113.7877	05/29/2018	113.6890	Short Sale Closing Purchase	28,757	28,757	0	0	PD (Duration)	1,000
USM8	193	19,300,000	U.S. Long Bond Future Jun 2018 0000USM8	Liability Hedge	N/A	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/21/2018	141.4985	05/29/2018	143.6890	Short Sale Closing Purchase	(422,774)	(422,774)	0	0	LD (Liability Cashflow)	1,000
TUU8	22	4,400,000	US 2YR NT FUT Sep 2018 0000TUU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	105.9368	06/22/2018	105.8680	Short Sale Closing Purchase	3,036	3,036	0	0	PD (Duration)	2,000
TYM8	1,215	121,500,000	U.S. Ten Year Note Future Jun 2018 0000TYM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/27/2018	120.2407	03/20/2018	120.1580	Short Sale Closing Purchase	100,648	100,648	0	0	PD (Duration)	1,000
FVU8	135	13,500,000	U.S. Five Year Note Future Sep 2018 0000FVU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	113.3971	08/29/2018	113.4780	Short Sale Closing Purchase	(10,917)	(10,917)	0	0	PD (Duration)	1,000
TUU8	128	25,600,000	US 2YR NT FUT Sep 2018 0000TUU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	105.9447	06/22/2018	105.8680	Short Sale Closing Purchase	19,662	19,662	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ8	240	24,000,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Liability Hedge	N/A	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	158.7016	11/20/2018	151.5640	Short Sale Closing Purchase	1,712,996	1,712,996	0	0	LD (Liability Cashflow)	1,000
TUM8	128	25,600,000	US 2YR NT FUT Jun 2018 0000TUM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	106.2025	05/29/2018	106.1180	Short Sale Closing Purchase	21,662	21,662	0	0	PD (Duration)	2,000
WNZ8	80	8,000,000	US ULTRA T-BOND Dec 2018 0000WNZ8	Liability Hedge	N/A	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	158.7016	11/02/2018	148.3770	Short Sale Closing Purchase	825,999	825,999	0	0	LD (Liability Cashflow)	1,000
FVU8	150	15,000,000	U.S. Five Year Note Future Sep 2018 0000FVU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	113.3971	06/01/2018	113.5010	Short Sale Closing Purchase	(15,645)	(15,645)	0	0	PD (Duration)	1,000
TUU8	81	16,200,000	US 2YR NT FUT Sep 2018 0000TUU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	105.9368	08/29/2018	105.7190	Short Sale Closing Purchase	35,224	35,224	0	0	PD (Duration)	2,000
WNU8	41	4,100,000	US ULTRA T-BOND Sep 2018 0000WNU8	Liability Hedge	N/A	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/01/2018	157.9359	08/29/2018	158.4080	Short Sale Closing Purchase	(19,347)	(19,347)	0	0	LD (Liability Cashflow)	1,000
FVM8	14	1,400,000	U.S. Five Year Note Future Jun 2018 0000FVM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	113.7877	05/29/2018	114.0640	Short Sale Closing Purchase	(3,866)	(3,866)	0	0	PD (Duration)	1,000
TUU8	599	119,800,000	US 2YR NT FUT Sep 2018 0000TUU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	105.9368	08/29/2018	105.7580	Short Sale Closing Purchase	213,684	213,684	0	0	PD (Duration)	2,000
USZ8	30	3,000,000	U.S. Long Bond Future Dec 2018 0000USZ8	Liability Hedge	N/A	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	143.6938	11/29/2018	139.9390	Short Sale Closing Purchase	112,643	112,643	0	0	LD (Liability Cashflow)	1,000
TYH8	1,221	122,100,000	U.S. Ten Year Note Future Mar 2018 0000TYH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	02/05/2018	121.0923	02/27/2018	120.8300	Short Sale Closing Purchase	320,738	320,738	0	0	PD (Duration)	1,000
TYM8	24	2,400,000	U.S. Ten Year Note Future Jun 2018 0000TYM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/22/2018	119.6313	05/25/2018	119.8920	Short Sale Closing Purchase	(6,258)	(6,258)	0	0	PD (Duration)	1,000
TYH8	2,230	223,000,000	U.S. Ten Year Note Future Mar 2018 0000TYH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	02/05/2018	121.0610	02/27/2018	120.8300	Short Sale Closing Purchase	516,100	516,100	0	0	PD (Duration)	1,000
USU8	400	40,000,000	U.S. Long Bond Future Sep 2018 0000USU8	Liability Hedge	N/A	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	05/29/2018	142.8266	08/29/2018	144.4390	Short Sale Closing Purchase	(644,966)	(644,966)	0	0	LD (Liability Cashflow)	1,000
USZ8	370	37,000,000	U.S. Long Bond Future Dec 2018 0000USZ8	Liability Hedge	N/A	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	143.6938	11/27/2018	139.7830	Short Sale Closing Purchase	1,447,078	1,447,078	0	0	LD (Liability Cashflow)	1,000
USM8	237	23,700,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	03/02/2018	143.4672	04/12/2018	145.3770	Short Sale Closing Purchase	(452,502)	(452,502)	0	0	PD (Duration)	1,000
FVU8	6	600,000	U.S. Five Year Note Future Sep 2018 0000FVU8	Bond Portfolio Hedge	D1	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/29/2018	113.3971	08/29/2018	113.4310	Short Sale Closing Purchase	(204)	(204)	0	0	PD (Duration)	1,000
TUM8	112	22,400,000	US 2YR NT FUT Jun 2018 0000TUM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	106.2103	05/29/2018	106.2350	Short Sale Closing Purchase	(5,546)	(5,546)	0	0	PD (Duration)	2,000
TUZ8	527	105,400,000	US 2YR NT FUT Dec 2018 0000TUZ8	Bond Portfolio Hedge	D1	Interest Rate	01/04/2019	CBT 549300EX04020BFQTQ27	08/29/2018	105.6165	11/26/2018	105.4690	Short Sale Closing Purchase	155,062	155,062	0	0	PD (Duration)	2,000
TYM8	810	81,000,000	U.S. Ten Year Note Future Jun 2018 0000TYM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/27/2018	120.2407	03/20/2018	120.1580	Short Sale Closing Purchase	67,098	67,098	0	0	PD (Duration)	1,000
TYH8	24	2,400,000	U.S. Ten Year Note Future Mar 2018 0000TYH8	Bond Portfolio Hedge	D1	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/28/2017	124.8892	02/22/2018	120.2050	Short Sale Closing Purchase	112,430	112,430	0	0	PD (Duration)	1,000
TUH8	1,145	229,000,000	US 2YR NT FUT Mar 2018 0000TUH8	Bond Portfolio Hedge	D1	Interest Rate	04/04/2018	CBT 549300EX04020BFQTQ27	12/01/2017	107.1868	02/22/2018	106.4770	Short Sale Closing Purchase	1,625,036	1,625,036	0	0	PD (Duration)	2,000
TYM8	1,015	101,500,000	U.S. Ten Year Note Future Jun 2018 0000TYM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/27/2018	120.2407	03/20/2018	120.0950	Short Sale Closing Purchase	147,518	147,518	0	0	PD (Duration)	1,000
FVH8	532	53,200,000	U.S. Five Year Note Future Mar 2018 0000FVH8	Bond Portfolio Hedge	D1	Interest Rate	04/04/2018	CBT 549300EX04020BFQTQ27	11/28/2017	116.8033	02/22/2018	114.0870	Short Sale Closing Purchase	1,444,923	1,444,923	0	0	PD (Duration)	1,000
TUM8	172	34,400,000	US 2YR NT FUT Jun 2018 0000TUM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	106.2103	05/29/2018	106.1180	Short Sale Closing Purchase	31,796	31,796	0	0	PD (Duration)	2,000
TUM8	942	188,400,000	US 2YR NT FUT Jun 2018 0000TUM8	Bond Portfolio Hedge	D1	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/22/2018	106.2025	05/10/2018	105.9770	Short Sale Closing Purchase	424,300	424,300	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM8	224	22,400,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04Q20BFQTQ27	03/02/2018	143.4985	04/12/2018	145.3450	Short Sale Closing Purchase	(413,681)	(413,681)	0	0	PD (Duration)	1,000
TUZ8	72	14,400,000	US 2YR NT FUT Dec 2018 0000TUZ8	Bond Portfolio Hedge	D1	Interest Rate	01/04/2019	CBT 549300EX04Q20BFQTQ27	08/29/2018	105.6165	11/26/2018	105.4460	Short Sale Closing Purchase	24,560	24,560	0	0	PD (Duration)	2,000
FVZ8	135	13,500,000	U.S. Five Year Note Future Dec 2018 0000FVZ8	Bond Portfolio Hedge	D1	Interest Rate	01/04/2019	CBT 549300EX04Q20BFQTQ27	08/29/2018	113.2330	09/20/2018	112.3840	Short Sale Closing Purchase	114,591	114,591	0	0	PD (Duration)	1,000
WNU8	139	13,900,000	US ULTRA T-BOND Sep 2018 0000WNU8	Liability Hedge	N/A	Interest Rate	09/28/2018	CBT 549300EX04Q20BFQTQ27	06/01/2018	157.9672	08/29/2018	158.4080	Short Sale Closing Purchase	(61,249)	(61,249)	0	0	LD (Liability Cashflow)	1,000
USM8	63	6,300,000	U.S. Long Bond Future Jun 2018 0000USM8	Bond Portfolio Hedge	D1	Interest Rate	06/29/2018	CBT 549300EX04Q20BFQTQ27	03/02/2018	143.4672	04/12/2018	145.3450	Short Sale Closing Purchase	(118,317)	(118,317)	0	0	PD (Duration)	1,000
TUH8	991	198,200,000	US 2YR NT FUT Mar 2018 0000TUH8	Bond Portfolio Hedge	D1	Interest Rate	04/04/2018	CBT 549300EX04Q20BFQTQ27	11/28/2017	107.2884	02/22/2018	106.4770	Short Sale Closing Purchase	1,607,769	1,607,769	0	0	PD (Duration)	2,000
1349999999. Subtotal - Short Futures - Hedging Other														9,256,865	9,256,865	0	0	XXX	XXX
1389999999. Subtotal - Short Futures														9,256,865	9,256,865	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other														(242,525,108)	(242,525,108)	0	0	XXX	XXX
1419999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999999 - Totals														(242,525,108)	(242,525,108)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	12,467,594	(261,609)	12,467,594	70,294,190	70,294,190
Pru Global Fund	B2XP4TQXVO2CZP3OMQ85	Y	Y	1,197,931,730	2,853,229,460	(866,433,681)	788,864,050	2,739,692,261	(1,007,384,344)	534,376,187	5,737,780,794	5,737,780,794
0299999999. Total NAIC 1 Designation				1,197,931,730	2,853,229,460	(866,433,681)	788,864,050	2,739,692,261	(1,007,384,344)	534,376,187	5,737,780,794	5,737,780,794
Apex Clean Energy Holdings LLC	None	N	N	0	10,537,009	0	10,537,009	10,537,009	0	10,537,009	0	0
Benson Power, LLC	None	N	N	0	0	0	0	0	0	0	0	0
Gate Technologies LLC	None	N	N	0	1	0	1	1	0	1	0	0
H.I.G Luxembourg Hldgs 74 Sarl	None	N	N	0	1,434,582	0	1,434,582	1,434,582	0	1,434,582	0	0
HDA-SMC, Inc	None	N	N	0	0	0	0	0	0	0	0	0
Milson Bidco Limited	None	N	N	0	0	0	0	0	0	0	0	0
Minova Insurance Holdings Ltd	None	N	N	0	298,134	0	298,134	298,134	0	298,134	0	0
Premier Oil Plc	None	N	N	0	706,299	0	706,299	706,299	0	706,299	0	0
REP OF VENEZUELA OIL OBLIG WTS	None	N	N	0	77,045	0	77,045	77,045	0	77,045	0	0
United Coin Machine Co	None	N	N	0	7,083,024	0	7,083,024	7,083,024	0	7,083,024	0	0
Whitecap Texas Oppor. Fund	None	N	N	0	2	0	2	2	0	2	0	0
0799999999. Total NAIC 6 Designation				0	20,136,096	0	20,136,096	20,136,096	0	20,136,096	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				1,197,931,730	2,873,365,556	(866,433,681)	809,000,146	2,772,295,950	(1,007,645,953)	566,979,877	5,808,074,984	5,808,074,984
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					2,873,365,556	(866,433,681)						

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Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	9,284,631	0	9,284,631	01/01/2019	IV
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	589331-AM-9	MERCK SHARP & DOHME CORP	387,571	501,000	585,024	11/15/2036	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	171232-AQ-4	CHUBB CORP	907,690	1,190,000	1,264,067	05/11/2037	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	17275R-AE-2	CISCO SYSTEMS INC	17,877,331	23,344,000	23,345,947	02/15/2019	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	25468P-CX-2	WALT DISNEY COMPANY/THE	8,874,037	15,207,000	13,887,865	12/01/2042	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	459200-AG-6	IBM CORP	1,983,620	2,499,000	2,510,541	11/01/2019	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	594918-AC-8	MICROSOFT CORP	16,479,201	20,396,000	20,394,273	06/01/2019	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	66989H-AF-5	NOVARTIS CAPITAL CORP	11,269,247	18,299,000	17,593,717	09/21/2042	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	10,397,138	15,395,000	15,632,844	05/06/2044	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	68389X-AG-0	ORACLE CORP	16,965,982	21,856,000	21,850,436	07/08/2019	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	713448-BN-7	PEPSICO INC	2,138,612	2,749,000	2,747,790	01/15/2020	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	743315-AP-8	PROGRESSIVE CORP	9,051,641	14,160,000	14,596,521	04/25/2044	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	11,022,891	16,205,000	18,387,476	07/15/2045	I
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	89417E-AH-2	TRAVELERS COS INC	55,693	77,000	83,908	11/01/2040	V
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-AT-0	STRIP PRINC	2,777,177	3,230,000	2,970,923	05/15/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-BL-6	STRIP PRINC	12,452,745	17,605,000	10,549,384	08/15/2027	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912803-EE-9	STRIP PRINC	1,094,045	2,630,000	970,836	11/15/2043	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-EL-8	US TREASURY N/B	56,954	50,000	52,873	11/15/2021	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-FT-0	US TREASURY N/B	10,369,734	8,914,000	8,167,510	02/15/2036	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-RT-7	US TREASURY N/B	184,706	235,000	196,933	08/15/2046	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912810-SD-1	US TREASURY N/B	14,710,556	16,045,000	15,707,802	08/15/2048	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5B-2	US TREASURY N/B	2,803,604	2,830,000	2,824,811	09/30/2020	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-LJ-7	US TREASURY N/B	5,728,824	5,673,000	5,681,418	08/15/2019	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-LJ-7	US TREASURY N/B	1,141,120	1,130,000	1,131,677	08/15/2019	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-LD-0	STRIPS	1,539,584	1,836,000	1,621,306	05/15/2021	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-XS-4	STRIPS	2,342,613	3,526,000	2,264,761	05/15/2029	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912833-Z6-0	STRIPS	58,062	115,000	45,481	02/15/2038	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-DV-7	STRIPS	4,692,069	9,758,000	3,593,136	05/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	8,494,857	17,829,000	7,328,110	08/15/2039	I
Societe Generale O2RNE8IBXP4R0TD8PU41	Treasury	912828-5Q-9	US TREASURY N/B	2,388,352	2,420,000	2,419,797	11/30/2020	I
0199999999 - Total				187,530,288	245,704,000	227,691,797	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	484,358,690	0	XXX	01/01/2019	IV
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	037833-AS-9	APPLE INC	4,782,599	5,915,000	XXX	05/06/2024	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	097023-AZ-8	BOEING CO	735,970	943,000	XXX	02/15/2020	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	141781-AZ-7	CARGILL INC	33,127	44,000	XXX	11/15/2021	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	14912L-7D-7	CATERPILLAR FINL SERVICE	1,066,094	1,461,000	XXX	10/01/2021	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	171232-AS-0	CHUBB CORP	1,349,590	1,667,000	XXX	05/15/2038	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	17275R-AH-5	CISCO SYSTEMS INC	7,099,223	9,137,000	XXX	01/15/2020	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	20825C-AQ-7	CONOCOPHILLIPS	1,107,676	1,390,000	XXX	02/01/2039	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	209111-EY-5	CONSOLIDATED EDISON CO O	287,430	402,000	XXX	12/01/2039	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	233851-CS-1	DAIMLER FINANCE NA LLC	3,817,376	5,139,000	XXX	01/06/2022	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	244199-BC-8	DEERE & COMPANY	2,229,599	2,915,000	XXX	10/16/2019	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	24422E-RE-1	JOHN DEERE CAPITAL CORP	8,497,240	10,910,000	XXX	07/12/2021	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	24422E-RH-4	JOHN DEERE CAPITAL CORP	3,023,655	4,000,000	XXX	10/15/2021	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	24422E-RM-3	JOHN DEERE CAPITAL CORP	11,211,756	15,060,000	XXX	03/15/2022	V
Pru Global Funding B2XP4TQXVO2CZP30MQ85	Corporate	24422E-SP-5	JOHN DEERE CAPITAL CORP	151,339	202,000	XXX	06/12/2024	V

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Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	24422E-TC-3	JOHN DEERE CAPITAL CORP	3,752,693	5,000,000	XXX	09/11/2025	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-CK-0	WALT DISNEY COMPANY/THE	8,423,910	11,000,000	XXX	03/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442C-AA-2	DUKE ENERGY CAROLINAS	1,090,541	1,430,000	XXX	06/01/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29736R-AJ-9	ESTEE LAUDER CO INC	844,641	1,154,000	XXX	03/15/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	313586-RC-5	Fannie Mae	7,549,474	7,992,000	XXX	10/09/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	3138WH-RK-0	Fannie Mae	300,334	335,894	XXX	08/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	3140EX-ET-6	Fannie Mae	9,436,783	11,223,023	XXX	09/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FC-6	FLORIDA POWER & LIGHT CO	3,437,309	4,405,000	XXX	03/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BG-6	HOME DEPOT INC	5,202,923	7,000,000	XXX	06/01/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	438516-BB-1	HONEYWELL INTERNATIONAL	1,871,328	2,500,000	XXX	03/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	459200-HU-8	IBM CORP	1,067,201	1,411,000	XXX	02/12/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	494368-BG-7	KIMBERLY-CLARK CORP	1,598,995	2,173,000	XXX	03/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	589331-AQ-0	MERCK SHARP & DOHME CORP	960,310	1,220,000	XXX	06/30/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	59562V-AM-9	BERKSHIRE HATHAWAY ENERG	320,489	421,000	XXX	04/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	68389X-AM-7	ORACLE CORP	1,192,523	1,658,000	XXX	07/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	68389X-AP-0	ORACLE CORP	5,954,400	8,114,000	XXX	10/15/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	68389X-BA-2	ORACLE CORP	3,784,804	5,000,000	XXX	07/08/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	68389X-BS-3	ORACLE CORP	2,764,909	3,778,000	XXX	11/15/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	68389X-BS-3	ORACLE CORP	1,479,790	2,022,000	XXX	11/15/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	695114-CL-0	PACIFICORP	135,269	171,000	XXX	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-CY-7	PFIZER INC	938,471	1,053,000	XXX	03/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-DE-0	PFIZER INC	1,021,362	1,586,000	XXX	06/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-ED-1	PFIZER INC	48,791	77,000	XXX	12/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AC-3	PHILIP MORRIS INTL INC	2,503,612	3,428,000	XXX	05/16/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-BE-8	PHILIP MORRIS INTL INC	628,853	840,000	XXX	11/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-BF-5	PHILIP MORRIS INTL INC	22,687,875	30,000,000	XXX	01/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74005P-AZ-7	PRAXAIR INC	2,421,778	3,196,000	XXX	09/01/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-EB-1	PROCTER & GAMBLE CO/THE	3,915,525	4,798,000	XXX	08/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-EH-8	PROCTER & GAMBLE CO/THE	19,300,589	24,000,000	XXX	11/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-FB-0	PROCTER & GAMBLE CO/THE	934,542	1,450,000	XXX	10/25/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-AP-1	PUBLIC SERVICE EL & GAS	712,389	1,018,000	XXX	07/01/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	842400-FH-1	SOUTHERN CAL EDISON	2,315,447	3,186,000	XXX	02/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	882508-AU-8	TEXAS INSTRUMENTS INC	3,161,532	4,217,000	XXX	08/03/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89236T-CV-5	TOYOTA MOTOR CREDIT CORP	253,286	315,000	XXX	02/19/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89417E-AH-2	TRAVELERS COS INC	55,693	77,000	XXX	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89417E-AH-2	TRAVELERS COS INC	448,434	620,000	XXX	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89417E-AH-2	TRAVELERS COS INC	198,179	274,000	XXX	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89417E-AJ-8	TRAVELERS COS INC	1,751,978	2,607,000	XXX	08/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89417E-AJ-8	TRAVELERS COS INC	854,820	1,272,000	XXX	08/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	904764-AK-3	UNILEVER CAPITAL CORP	3,423,818	4,474,000	XXX	02/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912796-QM-4	TREASURY BILL	2,091,215	2,126,000	XXX	06/20/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RK-6	US TREASURY N/B	6,834,869	8,066,000	XXX	02/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RQ-3	US TREASURY N/B	42,987,511	50,913,000	XXX	02/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RT-7	US TREASURY N/B	1,512,388	1,893,000	XXX	08/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RZ-3	US TREASURY N/B	1,874,831	2,132,000	XXX	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RZ-3	US TREASURY N/B	9,688,974	11,018,000	XXX	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-3C-2	US TREASURY N/B	12,248,213	12,877,000	XXX	10/31/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-3S-7	US TREASURY N/B	2,303,000	2,346,000	XXX	01/31/2020	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-4N-7	US TREASURY N/B	9,236,095	9,562,000	XXX	05/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-5A-4	US TREASURY N/B	25,768,657	25,900,000	XXX	09/15/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-5B-2	US TREASURY N/B	1,087,759	1,098,000	XXX	09/30/2020	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-D7-2	US TREASURY N/B	5,184,555	5,320,000	XXX	08/31/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-D7-2	US TREASURY N/B	5,254,722	5,392,000	XXX	08/31/2021	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-F2-1	US TREASURY N/B	39,423,449	40,385,000	XXX	09/30/2021	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-F2-1	US TREASURY N/B	9,332,380	9,560,000	XXX	09/30/2021	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-F9-6	US TREASURY N/B	9,209,529	9,486,000	XXX	10/31/2021	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-H8-6	US TREASURY N/B	7,539,800	7,990,000	XXX	01/31/2022	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-J2-7	US TREASURY N/B	34,080,552	36,893,000	XXX	02/15/2025	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-L5-7	US TREASURY N/B	44,412,568	47,057,000	XXX	09/30/2022	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-L6-5	US TREASURY N/B	1,494,607	1,550,000	XXX	09/30/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-L6-5	US TREASURY N/B	9,719,767	10,080,000	XXX	09/30/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-L9-9	US TREASURY N/B	15,665,901	16,276,000	XXX	10/31/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-L9-9	US TREASURY N/B	1,419,710	1,475,000	XXX	10/31/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-M9-8	US TREASURY N/B	25,050,272	25,949,000	XXX	11/30/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-N4-8	US TREASURY N/B	263,793	273,000	XXX	12/31/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-N4-8	US TREASURY N/B	35,452,638	36,690,000	XXX	12/31/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-P3-8	US TREASURY N/B	8,823,961	9,346,000	XXX	01/31/2023	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-P3-8	US TREASURY N/B	7,005,541	7,420,000	XXX	01/31/2023	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-P4-6	US TREASURY N/B	57,997,593	64,961,000	XXX	02/15/2026	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-P7-9	US TREASURY N/B	36,153,708	38,790,000	XXX	02/28/2023	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-P8-7	US TREASURY N/B	4,618,792	4,833,000	XXX	02/28/2021	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-P8-7	US TREASURY N/B	29,641,312	31,016,000	XXX	02/28/2021	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-Q7-8	US TREASURY N/B	2,145,472	2,239,000	XXX	04/30/2021	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-SF-8	US TREASURY N/B	3,466,234	3,615,000	XXX	02/15/2022	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-TR-1	US TREASURY N/B	2,307,559	2,341,000	XXX	09/30/2019	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-VV-9	US TREASURY N/B	1,048,248	1,069,000	XXX	08/31/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-W5-5	US TREASURY N/B	6,785,627	7,115,000	XXX	02/28/2022	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-W5-5	US TREASURY N/B	5,120,454	5,369,000	XXX	02/28/2022	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-WW-6	US TREASURY N/B	516,159	518,000	XXX	07/31/2019	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-XB-1	US TREASURY N/B	11,979,562	12,955,000	XXX	05/15/2025	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-XB-1	US TREASURY N/B	103,433,880	111,856,000	XXX	05/15/2025	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Treasury	912828-XV-7	US TREASURY N/B	387,599	392,000	XXX	06/30/2019	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	91324P-CQ-3	UNITEDHEALTH GROUP INC	1,003,779	1,475,000	XXX	07/15/2035	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	931142-AU-7	WAL-MART STORES INC	767,537	825,000	XXX	10/15/2023	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	931142-CB-7	WALMART INC	1,015,974	1,279,000	XXX	09/01/2035	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	931142-CZ-4	WAL-MART STORES INC	218,380	269,000	XXX	10/25/2020	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	976656-BZ-0	WISC ELEC POWER	52,203	70,000	XXX	12/01/2036	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	976826-BF-3	WISCONSIN POWER & LIGHT	3,345,992	3,690,000	XXX	10/01/2038	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	25468P-CX-2	WALT DISNEY COMPANY/THE	4,536,514	7,774,000	XXX	12/01/2042	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	66989H-AF-5	NOVARTIS CAPITAL CORP	790,122	1,283,000	XXX	09/21/2042	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	68389X-AG-0	ORACLE CORP	2,912,535	3,752,000	XXX	07/08/2019	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	743315-AP-8	PROGRESSIVE CORP	137,437	215,000	XXX	04/25/2044	V
Pru Global Funding	B2XP4TQXVO2CZP30MQ85	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	724,429	1,065,000	XXX	07/15/2045	V
0299999999 - Total					1,314,571,324	933,519,917	XXX	XXX	XXX

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