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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.prudential.com

Statutory Statement Contact Mary K. Werth-Russo (Name), 973-802-4352 (Area Code) (Telephone Number)
mary.werth@prudential.com (E-mail Address), 844-574-3318 (FAX Number)

OFFICERS

President	Andrew Francis Sullivan	Treasurer	Alan Mark Finkelstein
Secretary	Margaret Mary Foran	Actuary	Bradley Olan Harris

OTHER

Andrew Francis Sullivan #, Chairman & Chief Executive Officer	George Philip Waldeck #, EVP & Head of U.S. Businesses	Ann Mary Kappler, EVP, General Counsel & Head of Corporate Affairs
Yanela Del Carmen Frias, EVP & Chief Financial Officer		

DIRECTORS OR TRUSTEES

Gilbert Frank Casellas	Carmine Di Sibio	Martina Therese Sophie Hund-Mejean
Wendy Elizabeth Jones	Maryann Theresa Mannen #	Sandra Pianalto
Christine Ann Poon	Thomas Dawson Stoddard	Andrew Francis Sullivan
Michael Antonio Todman	Joseph James Wolk	

State of New Jersey
County of Essex SS

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

Andrew Francis Sullivan	Margaret Mary Foran	Alan Mark Finkelstein
President	Secretary	Treasurer

Subscribed and sworn to before me this 12th day of November, 2026

Kinnari Patel

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

Kinnari Patel
NOTARY PUBLIC
State of New Jersey
ID # 50226927
My Commission Expires
October 15, 2029

KINNARI PATEL - NOTARY PUBLIC
ID# 50226927
MY COMM. EXP. 10/15/2029
STATE OF NEW JERSEY

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	86,069,844,092	0	86,069,844,092	85,760,162,665
2.	Stocks:				
	2.1 Preferred stocks	108,117,616	0	108,117,616	118,263,073
	2.2 Common stocks	13,763,683,193	0	13,763,683,193	13,101,915,838
3.	Mortgage loans on real estate:				
	3.1 First liens	19,084,994,878	0	19,084,994,878	18,945,087,042
	3.2 Other than first liens	186,799,943	0	186,799,943	105,258,857
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	208,563,293	0	208,563,293	193,677,804
	4.2 Properties held for the production of income (less $ (28,563,960) encumbrances)	55,766,637	0	55,766,637	59,946,082
	4.3 Properties held for sale (less $ 0 encumbrances)	73,331	0	73,331	0
5.	Cash ($ 590,592,776), cash equivalents ($ 2,283,998,430) and short-term investments ($ 584,337,198)	3,458,928,404	0	3,458,928,404	4,323,069,804
6.	Contract loans (including $ 0 premium notes)	2,089,830,701	0	2,089,830,701	2,082,244,986
7.	Derivatives	4,244,815,496	0	4,244,815,496	2,649,188,016
8.	Other invested assets	9,421,643,920	0	9,421,643,920	9,469,325,994
9.	Receivables for securities	214,732,536	0	214,732,536	237,994,144
10.	Securities lending reinvested collateral assets	10,344,819,984	0	10,344,819,984	9,486,366,028
11.	Aggregate write-ins for invested assets	265,584,070	0	265,584,070	254,184,966
12.	Subtotals, cash and invested assets (Lines 1 to 11)	149,518,198,094	0	149,518,198,094	146,786,685,299
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	1,089,994,518	10,716,544	1,079,277,974	985,340,542
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,967,935,366	40,021,241	2,927,914,125	3,253,698,321
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,845,396,162 earned but unbilled premiums)	1,845,396,162	0	1,845,396,162	1,856,695,076
	15.3 Accrued retrospective premiums ($ 75,438,493) and contracts subject to redetermination ($ 0)	75,438,493	0	75,438,493	70,480,899
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,175,495,461	22,762,760	1,152,732,701	390,052,233
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	124,992,511	0	124,992,511	139,148,530
17.	Amounts receivable relating to uninsured plans	15,192,719	1,727,737	13,464,982	13,016,438
18.1	Current federal and foreign income tax recoverable and interest thereon	420,299,630	0	420,299,630	595,879,407
18.2	Net deferred tax asset	3,006,539,032	800,789,038	2,205,749,994	2,070,998,634
19.	Guaranty funds receivable or on deposit	40,524,331	0	40,524,331	40,295,461
20.	Electronic data processing equipment and software	215,843,174	68,071,702	147,771,472	161,859,754
21.	Furniture and equipment, including health care delivery assets ($ 0)	116,235,092	116,235,092	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	536,086,194	16,513,600	519,572,594	271,905,787
24.	Health care ($ 0) and other amounts receivable	27,008,275	27,008,275	0	0
25.	Aggregate write-ins for other than invested assets	6,553,914,298	4,916,540,054	1,637,374,244	1,633,998,088
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	167,729,093,350	6,020,386,043	161,708,707,307	158,270,054,469
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	163,719,721,537	0	163,719,721,537	167,543,008,936
28.	Total (Lines 26 and 27)	331,448,814,887	6,020,386,043	325,428,428,844	325,813,063,405
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	265,584,070	0	265,584,070	254,184,966
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	265,584,070	0	265,584,070	254,184,966
2501.	Admitted Disallowed IMR	1,967,806,652	731,786,287	1,236,020,365	1,230,267,982
2502.	Prepaid reinsurance asset	222,572,653	0	222,572,653	215,070,170
2503.	Miscellaneous assets	679,974,602	552,090,116	127,884,486	129,935,949
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,683,560,391	3,632,663,651	50,896,740	58,723,987
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,553,914,298	4,916,540,054	1,637,374,244	1,633,998,088

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 71,364,306,507 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	71,364,306,507	70,720,628,541
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	14,806,341,500	14,341,160,367
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	18,410,401,852	17,655,630,263
4.	Contract claims:		
	4.1 Life	3,592,687,437	3,892,427,876
	4.2 Accident and health	188,707,121	167,796,770
5.	Policyholders' dividends/refunds to members $ 5,585,800 and coupons $ 0 due and unpaid	5,585,800	5,590,100
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 333,826,567 Modco)	342,502,945	1,392,159,300
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 1,061,230,472 Modco)	1,082,448,400	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 21,967,575 accident and health premiums	61,918,655	198,542,353
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 46,131,430 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	344,178,123	440,196,349
	9.3 Other amounts payable on reinsurance, including $ 74,388,279 assumed and $ 1,166,409,942 ceded	1,240,798,221	684,554,023
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 59,452,784 , accident and health $ 35,002,712 and deposit-type contract funds $ 181,065	94,636,561	95,072,903
11.	Commissions and expense allowances payable on reinsurance assumed	50,429,308	57,339,169
12.	General expenses due or accrued	2,336,700,288	2,389,622,279
13.	Transfers to Separate Accounts due or accrued (net) (including $ (190,361,719) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(379,577,690)	(343,095,289)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	48,847,603	40,018,116
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,653,612	2,929,882
17.	Amounts withheld or retained by reporting entity as agent or trustee	46,134,576	35,261,830
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	945,877,514	842,677,254
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,122,339,067	1,143,157,490
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,150,488,197	5,247,157,103
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	30,608,833	31,065,757
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	7,680,050,762	8,100,118,626
	24.04 Payable to parent, subsidiaries and affiliates	134,637,003	578,756,753
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	31,784	33,489
	24.07 Funds held under coinsurance	759,575,918	248,039,249
	24.08 Derivatives	4,142,753,600	3,090,927,860
	24.09 Payable for securities	446,809,649	176,289,339
	24.10 Payable for securities lending	5,657,414,104	4,605,569,402
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	6,666,047,535	6,803,949,099
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	146,376,334,785	142,643,576,253
27.	From Separate Accounts Statement	163,409,664,363	167,260,203,906
28.	Total liabilities (Lines 26 and 27)	309,785,999,148	309,903,780,159
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	292,000,000	287,000,000
33.	Gross paid in and contributed surplus	10,426,206,021	10,426,206,021
34.	Aggregate write-ins for special surplus funds	1,417,119,590	1,411,367,207
35.	Unassigned funds (surplus)	3,504,604,085	3,782,210,018
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 310,057,174 in Separate Accounts Statement)	15,639,929,696	15,906,783,246
38.	Totals of Lines 29, 30 and 37	15,642,429,696	15,909,283,246
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	325,428,428,844	325,813,063,405
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	5,031,094,833	5,564,940,834
2502.	Collateral liabilities for derivatives	1,051,425,812	458,471,400
2503.	Other liabilities	341,062,824	507,069,591
2598.	Summary of remaining write-ins for Line 25 from overflow page	242,464,066	273,467,274
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,666,047,535	6,803,949,099
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	1,236,020,365	1,230,267,982
3402.	Special contingency reserve	181,099,225	181,099,225
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,417,119,590	1,411,367,207

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	24,106,728,028	25,069,512,021	31,597,528,347
2.	Considerations for supplementary contracts with life contingencies	1,208,113	13,470,999	9,913,135
3.	Net investment income	4,167,937,472	4,207,055,270	5,656,947,556
4.	Amortization of Interest Maintenance Reserve (IMR)	(115,925,745)	(128,920,866)	(184,206,702)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	220,520,879	(50,251,798)	(84,001,561)
6.	Commissions and expense allowances on reinsurance ceded	360,728,649	325,307,246	845,210,381
7.	Reserve adjustments on reinsurance ceded	(830,061,661)	(718,759,862)	29,785,882
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	656,679,068	565,316,238	744,117,006
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	801,794,187	755,619,490	1,008,237,250
9.	Totals (Lines 1 to 8.3)	29,369,608,990	30,038,348,738	39,623,531,294
10.	Death benefits	3,586,589,016	3,611,898,524	4,822,895,267
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,635,092	2,919,685	3,459,234
12.	Annuity benefits	15,102,036,639	14,656,228,461	19,643,210,605
13.	Disability benefits and benefits under accident and health contracts	1,416,531,946	1,216,212,941	1,651,783,730
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	9,847,229,524	9,307,733,890	12,761,640,086
16.	Group conversions	(108,451)	(639,743)	(1,178,730)
17.	Interest and adjustments on contract or deposit-type contract funds	534,719,112	456,760,597	540,464,734
18.	Payments on supplementary contracts with life contingencies	2,813,352	13,448,289	17,744,398
19.	Increase in aggregate reserves for life and accident and health contracts	1,174,412,543	2,390,940,895	2,516,369,337
20.	Totals (Lines 10 to 19)	31,665,858,773	31,655,503,539	41,956,388,661
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	297,539,480	281,907,385	364,342,241
22.	Commissions and expense allowances on reinsurance assumed	382,705,525	485,246,084	617,851,243
23.	General insurance expenses and fraternal expenses	1,726,521,562	1,771,384,092	2,445,513,477
24.	Insurance taxes, licenses and fees, excluding federal income taxes	252,286,660	251,767,375	331,519,638
25.	Increase in loading on deferred and uncollected premiums	764,323	277,583	206,974
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,131,178,734)	(4,853,262,561)	(7,056,921,680)
27.	Aggregate write-ins for deductions	(986,806,595)	(762,138,719)	(1,067,961,252)
28.	Totals (Lines 20 to 27)	28,207,690,994	28,830,684,778	37,590,939,302
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,161,917,996	1,207,663,960	2,032,591,992
30.	Dividends to policyholders and refunds to members	53,993,494	64,047,704	(5,983,419)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,107,924,502	1,143,616,256	2,038,575,411
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	154,740,992	140,488,826	190,762,978
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	953,183,510	1,003,127,430	1,847,812,433
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (90,313,862) (excluding taxes of $ (73,024,627) transferred to the IMR)	86,475,586	30,817,409	103,124,715
35.	Net income (Line 33 plus Line 34)	1,039,659,096	1,033,944,839	1,950,937,148
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	15,909,283,246	15,790,297,529	15,790,297,529
37.	Net income (Line 35)	1,039,659,096	1,033,944,839	1,950,937,148
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 72,815,569	549,416,969	389,888,286	191,952,594
39.	Change in net unrealized foreign exchange capital gain (loss)	(15,584,346)	84,794,115	91,430,045
40.	Change in net deferred income tax	(41,449,403)	(40,712,796)	(144,287,912)
41.	Change in nonadmitted assets	(94,922,568)	(535,389,623)	(294,004,107)
42.	Change in liability for reinsurance in unauthorized and certified companies	456,925	4,529,779	(7,948,231)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(31,909,839)	0	0
44.	Change in asset valuation reserve	96,668,906	(454,671,727)	(597,814,649)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	45,367,274	15,544,579	30,737,591
47.	Other changes in surplus in Separate Accounts Statement	(193,268,735)	167,590,590	138,001,290
48.	Change in surplus notes	5,000,000	(349,521,515)	(62,521,515)
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (stock dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	69,058,203	69,058,203
	51.2 Transferred to capital (stock dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(1,750,000,000)	(374,276,720)	(974,276,720)
53.	Aggregate write-ins for gains and losses in surplus	123,712,171	43,762,741	(272,278,020)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(266,853,550)	54,540,751	118,985,717
55.	Capital and surplus, as of statement date (Lines 36 + 54)	15,642,429,696	15,844,838,280	15,909,283,246
	DETAILS OF WRITE-INS			
08.301.	Income from miscellaneous sources	599,403,662	550,014,453	734,581,352
08.302.	Mortality charges	202,390,525	205,605,037	273,655,898
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	801,794,187	755,619,490	1,008,237,250
2701.	Miscellaneous deductions	252,503,019	327,137,109	439,016,895
2702.	IMR transferred via reinsurance	91,457,475	26,929,944	37,027,222
2703.	Payments under employees, agents and directors benefit plans not included above	67,161,797	56,058,013	76,454,739
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,397,928,886)	(1,172,263,785)	(1,620,460,109)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(986,806,595)	(762,138,719)	(1,067,961,252)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	125,234,434	126,721,574	(178,743,869)
5302.	Prior year adjustments, net of tax	24,325,194	(57,824,477)	(57,250,254)
5303.	Deferred reinsurance allowance	(25,847,457)	(25,134,356)	(36,283,897)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	123,712,171	43,762,741	(272,278,020)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	24,204,980,827	24,295,897,987	30,942,404,763
2.	Net investment income	3,959,245,917	3,984,128,951	5,546,612,454
3.	Miscellaneous income	1,811,459,900	1,671,434,154	2,595,429,474
4.	Total (Lines 1 to 3)	29,975,686,644	29,951,461,092	39,084,446,691
5.	Benefit and loss related payments	31,338,727,033	28,644,399,441	37,955,358,799
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,094,696,332)	(4,840,474,080)	(7,138,746,955)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,567,520,622	2,147,223,863	2,513,164,015
8.	Dividends paid to policyholders	21,205,749	21,914,133	31,373,581
9.	Federal and foreign income taxes paid (recovered) net of $ (163,338,489) tax on capital gains (losses)	(190,348,187)	150,865,309	(19,486,668)
10.	Total (Lines 5 through 9)	27,642,408,885	26,123,928,666	33,341,662,773
11.	Net cash from operations (Line 4 minus Line 10)	2,333,277,758	3,827,532,426	5,742,783,918
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	11,120,092,112	8,692,056,144	12,424,979,115
	12.2 Stocks	3,133,188,697	1,747,326,588	3,143,436,349
	12.3 Mortgage loans	2,293,872,806	1,639,473,479	2,787,935,298
	12.4 Real estate	4,508,610	0	16,105
	12.5 Other invested assets	880,967,045	872,544,946	1,213,650,522
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,591,507)	12,583,393	11,529,893
	12.7 Miscellaneous proceeds	404,499,523	648,620,480	189,338,988
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	17,828,537,286	13,612,605,030	19,770,886,270
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,889,756,399	12,468,841,841	16,607,673,521
	13.2 Stocks	3,440,146,014	1,068,785,986	3,025,625,719
	13.3 Mortgage loans	2,619,499,655	2,480,623,634	3,322,802,908
	13.4 Real estate	37,848,872	16,777,542	28,154,192
	13.5 Other invested assets	885,723,602	1,067,529,243	1,606,348,584
	13.6 Miscellaneous applications	956,181,430	941,875,437	1,216,807,819
	13.7 Total investments acquired (Lines 13.1 to 13.6)	19,829,155,972	18,044,433,683	25,807,412,745
14.	Net increase/(decrease) in contract loans and premium notes	7,585,715	660,082	75,115,101
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,008,204,401)	(4,432,488,735)	(6,111,641,577)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	(349,521,515)	(349,521,515)
	16.2 Capital and paid in surplus, less treasury stock	0	5,809,695	5,809,695
	16.3 Borrowed funds	(912,748)	(16,391,438)	(21,568,846)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	220,052,477	2,020,966,971	2,018,528,618
	16.5 Dividends to stockholders	1,750,000,000	300,000,000	900,000,000
	16.6 Other cash provided (applied)	341,645,514	(870,931,510)	710,879,442
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,189,214,757)	489,932,203	1,464,127,396
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(864,141,400)	(115,024,106)	1,095,269,737
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	4,323,069,804	3,227,800,067	3,227,800,067
	19.2 End of period (Line 18 plus Line 19.1)	3,458,928,404	3,112,775,961	4,323,069,804

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

20.0001. See Note 21C in the Notes to Financial Statements for non-cash transactions	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	1,429,092,918	1,487,315,891	2,023,883,506
2.	Group life	5,312,778,452	3,904,761,436	5,130,605,985
3.	Individual annuities	29,662,923	60,150,184	64,953,328
4.	Group annuities	8,872,951,183	13,007,279,795	15,204,484,367
5.	Accident & health	1,944,782,248	1,790,629,133	2,355,148,867
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	17,589,267,724	20,250,136,439	24,779,076,053
9.	Deposit-type contracts	7,140,583,563	7,207,646,195	9,140,964,367
10.	Total (Lines 8 and 9)	24,729,851,287	27,457,782,634	33,920,040,420

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

Pursuant to New Jersey law, the Commissioner of the Department may require or permit a different basis of valuation of separate account assets. The Company values separate account assets for certain non-participating group annuity products, related to its pension risk transfer business, as if the assets were held in the general account. Under SSAP No. 56, "Separate Accounts" ("SSAP No. 56"), separate account assets supporting fund accumulation contracts ("GICs"), which do not participate in underlying portfolio experience, with a fixed interest rate guarantee, purchased under a retirement plan or plan of deferred compensation, established or maintained by an employer, will be recorded as if the assets were held in the general account while assets supporting all other contractual benefits shall be recorded at fair value on the date of valuation. The participants in the Company's non-participating group annuity products do not participate in the investment income of the underlying assets, and therefore, the valuation prescribed by the Department follows the similar general account treatment. With certain separate account assets being valued as if they were held in the general account, the Company's separate account reserves and related asset adequacy analysis reserves are also adjusted accordingly. As of December 31, 2025 and 2024, Risk-Based Capital ("RBC") calculated using this prescribed practice resulted in RBC consistent with the amount calculated using NAIC guidance. Effective January 1, 2026, the NAIC adopted revisions to SSAP No. 56 to clarify accounting guidance and expand the scope of book value separate accounts. As a result, the requirements of the Department are aligned with the revised SSAP No. 56, which precludes the need for a prescribed practice on this topic.

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

	SSAP #	F/S Page	F/S Line #	09/30/2026	12/31/2025
Net Income					
(1) New Jersey state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$1,039,659,096	$1,950,937,148
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	4	5	0	156,047,968
Separate Account Valuation	56	4	19	0	(156,047,968)
(3) NAIC SAP (1-2=3)	XXX	XXX	XXX	$1,039,659,096	$1,950,937,148
Surplus					
(4) New Jersey state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$15,642,429,696	$15,909,283,246
(5) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Admit leasehold improvements	19	4	41	50,896,740	58,723,987
(6) NAIC SAP (4-5=6)	XXX	XXX	XXX	$15,591,532,956	$15,850,559,259
Assets					
(7) New Jersey state basis (Page 2, Line 28, Columns 3 & 4)	XXX	XXX	XXX	$325,428,428,844	$325,813,063,405
(8) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	2	27	0	2,150,412,100
Admit leasehold improvements	19	2	25	50,896,740	58,723,987
(9) NAIC SAP (7-8=9)	XXX	XXX	XXX	$325,377,532,104	$323,603,927,318
Liabilities					
(10) New Jersey state basis (Page 3, Line 28, Columns 1 & 2)	XXX	XXX	XXX	$309,785,999,148	$309,903,780,159
(11) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Separate Account Valuation	56	3	1	0	(1,637,839,149)
Separate Account Valuation	56	3	27	0	3,788,251,244
(12) NAIC SAP (10-11=12)	XXX	XXX	XXX	$309,785,999,148	$307,753,368,064

1B. Use of Estimates

There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

1C. Accounting Policy

The Company uses the following accounting policies:

(1) There has been no material change since December 31, 2025.

(2) Bonds which include debt securities that qualify within the principles-based bond definition as issuer credit obligation ("ICO") or asset-backed security ("ABS"), are stated primarily at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. Bonds rated by the NAIC are classified into twenty categories ranging from highest quality bonds to those in or near default. Bonds in or near default (rated in the lowest category: NAIC 6) are valued at lower of amortized cost or fair value.

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

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

The Company holds bonds that utilize the systematic value measurement method approach for Securities Valuation Office ("SVO") Identified investments. The Company consistently utilizes the same measurement method for all SVO-Identified investments and none are being reported at a different measurement method from what was used in a prior statement. All of the securities still held qualify for the systematic value method.

(3) There has been no material change since December 31, 2025.

(4) There has been no material change since December 31, 2025.

(5) There has been no material change since December 31, 2025.

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

The NAIC designations for non-agency residential mortgage-backed securities (“RMBS”), including ABS collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of September 30, 2026 and December 31, 2025.

Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of September 30, 2026 and December 31, 2025.

(7) There has been no material change since December 31, 2025.

(8) There has been no material change since December 31, 2025.

(9) There has been no material change since December 31, 2025.

(10) There has been no material change since December 31, 2025.

(11) There has been no material change since December 31, 2025.

(12) There has been no material change since December 31, 2025.

(13) There has been no material change since December 31, 2025.

(14) There has been no material change since December 31, 2025.

(15) There has been no material change since December 31, 2025.

(16) There has been no material change since December 31, 2025.

(17) There has been no material change since December 31, 2025.

(18) There has been no material change since December 31, 2025.

(19) There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

(20) There has been no material change since December 31, 2025.

(21) There has been no material change since December 31, 2025.

(22) There has been no material change since December 31, 2025.

1D. Going Concern

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

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

In August 2026, the NAIC adopted revisions to SSAP No. 61, Life, Deposit-Type and Accident and Health Reinsurance, to clarify the treatment of IMR derecognized in connection with reinsurance transactions when determining collateral required for reinsurance credit. Under the adopted guidance, derecognized net positive IMR increases required collateral, while derecognized net negative IMR does not reduce required collateral for unauthorized or certified reinsurers subject to collateral requirements. The adoption of this guidance does not currently have a material effect on the financial statements and related disclosures.

In March 2026, the NAIC adopted revisions to SSAP No. 3, Accounting Changes and Corrections of Errors, SSAP No. 51, Life Contracts, and SSAP No. 52, Deposit-Type Contracts, to coordinate statutory accounting treatment with Valuation Manual ("VM") changes related to the Generator of Economic Scenarios ("GOES"). GOES applies a principle-based reserving ("PBR") element of the VM. It was effective on January 1, 2026, and the Company adopted the guidance by gradually recording the GOES impact using a three-year phase-in approach as a change in accounting principle. The potential impact of GOES PBR on the financial statements is discussed in Note 31(6).

In March 2025, NAIC adopted revisions to SSAP No. 56 to clarify consistent accounting guidance for book value separate accounts, including prescribed accounting guidance for invested asset transfers to/from the general account and separate account as well as clarification of invested assets permitted to be held in book value separate accounts. The revisions were effective on January 1, 2026, and the Company currently applies the clarifications to guaranteed accumulation contracts including pension risk transfers contracts that are reported at book value rather than fair value. The adoption of this guidance did not have a material effect on the financial statements and related disclosures.

In August 2023, the NAIC adopted INT No. 23-01, Net Negative (Disallowed) Interest Maintenance Reserve (“INT No. 23-01”), which provides optional, limited-time guidance that allows the admittance of net negative (disallowed) IMR up to 10 percent of prior quarter adjusted capital and surplus. INT No. 23-01 was initially effective from third quarter of 2023. In August 2026, the NAIC extended the expiration date of INT No. 23-01 to December 31, 2027, with automatic nullification as of January 1, 2028. The extension includes an update to the admittance cap to not exceed the lesser amount of (a) 10 percent of the prior quarter adjusted capital and surplus, or (b) 10 percent of the current quarter statutory surplus.

There has been no other material change in the Company’s adoption of accounting guidance since December 31, 2025.

Prior Year Adjustments Recorded in 2026

In 2026, the Company determined that claims were overstated in the prior year by $30.8 million. As a result of this error, a net income correction of $30.8 million ($24.3 million, net of tax) was recorded as an increase to surplus in 2026 within Line 53, Aggregate write-ins for gains and losses in surplus.

There has been no other material change since December 31, 2025.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

There has been no material change since December 31, 2025.

3B. Statutory Merger

There has been no material change since December 31, 2025.

3C. Assumption Reinsurance

There has been no material change since December 31, 2025.

3D. Impairment Loss

There has been no material change since December 31, 2025.

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

There has been no material change since December 31, 2025.

4. DISCONTINUED OPERATIONS

There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of September 30, 2026 were: farm loans 6.92% and 5.44%, respectively; city loans 10.07% and 2.00%, respectively; and residential loans 10.00% and 5.25%, respectively. There were no new purchase money mortgages loaned as of September 30, 2026.

(2) There has been no material change since December 31, 2025.

(3) There has been no material change since December 31, 2025.

(4) There has been no material change since December 31, 2025.

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	With Allowance for Credit Losses	$133,722,391	$0	$0	$0	$5,603,366	$0	$139,325,757
2.	No Allowance for Credit Losses	$230,777,312	$0	$0	$0	$0	$0	$230,777,312
3.	Total	$364,499,703	$0	$0	$0	$5,603,366	$0	$370,103,069
4.	Subject to a participant mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$0	$0	$0	$0	$1,815,889	$0	$1,815,889
b.	**Prior Year**							
1.	With Allowance for Credit Losses	$83,075,642	$0	$0	$0	$15,402,797	$0	$98,478,439
2.	No Allowance for Credit Losses	$404,214,102	$0	$0	$0	$0	$0	$404,214,102
3.	Total	$487,289,744	$0	$0	$0	$15,402,797	$0	$502,692,541
4.	Subject to a participant mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$0	$0	$0	$0	$11,503,119	$0	$11,503,119

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

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Average Recorded Investment	$319,319,912	$0	$0	$0	$8,606,849	$0	$327,926,761
2.	Interest Income Recognized	$440,117	$0	$0	$0	$0	$0	$440,117
3.	Recorded Investments on Nonaccrual Status	$364,499,703	$0	$0	$0	$3,787,477	$0	$368,287,180
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$500,562	$0	$0	$0	$0	$0	$500,562
b.	**Prior Year**							
1.	Average Recorded Investment	$437,525,230	$0	$0	$0	$13,090,378	$0	$450,615,608
2.	Interest Income Recognized	$10,978,005	$0	$0	$0	$394,832	$0	$11,372,837
3.	Recorded Investments on Nonaccrual Status	$487,289,744	$0	$0	$0	$9,677,333	$0	$496,967,077
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$13,273,594	$0	$0	$0	$395,860	$0	$13,669,454

NOTES TO FINANCIAL STATEMENTS

(7) Allowance for Credit Losses:

	9/30/2026	12/31/2025
a. Balance at beginning of period	$14,637,823	$61,100,794
b. Additions charged to operations	50,544,204	43,917,591
c. Direct write-downs charged against the allowance	(11,753,323)	(90,380,562)
d. Recoveries of amounts previously charged off	0	0
e. Balance at end of period	$53,428,704	$14,637,823

(8) There has been no material change since December 31, 2025.

(9) There has been no material change since December 31, 2025.

5B. Debt Restructuring

	September 30, 2026	December 31, 2025
(1) Total recorded investment in restructuring loans	$95,954,702	$60,084,945
(2) Total related realized capital (losses)	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

There has been no material change since December 31, 2025.

5D. Asset-Backed Securities

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

(2) As of September 30, 2026, the Company had no ABS, within the scope of SSAP No. 43, with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains (losses)" recorded in compliance with SSAP No. 43 for the nine months ended September 30, 2026.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
06051GCS6	$21,476	$20,815	$661	$20,815	$20,821	1Q26
17029PAA3	4,271,402	1,508,763	2,762,639	1,508,763	1,191,906	1Q26
32027NEE7	1,374,855	1,315,926	58,929	1,315,926	1,318,276	1Q26
84751PLP2	353,021	349,880	3,141	349,880	345,755	1Q26
06051GCS6	20,004	19,641	363	19,641	19,604	2Q26
16160NAE1	282,830	278,041	4,789	278,041	283,522	2Q26
17029PAA3	1,508,763	1,030,069	478,694	1,030,069	1,046,008	2Q26
32027NEE7	1,387,858	1,316,423	71,435	1,316,423	1,313,970	2Q26
84751PLP2	347,388	343,262	4,126	343,262	340,287	2Q26
06051GCS6	19,103	19,065	38	19,065	32,829	3Q26
17029PAA3	1,030,069	541,446	488,623	541,446	657,855	3Q26
225458BM9	283,018	270,585	12,433	270,585	270,473	3Q26
32027NEE7	1,392,797	1,300,969	91,828	1,300,969	1,299,802	3Q26
84751PLP2	340,266	320,734	19,532	320,734	320,109	3Q26
Total	$12,632,850	$8,635,619	$3,997,231	$8,635,619	$8,461,217	

(4) As of September 30, 2026, the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

NOTES TO FINANCIAL STATEMENTS

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	($55,288,411)
2. 12 Months or Longer	($1,399,189,108)

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

1. Less than 12 Months	$2,401,549,893
2. 12 Months or Longer	$4,591,587,384

5E. Dollar Repurchase Agreements and Securities Lending Transactions

(1) Dollar rolls pertain to the purchases or sales of mortgage-backed securities. The Company did not have any dollar repurchase agreements as of September 30, 2026 and December 31, 2025.

(2) Assets Pledged as Collateral

The Company did not have any of its assets pledged as collateral for dollar repurchase agreements as of September 30, 2026. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of September 30, 2026. Please refer to Note 5F and 5G for repurchase agreements and reverse repurchase agreements transactions, respectively.

(3) Collateral Received

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

(a) Aggregate Amount Collateral Received

September 30, 2026	(1) Fair Value
1. Securities Lending:	
(a) Open	$5,648,940,681
(b) 30 Days or Less	8,473,423
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$5,657,414,104
(g) Securities Received	0
(h) Total Collateral Received	$5,657,414,104
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was 5,726,004,340 as of September 30, 2026, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

December 31, 2025	(1) Fair Value
1. Securities Lending:	
(a) Open	$4,604,788,212
(b) 30 Days or Less	781,190
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$4,605,569,402
(g) Securities Received	0
(h) Total Collateral Received	$4,605,569,402
2. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $4,552,733,129 as of December 31, 2025, including the investment in NAIC Exempt (FNMA) pass-through securities.

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

(4) As of September 30, 2026, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

(5) Collateral Reinvestment

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

September 30, 2026	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	858,889,885	841,879,388
(c) 31 to 60 Days	71,031,695	70,994,158
(d) 61 to 90 Days	50,368,411	50,372,826
(e) 91 to 120 Days	209,714,391	209,820,129
(f) 121 to 180 Days	322,420,792	322,271,927
(g) 181 to 365 Days	737,052,483	735,827,056
(h) 1 to 2 years	1,685,254,833	1,672,008,045
(i) 2 to 3 years	957,209,136	942,536,061
(j) Greater than 3 years	887,372,174	880,294,750
(k) Subtotal	$5,779,313,800	$5,726,004,340
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$5,779,313,800	$5,726,004,340
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

NOTES TO FINANCIAL STATEMENTS

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

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

December 31, 2025		
	(1) Amortized Cost	(2) Fair Value
1. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	575,076,627	574,992,657
(c) 31 to 60 Days	89,230,165	89,281,264
(d) 61 to 90 Days	87,266,178	87,308,465
(e) 91 to 120 Days	101,410,188	101,517,747
(f) 121 to 180 Days	139,378,957	139,488,364
(g) 181 to 365 Days	645,397,944	646,603,426
(h) 1 to 2 years	1,304,378,772	1,310,752,164
(i) 2 to 3 years	1,260,640,720	1,265,984,302
(j) Greater than 3 years	336,423,222	336,804,740
(k) Subtotal	$4,539,202,773	$4,552,733,129
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$4,539,202,773	$4,552,733,129
2. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

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

(7) As of September 30, 2026, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

(1) For repurchase agreements, Company and NAIC policies require a minimum of 95% of the fair value of securities under these agreements to be maintained as collateral. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as repurchase agreements, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. At September 30, 2026, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
Open - No Maturity	$5,811,272,306	$5,651,037,057	$5,448,561,328	XXX
Overnight	$197,987,250	$280,509,250	$348,417,625	XXX
2 Days to 1 Week	$329,642,500	$358,319,250	$541,064,750	XXX
>1 Week to 1 Month	$507,380,000	$549,978,625	$574,946,250	XXX
>1 Month to 3 Months	$113,337,000	$113,248,500	$193,104,375	XXX
>3 Months to 1 Year	$0	$0	$0	XXX
> 1 Year	$0	$0	$0	XXX
b. Ending Balance				
Open - No Maturity	$5,555,655,101	$5,276,489,353	$4,457,417,833	XXX
Overnight	$0	$0	$0	XXX
2 Days to 1 Week	$77,490,625	$154,747,125	$0	XXX
>1 Week to 1 Month	$482,534,500	$399,717,250	$573,677,000	XXX
>1 Month to 3 Months	$0	$0	$0	XXX
>3 Months to 1 Year	$0	$0	$0	XXX
> 1 Year	$0	$0	$0	XXX

(4) The Company did not have any securities sold or outstanding for which the repo agreement defaulted as of September 30, 2026.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$0	$0	$0	XXX
2. Nonadmitted- Subset of BACV	$0	$0	$0	XXX
3. Fair Value	$6,458,470,796	$6,338,827,157	$6,118,380,297	XXX
b. Ending Balance				
1. BACV	$6,816,676,649	$6,461,468,819	$6,067,867,809	XXX
2. Nonadmitted- Subset of BACV	$0	$0	$0	XXX
3. Fair Value	$6,221,898,374	$5,878,486,198	$5,095,498,380	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO - BACV	$0	$5,905,408,564	$162,459,245	$0
b. ICO - FV	$0	$4,975,487,174	$120,011,206	$0
c. ABS - BACV	0	0	0	0
d. ABS - FV	0	0	0	0
e. Preferred Stock - BACV	0	0	0	0
f. Preferred Stock - FV	0	0	0	0
g. Common Stock	0	0	0	0
h. Mortgage Loans - BACV	0	0	0	0
i. Mortgage Loans - FV	0	0	0	0
j. Real Estate - BACV	0	0	0	0
k. Real Estate - FV	0	0	0	0
l. Derivatives - BACV	0	0	0	0
m. Derivatives - FV	0	0	0	0
n. Other Invested Assets - BACV	0	0	0	0
o. Other Invested Assets - FV	0	0	0	0
p. Total Assets- BACV	$0	$5,905,408,564	$162,459,245	$0
q. Total Assets- FV	$0	$4,975,487,174	$120,011,206	$0

ENDING BALANCE

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

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$6,375,321,681	$6,236,748,689	$6,036,168,759	XXX
2. Securities (FV)	$0	$0	$0	XXX
b. Ending Balance				
1. Cash	$6,115,680,226	$5,830,953,728	$5,031,094,833	XXX
2. Securities (FV)	$0	$0	$0	XXX

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

ENDING BALANCE	1	2	3	4
	NONE	NAIC 1	NAIC 2	NAIC 3
a. Cash	$5,031,094,833	$0	$0	$0
b. ICO - FV	0	0	0	0
c. ABS - FV	0	0	0	0
d. Preferred Stock - FV	0	0	0	0
e. Common Stock	0	0	0	0
f. Mortgage Loans - FV	0	0	0	0
g. Real Estate - FV	0	0	0	0
h. Derivatives - FV	0	0	0	0
i. Other Invested Assets - FV	0	0	0	0
j. Total Collateral Assets - FV	$5,031,094,833	$0	$0	$0

ENDING BALANCE

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$4,469,591,833
b. 30 Days or Less	$561,503,000
c. 31 to 90 days	$0
d. >90 Days	$0

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$678,167,158	$664,728,159
b. 31 to 60 Days	$56,117,986	$56,088,330
c. 61 to 90 Days	$39,793,135	$39,796,622
d. 91 to 120 Days	$165,683,069	$165,766,606
e. 121 to 180 Days	$254,725,802	$254,608,184
f. 181 to 365 Days	$582,302,037	$581,333,901
g. 1 to 2 Years	$1,331,421,234	$1,320,955,722
h. 2 to 3 Years	$756,234,929	$744,642,591
i. > 3 Years	$701,060,832	$695,469,374

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$6,375,321,681	$6,236,748,689	$6,036,168,759	XXX
2. Securities Collateral (FV)	$0	$0	$0	XXX
b. Ending Balance				
1. Cash (Collateral - All)	$6,115,680,226	$5,830,953,728	$5,031,094,833	XXX
2. Securities Collateral (FV)	$0	$0	$0	XXX

NOTES TO FINANCIAL STATEMENTS

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

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2026.

5H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of September 30, 2026.

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

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of September 30, 2026.

5J. Real Estate

The Company had $0 and $12,201,384 of impairment losses recognized on real estate that are included in net realized capital gains or losses for the nine months ended September 30, 2026 and full year December 31, 2025, respectively.

There have been no other material changes since December 31, 2025.

5K. Investments in Tax Credit Structures (tax credit investments)

(1) There has been no material change since December 31, 2025.

(2) There has been no material change since December 31, 2025.

(3) The Company had $248,986,477 and $224,455,661 of tax credit investments as of September 30, 2026 and December 31, 2025, respectively.

(4) There has been no material change since December 31, 2025.

(5) There has been no material change since December 31, 2025.

(6) There has been no material change since December 31, 2025.

(7) There has been no material change since December 31, 2025.

(8) There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

5L. Restricted Assets

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

Restricted Asset Category		Gross Restricted							Percentage							
		As of September 30, 2026									As of September 30, 2026					
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a	Subject to contractual obligation for which liability is not shown	$0	$0	$0	$0	$0	$0	$0	$0	$0	0.000%	0.000%	XXX	XXX	XXX
b	Collateral held under security lending agreements	6,331,321,938	0	5,342,934,528	0	11,674,256,466	8,672,794,818	3,001,461,648	0	11,674,256,466	3.522%	3.587%	5,657,414,104	673,907,834	25.04+25.05
c	Subject to repurchase agreements	6,067,867,809	0	1,399,495,517	0	7,467,363,326	7,418,512,844	48,850,482	0	7,467,363,326	2.253%	2.295%	6,067,867,809	0	26.21
d	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%	0	0	26.22
e	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%	0	0	26.23
f	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%	0	0	26.24
g	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%	0	0	26.25
h	Letter stock or securities restricted as to sale - excluding FHLB capital stock	4,646	0	0	0	4,646	540,149,715	(540,145,069)	0	4,646	0.000%	0.000%	4,646	0	26.26
i	FHLB capital stock	141,230,900	0	0	0	141,230,900	140,516,100	714,800	0	141,230,900	0.043%	0.043%	141,230,900	0	26.27
j	On deposit with state	6,222,842	0	0	0	6,222,842	6,249,395	(26,553)	0	6,222,842	0.002%	0.002%	6,222,842	0	26.28
k	On deposit with other regulatory body	0	0	0	0	0	0	0	0	0	0.000%	0.000%	0	0	26.29
l	Pledged as collateral to FHLB (including assets backing funding agreements)	4,049,492,191	0	0	0	4,049,492,191	2,775,762,719	1,273,729,472	0	4,049,492,191	1.222%	1.244%	4,049,492,191	0	26.31
m	Pledged as collateral not captured in other categories	23,295,275,629	0	1,144,218,704	0	24,439,494,333	23,384,730,278	1,054,764,055	0	24,439,494,333	7.374%	7.510%	5,832,560,345	17,462,715,284	26.30
n	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%	0	0	26.32

o	Collateral assets received and on Balance Sheet	0	0	0	0	0	0	0	0	0	0.000%	0.000%	XXX	XXX	XXX
p	Assets held under Modco Reinsurance Agreements	4,662,738,862	0	29,798,146,917	0	34,460,885,779	33,450,141,835	1,010,743,944	0	34,460,885,779	10.397%	10.589%	XXX	XXX	XXX
q	Assets held under Funds Withheld Reinsurance Agreements	8,950,494,814	0	0	0	8,950,494,814	8,825,464,654	125,030,160	0	8,950,494,814	2.700%	2.750%	XXX	XXX	XXX
r	Total restricted assets (Sum of a through q)	$53,504,649,631	$0	$37,684,795,666	$0	$91,189,445,297	$85,214,322,358	$5,975,122,939	$0	$91,189,445,297	27.512%	28.021%	XXX	XXX	XXX

(a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04+25.05	$673,907,834	Note 5L reports the book value of securities loaned; GI 25.04 and 25.05 report the cash collateral balance.
26.21	$0	
26.22	$0	
26.23	$0	
26.24	$0	
26.25	$0	
26.26	$0	
26.27	$0	
26.28	$0	
26.29	$0	
26.31	$0	
26.30	$17,462,715,284	Note 5L includes reinsurance trust assets, guaranteed cost trust, and funded reinsurance pledged collateral; GI 26.30 excludes these assets
26.32	$0	

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that share similar characteristics, such as reinsurance (excluding modified coinsurance (Modco)/funds withheld (FWH)) and Derivatives, are reported in the aggregate) as of September 30, 2026 were as follows:

Description of Assets	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	As of September 30, 2026							As of September 30, 2026		
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance Trust Assets	$15,741,452,555	$0	$0	$0	$15,741,452,555	$15,979,838,850	($238,386,295)	$15,741,452,555	4.749 %	4.837 %
Derivatives Collateral	5,832,560,345	0	1,144,218,704	0	6,976,779,049	5,502,300,186	1,474,478,863	6,976,779,049	2.105 %	2.144 %
Guaranteed Cost Trust	351,670,725	0	0	0	351,670,725	364,813,735	(13,143,010)	351,670,725	0.106 %	0.108 %
Funded Reinsurance Pledged Collateral	1,369,592,004	0	0	0	1,369,592,004	1,537,777,507	(168,185,503)	1,369,592,004	0.413 %	0.421 %
Total(c)	$23,295,275,629	$0	$1,144,218,704	$0	$24,439,494,333	$23,384,730,278	$1,054,764,055	$24,439,494,333	7.374 %	7.510 %
Amount of Total pledged under derivative contracts	5,832,560,345	$0	$1,144,218,704	$0	6,976,779,049	$5,502,300,186	$1,474,478,863	$6,976,779,049	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amount of Total pledged under derivative contracts)	$17,462,715,284	$0	$0	$0	$17,462,715,284	$17,882,430,092	($419,714,808)	$17,462,715,284	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) The Company did not have other restricted assets as of September 30, 2026.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Assets Held under Modco/FWH Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements as of September 30, 2026 were as follows:

Assets		As of September 30, 2026							
		1	2	3	4	5	6	7	8
		BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account									
a.	Cash, Cash Equivalents, and Short-Term Investments	$0	$143,433,628	$106,713,626	$0	$143,826,793	$106,713,618	0.149 %	0.155 %
b.	Schedule D, Part 1, Section 1	0	2,944,897,551	6,599,408,317	0	2,511,825,692	5,769,428,457	5.690 %	5.902 %
c.	Schedule D, Part 1, Section 2	0	254,118,697	781,631,745	0	229,870,621	777,176,361	0.618 %	0.641 %
d.	Schedule D, Part 2, Section 1	0	0	2,143	0	0	2,143	0.000 %	0.000 %
e.	Schedule D, Part 2, Section 2	0	0	71,940,389	0	0	71,940,389	0.043 %	0.044 %
f.	Schedule B	3,125,855,782	1,309,921,593	277,013,937	2,802,672,070	1,174,195,491	275,674,121	2.810 %	2.914 %
g.	Schedule A	0	0	8,084	0	0	7,731	0.000 %	0.000 %
h.	Schedule BA, Part 1	839,287	10,367,393	1,207,618,728	702,245	14,109,081	1,210,651,279	0.727 %	0.754 %
i.	Schedule DL, Part 1	10,344,819,984	0	0	10,249,393,819	0	0	6.168 %	6.397 %
j.	Other	1,049,219,344	0	(93,842,155)	1,049,219,344	0	(92,654,493)	0.570 %	0.591 %
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$14,520,734,397	$4,662,738,862	$8,950,494,814	$14,101,987,478	$4,073,827,678	$8,118,939,606	16.773 %	17.398 %
l.	Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account									
m.	Cash, Cash Equivalents, and Short-Term Investments	474,203,591	1,731,548,789	0	474,203,591	1,731,548,789	0	1.347 %	1.347 %
n.	Schedule D, Part 1, Section 1	59,206,407	4,008,413,624	0	59,206,407	4,008,339,628	0	2.485 %	2.485 %
o.	Schedule D, Part 1, Section 2	0	4,643,315,516	0	0	4,643,312,495	0	2.836 %	2.836 %
p.	Schedule D, Part 2, Section 1	0	104,837	0	0	104,837	0	0.000 %	0.000 %
q.	Schedule D, Part 2, Section 2	0	18,086,379,046	0	0	18,086,379,046	0	11.047 %	11.047 %
r.	Schedule B	0	0	0	0	0	0	0.000 %	0.000 %
s.	Schedule A	0	0	0	0	0	0	0.000 %	0.000 %
t.	Schedule BA, Part 1	0	1,313,133,105	0	0	1,313,133,104	0	0.802 %	0.802 %
u.	Schedule DL, Part 1	5,406,651,231	0	0	5,356,752,718	0	0	3.302 %	3.302 %
v.	Other	595,552,310	15,252,000	0	595,552,310	15,252,000	0	0.373 %	0.373 %
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$6,535,613,539	$29,798,146,917	$0	$6,485,715,026	$29,798,069,899	$0	22.193 %	22.193 %
x.	Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 26 (Column 1)
w = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 27 (Column 1)

** k = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 26 (Column 3)
w = Column 1 (Total of Collateral, Modco, FWH) divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

NOTES TO FINANCIAL STATEMENTS

	Assets	Book/Adjusted Carrying Value (BACV) FWH Including Modco	Related Party Code 1	2	3	4	5	6
General Account								
a.	Cash, Cash Equivalents, and Short-Term Investments	$250,147,254	$0	$0	$0	$0	$0	$250,147,254
b.	Schedule D, Part 1, Section 1	9,544,305,868	106,866,021	0	0	0	7,638,752	9,429,801,095
c.	Schedule D, Part 1, Section 2	1,035,750,442	0	0	0	0	0	1,035,750,442
d.	Schedule D, Part 2, Section 1	2,143	0	0	0	0	0	2,143
e.	Schedule D, Part 2, Section 2	71,940,389	71,935,662	0	0	0	0	4,727
f.	Schedule B	1,586,935,530	0	0	0	0	0	1,586,935,530
g.	Schedule A	8,084	0	8,084	0	0	0	0
h.	Schedule BA, Part 1	1,217,986,121	0	395,066,002	127,285,893	0	0	695,634,226
i.	Schedule DL, Part 1	0	0	0	0	0	0	0
j.	Other	(93,842,155)	0	0	0	0	(93,842,155)	0
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$13,613,233,676	$178,801,683	$395,074,086	$127,285,893	$0	($86,203,403)	$12,998,275,417
l.	Percentage to Total FWH Assets (including Modco)	100.00 %	1.31 %	2.90 %	0.94 %	0.00 %	(0.63)%	95.48 %
Separate Account								
m.	Cash, Cash Equivalents, and Short-Term Investments	$1,731,548,789	$0	$0	$0	$0	$0	$1,731,548,789
n.	Schedule D, Part 1, Section 1	4,008,413,624	0	0	0	0	0	4,008,413,624
o.	Schedule D, Part 1, Section 2	4,643,315,516	0	0	0	0	0	4,643,315,516
p.	Schedule D, Part 2, Section 1	104,837	0	0	0	0	0	104,837
q.	Schedule D, Part 2, Section 2	18,086,379,046	0	0	0	0	0	18,086,379,046
r.	Schedule B	0	0	0	0	0	0	0
s.	Schedule A	0	0	0	0	0	0	0
t.	Schedule BA, Part 1	1,313,133,105	0	0	1,312,978,843	0	0	154,262
u.	Schedule DL, Part 1	0	0	0	0	0	0	0
v.	Other	15,252,000	0	0	0	0	0	15,252,000
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$29,798,146,917	$0	$0	$1,312,978,843	$0	$0	$28,485,168,074
x.	Percentage to Total FWH Assets (including Modco)	100.00 %	0.00 %	0.00 %	4.41 %	0.00 %	0.00 %	95.59 %

		1	2
		Amount	% of Liability to Total Liabilities *
y.	Recognized Obligation to Return Collateral Asset (General Account)	$10,688,508,916	7.302%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$5,799,880,528	3.549%
aa.	Recognized Obligation for Modco assets (General Account)	$0	0.000%
bb.	Recognized Obligation for Modco assets (Separate Account)	$0	0.000%
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	$0	0.000%
dd.	Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	$0	0.000%

* y+aa+cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z+bb+dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) The company did not have Assets held as collateral or under Modco or FWH reinsurance agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) as of September 30, 2026.

NOTES TO FINANCIAL STATEMENTS

5M. Working Capital Finance Investments

The Company did not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of September 30, 2026.

5N. Offsetting and Netting of Assets and Liabilities

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

5O. 5GI* Securities

Details of 5* securities as of September 30, 2026 and December 31, 2025 were as follows:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) ICO - AC	14	30	$70,925,794	$180,435,686	$69,401,774	$182,952,590
(2) ABS - AC	9	10	230,037	339,897	227,579	340,107
(3) Preferred Stock - AC	2	2	10,608,459	10,203,677	15,288,059	15,737,441
(4) Preferred Stock - FV	4	4	32,774,750	37,219,474	32,774,750	37,219,474
(5) Total	29	46	$114,539,040	$228,198,734	$117,692,162	$236,249,612

5P. Short Sales

There has been no material change since December 31, 2025.

5Q. Prepayment Penalty and Acceleration Fees

Prepayment penalty and acceleration fees for the nine months ended September 30, 2026 were as follows:

	General Account	Separate Account
Prepayment Penalty and Acceleration Fees		
Number of CUSIPs	80	109
Aggregate amount of investment income	$45,527,540	$49,319,363

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

The Company did not have any cash pool assets within the scope of SSAP No. 2, "Cash, Cash Equivalents, Drafts, and Short-Term Investments" ("SSAP No. 2"), that required disclosure as of September 30, 2026.

5S. Aggregate Collateral Loans by Qualifying Investment Collateral

There has been no material change since December 31, 2025.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. There has been no material change since December 31, 2025.

6B. There has been no material change since December 31, 2025.

7. INVESTMENT INCOME

7A/7B. Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $49,176,848 for the nine months ended September 30, 2026.

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was $64,055,423 interest on mortgage loans overdue ninety days for the nine months ended September 30, 2026.

There has been no other material change since December 31, 2025.

7C. There has been no material change since December 31, 2025.

7D. There has been no material change since December 31, 2025.

7E. There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS

There has been no material change in accounting policy for derivatives since December 31, 2025. The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	09/30/2026			12/31/2025		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$1,838,362,004	$65,653,186	$65,653,186	$1,548,456,726	$51,507,687	$51,507,687
Liabilities	$356,251,268	$21,060,862	$21,060,862	$286,123,189	$23,319,407	$23,319,407
Swaps:						
Assets	47,078,226,495	4,232,907,091	4,209,179,870	37,006,746,052	2,535,185,102	2,549,479,911
Liabilities	32,480,010,366	3,938,182,307	4,578,040,466	40,359,351,904	3,049,145,038	3,260,482,572
Forwards:						
Assets	3,285,583,368	35,353,949	41,499,840	1,998,446,025	33,213,783	32,482,966
Liabilities	5,451,093,562	183,698,441	314,200,416	6,296,516,925	39,390,001	218,276,837
Futures:						
Assets	1,148,773,327	1,450,000	4,085,272	2,060,120,000	32,481,585	3,718,508
Liabilities	4,217,706,825	0	24,565,720	5,162,621,275	0	17,652,200
Pru Global Funding Non-Performance Risk*:						
Assets	0	0	0	0	0	0
Liabilities	0	41	41	0	14	14
Totals:						
Assets	$53,350,945,194	$4,335,364,226	$4,320,418,168	$42,613,768,803	$2,652,388,157	$2,637,189,072
Liabilities	$42,505,062,021	$4,142,941,651	$4,937,867,505	$52,104,613,293	$3,111,854,460	$3,519,731,030

* Non-performance risk (“NPR”) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100, “Fair Value Measurements,” (“SSAP No. 100”), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. The change in the valuation of the company’s net asset affiliated derivative position as a result of NPR consideration was $41 as of September 30, 2026 and $14 as of December 31, 2025.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of September 30, 2026:

Fiscal Year	Derivative Premium Payments Due
2026	$0
2027	605,100
2028	0
2029	3,269,297
Thereafter	22,361,710
Total Financing Premiums (Sum of 1 through 5)	$26,236,107

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Financing Premiums
Prior Year	$11,440,919	$2,850,867	$14,291,786
Current Year	$26,236,107	$9,245,865	$35,481,972

NOTES TO FINANCIAL STATEMENTS

The table below summarizes the applicable excluded component data as of September 30, 2026:

Type of Excluded Component	Current Fair Value	Recognized Unrealized Gain/Loss	Fair Value Reflected in BACV	Aggregate Amount Owed at Maturity	Current Year Amortization	Remaining Amortization
1. Time Value	N/A	N/A	N/A	XXX	XXX	XXX
2. Volatility Value	N/A	N/A	N/A	XXX	XXX	XXX
3. Cross Currency Basis Spread	N/A	N/A	N/A	XXX	XXX	XXX
4. Forward Points	($83,414,688)	$0	$0	($328,381,198)	($11,379,830)	($276,262,869)

9. INCOME TAXES

In accordance with Statement of Statutory Accounting Principles No. 101, Income Taxes, the Company calculates income taxes incurred for interim periods using an estimated annual effective tax rate. Estimated annual effective tax rates utilized for interim periods are, of necessity, based on projections and are therefore subject to subsequent refinement or revision. The Company determines separate annual effective tax rates to calculate federal and foreign income taxes incurred, capital gains taxes, change in net deferred taxes, and change in non-admitted taxes. There were no significant changes in the composition of total incurred income tax expense and net admitted deferred tax asset since December 31, 2025.

Due to the correction of reinsurance claims error, a $6.5 million current tax expense impact was recorded to surplus through line 53 in the Summary of Operations. Refer to Note 2 for additional information.

Federal Transferable Tax Credits. In August 2022, the Inflation Reduction Act was enacted, which included provisions that allow for the transfer of certain federal clean energy tax credits (Federal Transferable Tax Credits). The difference between tax credits purchased and amounts paid is included as a component of the income tax provision. The Company reflected $40 million tax benefit in the projected effective tax rate used to calculate taxes for the first nine months of 2026.

Tax Law Change. H.R.1, also referred to as the “One Big Beautiful Bill Act” (the “Tax Act of 2025”), was enacted into law on July 4, 2025. The Company does not anticipate a material impact on its 2026 tax positions from the Tax Act of 2025.

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

10A. There has been no material change since December 31, 2025.

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

In May 2026, the Company received approval from the Department to record a $250,000,000 payable as of March 31, 2026, for a capital contribution to its insurance subsidiary, Pruco Life. The capital contribution was received by Pruco Life prior to May 15, 2026.

There were no other material transactions since December 31, 2025.

10C. There has been no material change since December 31, 2025.

10D. At September 30, 2026, the Company reported a "Receivable from parents, subsidiaries and affiliates" of $519,572,594, and a "Payable to parents, subsidiaries and affiliates" of $134,637,003. Intercompany balances are settled in cash, generally within thirty days of the respective reporting date.

10E. There has been no material change since December 31, 2025.

10F. There has been no material change since December 31, 2025.

10G. There has been no material change since December 31, 2025.

10H. There has been no material change since December 31, 2025.

10I. There has been no material change since December 31, 2025.

10J. There has been no material change since December 31, 2025.

10K. There has been no material change since December 31, 2025.

10L. There has been no material change since December 31, 2025.

10M. There has been no material change since December 31, 2025.

10N. There has been no material change since December 31, 2025.

10O. There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

11. DEBT

11A. There has been no material change since December 31, 2025.

11B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York ("FHLBNY"). Membership allows the Company access to the FHLBNY's financial services, including the ability to obtain collateralized loans and to issue collateralized funding agreements. Under applicable law, the funding agreements issued to the FHLBNY have priority claim status above debt holders of the Company. FHLBNY borrowings and funding agreements are collateralized by qualifying mortgage-related assets or U.S. Treasury securities, the fair value of which must be maintained at certain specified levels relative to outstanding borrowings. FHLBNY membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount equal to 4.5% of outstanding borrowings. Under FHLBNY guidelines, if any of the Company's financial strength ratings decline below A-/A3/A- Negative by S&P/Moody's/Fitch, respectively, and the FHLBNY does not receive written assurances from the NJDOBI regarding the Company's solvency, new borrowings from the FHLBNY would be limited to a term of 90 days or less. Currently there are no restrictions on the term of borrowings from the FHLBNY. All FHLBNY stock purchased by the Company is classified as restricted general account investments within "Other invested assets," and the carrying value of these investments was $141,230,900 and $140,516,100 as of September 30, 2026 and December 31, 2025, respectively.

NJDOBI permits the Company to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of September 30, 2026, the 5% limitation equates to a maximum amount of pledged assets of $7,913,502,723 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of $6,235,341,605 of which $2,619,250,000 was outstanding. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at the Company.

As of September 30, 2026, the Company had pledged assets with a fair value of $3,634,468,422 supporting aggregate outstanding collateralized funding agreements. As of September 30, 2026, outstanding funding agreements, totaling $2,619,250,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to Prudential Insurance but not pledged amounted to $303,641,198 as of September 30, 2026.

(2) FHLB Capital Stock

a. Aggregate Totals

09/30/2026

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	23,364,600	23,364,600	0
Activity Stock	117,866,300	117,866,300	0
Excess Stock	0	0	0
Aggregate Total	$141,230,900	$141,230,900	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$6,235,341,605	XXX	XXX

12/31/2025

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	22,649,800	22,649,800	0
Activity Stock	117,866,300	117,866,300	0
Excess Stock	0	0	0
Aggregate Total	$140,516,100	$140,516,100	$0
Actual or estimated Borrowing Capacity as Determined by the Insurer	$5,993,715,832	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	(1) Current year total	(2) Not eligible for redemption	(3) Less than 6 months	(4) 6 months to less than 1 year	(5) 1 to less than 3 years	(6) 3 to 5 years
Class A	$0	$0	$0	$0	$0	$0
Class B	$23,364,600	$0	$0	$0	$0	$23,364,600

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2026

1. Total General and Separate Accounts as of 09/30/2026

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,634,468,422	$4,045,117,179	$2,619,250,000

2. General Account as of 09/30/2026

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,634,468,422	$4,045,117,179	$2,619,250,000

3. Separate Accounts as of 09/30/2026

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

4. Total General and Separate Accounts as of 12/31/2025

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$3,695,241,903	$2,775,762,719	$2,619,250,000

b. Maximum Amount Pledged during period ended September 30, 2026

1. Total General and Separate Accounts as of 09/30/2026

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,634,468,422	$4,045,117,179	$2,619,250,000

2. General Account as of 09/30/2026

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,634,468,422	$4,045,117,179	$2,619,250,000

3. Separate Accounts as of 09/30/2026

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

4. Total General and Separate Accounts as of 12/31/2025

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$3,695,241,903	$2,775,762,719	$2,619,250,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of September 30, 2026

09/30/2026

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$2,619,250,000	2,619,250,000	0	2,627,784,409
Other	$0	0	0	XXX
Aggregate Total	$2,619,250,000	$2,619,250,000	$0	$2,627,784,409

12/31/2025

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$0	$0	$0	XXX
Funding Agreements	$2,619,250,000	2,619,250,000	0	2,627,849,279
Other	$0	0	0	XXX
Aggregate Total	$2,619,250,000	$2,619,250,000	$0	$2,627,849,279

b. Maximum Amount during period ended September 30, 2026

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$0	$0	$0
Funding Agreements	$2,619,250,000	2,619,250,000	0
Other	$0	0	0
Aggregate Total	$2,619,250,000	$2,619,250,000	$0

c. FHLB - Prepayment Obligations as of September 30, 2026

	Does the Company have prepayment obligations under the following arrangements (y/n)
Debt	No
Funding Agreements	No
Other	No

11C. Unused Commitments and Lines of Credit for Financing Arrangements

There has been no material change since December 31, 2025.

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

A. The Company has funded and non-funded non-contributory defined benefit pension plans (“Pension Benefits”), which cover substantially all of its employees. For some employees, benefits are based on final average earnings and length of service (the "traditional formula"), while benefits for other employees are based on an account balance that takes into consideration age, length of service and earnings during their career (the "cash balance formula").

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

(1) - (3) There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

(4) Net periodic benefit cost included in "Other expenses" in the Company's Statements of Operations and Changes in Capital and Surplus as of September 30, 2026 and December 31, 2025 includes the following components:

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	9/30/2026	12/31/2025	9/30/2026	12/31/2025	9/30/2026	12/31/2025
a. Service cost	$121,589,873	$145,758,608	$2,333,599	$3,296,466	$35,912,300	$44,170,000
b. Interest cost	393,791,026	535,817,414	36,242,227	51,677,989	1,219,000	1,899,000
c. Expected return on plan assets	(682,376,942)	(920,619,651)	(53,336,738)	(69,945,670)	(210,000)	(884,175)
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	162,928,443	214,981,829	6,943,352	14,069,664	0	7,791,000
f. Prior service cost or credit	4,144,814	4,755,026	(48,782,181)	(65,039,500)	0	0
g. Gain or loss recognized due to a settlement or curtailment	0	79,279	0	37,638	0	0
h. Total net periodic benefit cost	$77,214	($19,227,495)	($56,599,741)	($65,903,413)	$36,921,300	$52,975,825

A. (5) - (18) There has been no material change since December 31, 2025.

B. There has been no material change since December 31, 2025.

C. There has been no material change since December 31, 2025.

D. There has been no material change since December 31, 2025.

E. There has been no material change since December 31, 2025.

F. There has been no material change since December 31, 2025.

G. There has been no material change since December 31, 2025.

H. There has been no material change since December 31, 2025.

I. There has been no material change since December 31, 2025.

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

13A. There has been no material change since December 31, 2025.

13B. There has been no material change since December 31, 2025.

13C. New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2025, the Company's statutory surplus was $15,909,283,246. For the year-ended, December 31, 2025, the Company's net gain from operations was $1,847,812,433. See Note 13(D) for dividends that were paid during the current year.

13D. In September 2026, the Company paid an extraordinary dividend of $650,000,000 to its parent, PFI. The dividend was recorded as a dividend to stockholders. The extraordinary dividend was approved by the State of New Jersey.

In June 2026, the Company paid a dividend of $400,000,000 to its parent, PFI, of which $226,464,287 was an extraordinary dividend and $173,535,713 was an ordinary dividend. The dividend was recorded as a dividend to stockholders. The extraordinary dividend was approved by the State of New Jersey.

In March 2026, the Company paid an ordinary dividend of $700,000,000 to its parent, PFI. The dividend was recorded as a dividend to stockholders.

13E. There has been no material change since December 31, 2025.

13F. There has been no material change since December 31, 2025.

13G. There has been no material change since December 31, 2025.

13H. There has been no material change since December 31, 2025.

13I. There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

13J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains (losses) were $546,826,549 and $12,993,926 as of September 30, 2026 and December 31, 2025, respectively.

13K. The following table provides information relating to the outstanding surplus notes as of September 30, 2026:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/ Or Principal
1	12/3/2025	5.74%	$170,000,000	Y	$200,000,000	$199,000,000	$2,206,304
2	12/3/2025	5.74%	87,000,000	Y	87,000,000	93,000,000	1,040,625
3	12/3/2025	5.74%	0	Y	0	0	0
4	12/3/2025	5.74%	0	Y	0	0	0
Total:			$257,000,000		$287,000,000	$292,000,000	$3,246,929

Item Number	Current Year Interest Expense Recognized	Life to Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life to Date Principal Paid	Date of Maturity
1	$5,765,229	$5,765,229	100%	$56,000,000	$56,000,000	12/3/2043
2	2,673,660	2,673,660	100%	19,000,000	19,000,000	12/3/2043
3	968,528	968,528	100%	66,000,000	66,000,000	12/3/2045
4	1,379,418	1,379,418	100%	94,000,000	94,000,000	12/3/2045
Total	$10,786,835	$10,786,835		$235,000,000	$235,000,000	

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

Item Number	Principal Amount of assets received upon issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer (Y/N)
1	$170,000,000	$199,000,000	N
2	87,000,000	93,000,000	N
3	0	0	N
4	0	0	N
Total	$257,000,000	$292,000,000	

Effective December 1, 2025, the Company entered into an agreement with an external counterparty that allows for the issuance by PICA of up to $750,000,000 in principal amount of surplus notes in return for a corresponding amount of credit-linked notes issued by a special-purpose affiliate. As of September 30, 2026, $292,000,000 in principal amount of surplus notes were outstanding.

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

Under this transaction, because valid rights of set-off exist, interest payments on the surplus notes and on the credit-linked notes are settled on a net basis. As of September 30, 2026, 100% of interest payments have been offset.

The credit-linked notes received in return for the surplus notes are reported on Schedule D with an NAIC designation of 1. The Company can redeem the principal amount of the outstanding credit-linked notes for cash upon the occurrence of certain liquidity stress events affecting the Company. The book adjusted carrying value of the credit-linked notes was $292,000,000 as of September 30, 2026. Given that the credit-linked notes may be redeemed up to their entire outstanding principal amount upon a liquidity stress event, the carrying value is deemed to approximate the fair value.

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

NOTES TO FINANCIAL STATEMENTS

The Reinsurer issued a surplus note in the aggregate principal amount of $100,000,000, on November 20, 2019, pursuant to, and is made subject to the terms of, the Amended and Restated Surplus Note Purchase Agreement, dated August 1, 2019, by and between the Reinsurer, the issuer, and Essex LLC, an affiliate. In March 2020, the Reinsurer executed an increase of outstanding notes by $800,000,000 resulting in cumulative outstanding notes of $900,000,000. Under the agreement with external counterparties, the Reinsurer received credit-linked notes issued by Essex LLC in exchange for the surplus note. On December 30th, 2020, the Reinsurer executed a principal redemption in the amount of $500,000,000 and subsequently executed another principal redemption in the amount of $300,000,000 on March 30, 2021. Under the agreement with external counterparties the Company, the issuer, redeemed credit-linked notes issued by Essex LLC, an affiliate. In December 2022, the Reinsurer executed an increase of outstanding notes by $200,000,000. Under the agreement with external counterparties, the Reinsurer received a $200,000,000 increase in credit-linked notes issued by Essex LLC in exchange for the increase in surplus note. In March 2025, the Reinsurer executed an increase of outstanding notes by $200,000,000. Under the agreement with external counterparties, the Reinsurer received a $200,000,000 increase in credit-linked notes issued by Essex LLC in exchange for the increase in surplus note. In June 2026, the Reinsurer executed an increase of outstanding notes by $300,000,000. Under the agreement with external counterparties, the Reinsurer received a $300,000,000 increase in credit-linked notes issued by Essex LLC in exchange for the increase in surplus note. As of September 30, 2026, $800,000,000 of these notes remain outstanding. The Reinsurer can redeem the principal amount of the outstanding credit-linked notes for cash upon the occurrence of, and in an amount necessary to remedy, a specified liquidity stress event. Upon such event, the surplus note issuer would monetize the amount of credit linked notes equal to the amount needed to cure the triggering event which would be provided by external counterparties. At this point, the outstanding principal on the asset would be less than the outstanding principal on the surplus note outstanding. Under the agreements, the external counterparties have agreed to fund any such payments under the credit-linked notes in return for the receipt of fees.

Under these transactions, because valid rights of set-off exist, interest payments on the surplus notes and on the credit-linked notes are settled on a net basis. As of September 30, 2026, 100% of interest payments are offset solely due to administrative offsetting. Administrative offsetting occurs throughout the duration of the surplus note agreement which eliminates or reduces the exchange of cash or assets that would normally occur. As of September 30, 2026, $92,743,084 of interest payments have been remitted.

Assets purchased from the proceeds of the surplus notes were credit-linked notes which are reported on Schedule D with an NAIC designation of 1. The book adjusted carrying value of these assets are $800,000,000 as of September 30, 2026. The fair value of the credit-linked notes received is the greater of a liquidity event price, optional prepayment price, or sale price. Given that there is a disposition option under which the credits linked notes provide liquidity for their full par price, the carrying value is deemed to approximate the fair value.

13L/M. There has been no material change since December 31, 2025.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

There has been no material change since December 31, 2025.

14B. Assessments

There has been no material change since December 31, 2025.

14C. Gain Contingencies

There has been no material change since December 31, 2025.

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

There has been no material change since December 31, 2025.

14E. Joint and Several Liability

There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

14F. All Other Contingencies

(1) Uncollectible Asset Balances

There has been no material change since December 31, 2025.

(2) Other Contingencies

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

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

The following discussion of litigation and regulatory matters provides an update of those matters discussed in the Company's Annual Statement for 2025 and should be read in conjunction with the complete descriptions provided therein.

Individual Annuities, Individual Life and Group Insurance

California Advocates for Nursing Home Reform v. The Prudential Insurance Company of America and Pruco Life Insurance Company, et al.

In November 2025, Defendants filed an answer to the Amended Complaint. In July 2026, Defendants filed a motion for summary judgment.

Other Matters

Cho v. PICA, et al.

This matter is now closed.

15. LEASES

15A-B. There has been no material change since December 31, 2025.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of September 30, 2026 and December 31, 2025, these commitments were $5,311,894,328 and $5,049,386,815, respectively.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $2,727,590,735 and $4,272,478,000 at September 30, 2026 and December 31, 2025, respectively. The credit default swaps generally have maturities of five years or less.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of September 30, 2026 and December 31, 2025 financial guarantees issued by the Company were $70,612,250,512 and $71,696,659,196 respectively, primarily comprised of certain contracts underwritten by the Company which include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At September 30, 2026 and December 31, 2025, such contracts in force carried a total guaranteed value of $70,612,250,512 and $71,696,659,196, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $67,445,554,807 and $69,597,780,517 at September 30, 2026 and December 31, 2025, respectively.

NOTES TO FINANCIAL STATEMENTS

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

17A. Transfers of Receivables Reported as Sales

There has been no material change since December 31, 2025.

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 100% and 102% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $5,657,414,104 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $5,454,720,742. A liability to return capital received of $5,657,414,104 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $4,652,594,032 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $4,491,753,002. A liability to return capital received of $4,652,594,032 is included in “From Separate Accounts Statements". Additionally, unsettled amount of the collateral liability of $0 and assets and a cash collateral liability of $0 were received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of September 30, 2026.

(4) As of September 30, 2026, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $5,657,414,104 is invested in “Bonds,” “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $5,454,720,742. A liability to return capital received of $5,657,414,104 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of September 30, 2026.

(7) The Company did not have any dollar repurchase agreements or dollar reverse repurchase agreements as of September 30, 2026.

17C. Wash Sales

In the normal course of the Company’s business, securities are sold and reacquired within 30 days of the sale date. The details of securities with NAIC designation of 3 or below or unrated, sold and reacquired within 30 days of the sale date during three months ended September 30, 2026 were as follows:

Description	NAIC Designation (1)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
135087U28	1.AZ	6	$173,831	$166,378	($4,330)
135087U77	1.AZ	2	$64,861	$62,898	($930)
Totals		**8**	**$238,692**	**$229,276**	**($5,260)**

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

18A-C. There has been no material change since December 31, 2025.

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

As of September 30, 2026, there were direct premiums of $10,923,081 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE OF ASSETS AND LIABILITIES

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Bonds carried at the lower of amortized cost or market value (NAIC 6 rated bonds) - The fair values of the Company's public bonds are generally based on prices obtained from independent pricing services. Prices for each bond are generally sourced from multiple pricing vendors, and a vendor hierarchy is maintained by asset type based on historical pricing experience and vendor expertise. The Company ultimately uses the price from the pricing service highest in the vendor hierarchy based on the respective asset type. The pricing hierarchy is updated for new financial products and recent pricing experience with various vendors. Consistent with the fair value hierarchy described above, securities with validated quotes from pricing services are generally reflected within Level 2 as they are primarily based on observable pricing for similar assets and/or other market observable inputs. Typical inputs used by these pricing services include but are not limited to, reported trades, benchmark yields, issuer spreads, bids, offers, and/or estimated cash flow, prepayment speeds and default rates. If the pricing information received from third-party pricing services is deemed not reflective of market activity or other inputs observable in the market, the Company may challenge the price through a formal process with the pricing service or classify the securities as Level 3. If the pricing service updates the price to be more consistent with the presented market observations, the security remains within Level 2.

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may override the information with an internally-developed valuation. As of September 30, 2026, overrides on a net basis were not material. Pricing service over-rides, internally-developed valuations and indicative broker quotes are generally included in Level 3 in the fair value hierarchy.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The majority of the Company’s derivative agreements are with highly rated major international financial institutions. To reflect the market’s perception of its own and the counterparty’s NPR, the Company incorporates additional spreads over the secured overnight financing rate into the discount rate used in determining the fair value of OTC derivative assets and liabilities after netting of collateral. Rates used to discount expected cash flows to value OTC derivative assets reflect the terms of the Credit Support Annex.

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

Separate account assets at fair value - Separate account assets primarily include bonds, treasuries, common stock and mutual funds for which values are determined consistent with similar instruments described above under “Bonds carried at the lower of amortized cost or market value (NAIC 6 rated bonds)” and “Common Stocks carried at market value.”

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) The table below presents the balances of assets and liabilities on a recurring and non-recurring basis measured at fair value as of September 30, 2026**:**

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Net Asset Value (NAV)	(6) (Total)
Assets at fair value					
Bonds:					
Issuer Credit Obligations	$183,953,445	$0	$4,187,747	$0	$188,141,192
Asset-Backed Securities	0	0	0	0	$0
Total Bonds	$183,953,445	$0	$4,187,747	$0	$188,141,192
Cash, Cash Equivalents, Short-Term Investments					
Parent, Subsidiaries and Affiliates	0	1,310,603,556	0	0	$1,310,603,556
Total Cash, Cash Equivalents, and Short-Term Investments	$0	$1,310,603,556	$0	$0	$1,310,603,556
Preferred Stock:					
Industrial and Misc	0	0	49,945,943	0	$49,945,943
Total Preferred Stocks	$0	$0	$49,945,943	$0	$49,945,943
Common Stock:					
Industrial and Misc	988,117,032	141,546,785	7,898,217	0	$1,137,562,034
Total Common Stocks	$988,117,032	$141,546,785	$7,898,217	$0	$1,137,562,034
Derivative assets:					
Currency swaps	0	72,743,724	0	0	$72,743,724
Interest rate swaps	0	3,519,277,544	0	0	$3,519,277,544
Total return swaps	0	4,847,637	0	0	$4,847,637
Options	0	65,653,186	0	0	$65,653,186
Credit default swaps	0	652,641	0	0	$652,641
Forwards	0	2,341,106	0	0	$2,341,106
Currency forwards	0	11,271,101	0	0	$11,271,101
Total Derivative assets	$0	$3,676,786,939	$0	$0	$3,676,786,939
Securities lending reinvested collateral assets	$115,351,001	$112,605,997	$0	$0	$227,956,998
Separate account assets (a)	$9,482,346,651	$63,631,011,251	$320,928,723	$18,361,060,912	$91,795,347,537
Total assets at fair value	$10,769,768,129	$68,872,554,528	$382,960,630	$18,361,060,912	$98,386,344,199
Liabilities at fair value					
Derivative liabilities:					
Currency swaps	0	98,800,878	0	0	$98,800,878
Interest rate swaps	0	3,387,826,703	0	0	$3,387,826,703
Total return swaps	0	89,607,333	0	0	$89,607,333
Options	0	21,060,862	0	0	$21,060,862
Credit default swaps	0	0	0	0	$0
Forwards	0	105,232,561	0	0	$105,232,561
Currency forwards	0	26,154,329	0	0	$26,154,329
Prudential Global Funding Non-Performance Risk (b)	0	41	0	0	$41
Total Derivative liabilities	$0	$3,728,682,707	$0	$0	$3,728,682,707
Total liabilities at fair value	$0	$3,728,682,707	$0	$0	$3,728,682,707

NOTES TO FINANCIAL STATEMENTS

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

b. NPR is the risk that financial obligations will not be fulfilled by the counterparty. SSAP 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP 100 does not reject consideration of NPR for valuation of a company's asset positions. As of September 30, 2026, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $41 decrease in value.

(2) The tables below provide the following data as of September 30, 2026:

a. Summary of the changes in fair value of Level 3 assets and liabilities.

b. The portion of gains or losses included in surplus attributable to unrealized gains or losses related to those assets and liabilities.

	Balance at 6/30/2026	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance at 9/30/2026
a. Bonds:										
Issuer Credit Obligations	$1,572,823	$5,601,499	$0	($1,438,711)	($1,413,767)	$0	$0	$0	($134,097)	$4,187,747
Asset-Backed Securities	0	0	0	0	0	0	0	0	0	$0
Preferred Stock:										
Industrial and Misc	67,644,781	0	0	(9,716,495)	(4,614,933)	0	0	(3,367,410)	0	$49,945,943
Common Stock:										
Industrial and Misc	5,158,528	0	0	0	2,739,689	0	0	0	0	$7,898,217
Derivatives (net)	0	0	0	0	0	0	0	0	0	$0
Separate accounts assets (a)	369,756,983	2,197,848	(19,069,813)	(1,305,792)	(5,370,011)	20,940,967	0	(22,381,917)	(23,839,542)	320,928,723
Total Assets	$444,133,115	$7,799,347	($19,069,813)	($12,460,998)	($8,659,022)	$20,940,967	$0	($25,749,327)	($23,973,639)	$382,960,630
b. Total Liabilities	$0	$0	$0	$0	$0	$0	$0	$0	$0	$0

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfers occur for any such assets still held at the end of the quarter.

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

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of September 30, 2026:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$63,929,558,488	$75,000,592,696	$414,573,705	$61,066,126,193	$2,448,858,590	$0	$0
Asset-Backed Securities	10,793,315,620	11,069,251,396	0	8,393,917,921	2,399,397,699	0	0
Unaffiliated preferred Stock	114,684,415	107,946,357	0	41,092,750	73,591,665	0	0
Unaffiliated common Stock	1,137,562,034	1,137,562,034	988,117,032	141,546,785	7,898,217	0	0
Mortgage loans	18,034,633,188	19,271,794,821	0	0	18,034,633,188	0	0
Real Estate	342,352,716	264,403,261	0	0	342,352,716	0	0
Contract Loans	2,089,830,701	2,089,830,701	0	0	2,089,830,701	0	0
Cash, cash equivalents, and short-term investments	3,458,329,664	3,458,928,404	1,127,453,685	2,315,018,031	15,857,948	0	0
Derivative financial instruments	4,229,869,441	4,244,815,496	4,085,272	4,225,784,169	0	0	0
Derivatives Collateral	265,584,070	265,584,070	0	265,584,070	0	0	0
Other Invested Assets	67,341,766	84,546,841	0	35,159,579	32,182,187	0	18,935,627
Securities lending reinvested collateral assets	10,248,707,537	10,344,819,984	122,729,425	8,825,386,629	1,300,591,483	0	0
Separate Accounts	$157,857,672,491	$163,719,721,537	$10,168,399,709	$111,611,026,596	$17,735,711,555	$18,342,534,631	$17,530,181
Liabilities:							
Deposit-Type Contracts	$16,073,116,793	$18,410,401,852	$0	$14,994,429,941	$1,078,686,852	$0	$0
Notes payable and other borrowings	0	0	0	0	0	0	0
Securities sold under agreement to repurchase	5,031,094,833	5,031,094,833	0	5,031,094,833	0	0	0
Cash collateral held for loaned securities	5,657,414,104	5,657,414,104	0	5,657,414,104	0	0	0
Derivative financial instruments	4,937,671,266	4,142,753,600	24,565,720	4,913,105,546	0	0	0
Derivatives Collateral	1,051,425,812	1,051,425,812	(500,184)	1,051,925,996	0	0	0
Separate account liabilities-investment contracts	$113,432,841,591	$113,549,308,108	$0	$30,475,387,850	$82,957,453,741	$0	$0

D. The following table presents information on the Company's financial instruments not practicable to estimated fair value as of September 30, 2026:

Type or Class of Financial Instrument	Carry Value (1)	Effective Interest Rate Percentage (2)	Maturity Date (MM-DD-YYYY)	Explanation
Assets:				
Other Invested Assets	$18,935,627	0 %	Various	Residual Tranches at cost recovery method per SSAP 21. The Other Invested Assets consist of multiple investments, therefore there are multiple maturity dates: 06/15/2034, 03/31/2035, 10/22/2035, 08/25/2046, 07/23/2049, and 09/15/2060.
Separate Account Assets	$17,530,181	0 %	Various	Residual Tranches at cost recovery method per SSAP 21. The Separate Account Assets consist of multiple investments, therefore there are multiple maturity dates: 12/17/2029, 10/12/2031, 06/15/2034, 03/31/2035, 08/25/2046, 07/23/2049, and 09/15/2060.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

21. OTHER ITEMS

21A. Extraordinary Items

There has been no material change since December 31, 2025.

21B. Troubled Debt Restructuring Debtors

There has been no material change since December 31, 2025.

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NOTES TO FINANCIAL STATEMENTS

21C. Other Disclosures and Unusual Items

The following table illustrates the supplemental disclosure of non-cash items excluded from the Cash Flow:

	09/30/2026	09/30/2025	12/31/2025
CASH FROM OPERATIONS			
Premium Collected Net of Reinsurance [1]	$0	$0	($107,426,895)
Net Investment Income	(16,724,179)	(25,701,626)	(11,975,463)
Miscellaneous Income	(21,898,024)	(22,453,688)	(32,967,949)
Net transfers to Separate Accounts [1]	0	0	(107,628,095)
Commissions, expenses paid and aggregate write-ins for deductions [5]	(21,245,629)	(35,489,701)	(34,708,662)
Federal and foreign income taxes paid (recovered) net of tax on capital	(11,546,794)	(19,521,768)	(4,525,411)
Net cash from (used in) operations	(5,829,780)	6,856,155	(5,508,139)
CASH FROM INVESTMENTS			
Proceeds from investments sold, matured or repaid:			
Bonds [6]	(169,000,000)	(5,520,463)	(5,520,463)
Stocks [2]	0	(106,120,364)	(106,120,364)
Mortgage loans	(31,624,816)	0	0
Other invested assets [2][3]	(324,000)	(203,024,095)	(707,313,129)
Miscellaneous proceeds	(25,162,950)	49,280	0
Cost of investments acquired (long-term only):			
Bonds [6]	(174,000,000)	0	(287,000,000)
Stocks [2][4]	0	(232,924,237)	(232,924,237)
Mortgage loans	(5,177,385)	(6,179,858)	(7,329,634)
Other invested assets [3]	0	(42,467,794)	(135,245,399)
Miscellaneous applications	0	28,418,949	37,891,932
Net cash from (used in) investments	(46,934,381)	(61,462,702)	(194,346,618)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
Surplus note, capital notes [6]	(5,000,000)	0	(287,000,000)
Proceeds from (payments of) borrowed money	28,496,964	0	0
Capital and paid in surplus, less treasury stock [4]	0	(63,248,508)	(63,248,508)
Dividends to Stockholders	0	(74,276,720)	(74,276,720)
Other cash provided (applied) [3][4][5]	29,267,197	43,578,335	475,826,545
Net cash from (used in) financing and miscellaneous sources	52,764,161	54,606,547	199,854,757
Total non-cash transactions	$0	$0	$0

(1) Includes in-kind asset receipts related to pension risk transfer transactions ($107,426,895) as of 12/31/2025.

(2) Includes capital contribution to insurance subsidiary in the form of invested assets ($207,869,801) as of both 9/30/2025 and 12/31/2025.

(3) Includes asset transfer to an affiliate of ($504,338,114) as of 12/31/2025.

(4) Includes capital contribution from parent of ($63,248,508) as of both 9/30/2025 and 12/31/2025.

(5) Includes a tax credit settlement from parent of ($23,950,000) as of 9/30/2026.

(6) Surplus notes issued in exchange for credit linked notes received.

21D. Business Interruption Insurance Recoveries

There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

21E. State and Federal Tax Credits

The Company's state and federal tax credits as of September 30, 2026 are listed in the table below:

(1) Carrying Value of State and Federal Tax Credits, Disaggregated by Transferable/Certificated and Non-transferrable, Gross of any Related Tax Liabilities by Jurisdiction and in Total

Description of Transferable and Non-transferable Tax Credits	Jurisdiction	Carrying Value	Unused Amount
RJTCF-43 Tax Credit Fund L.L.C.	FL	$0	$177,325
WNC Institutional Tax Credit Fund 49, L.P. - State	CA	196,350	1,767,138
CREA Corporate Tax Credit Fund 89, LP	IN	1,566,698	135,684
RJTCF-48 State Tax Credit Fund L.L.C.	FL	1,150,463	208,666
CREA Corporate Tax Credit Fund 89, LP - 2	IN	249,874	0
Richman Western Regional III L.P.	CT	1,679,151	139,336
WNC Institutional Tax Credit Fund 52, L.P. - State	CA	2,576,224	2,747,475
RJ State Tax Credit Investor Fund IX L.L.C.	FL	1,315,227	135,335
WNC Institutional Tax Credit Fund 56, L.P. - State	CA	1,065,315	0
TCF P/MO-1, LLC	NC	2,154,634	0
TCF P/GA-2, LLC	NC	3,195,135	0
Georgia Tax Credit Fd XXII LP	MO	4,295,200	0
Federal	XXX	229,542,206	4,613,182
c. Total Tax Credits (a+b)		$248,986,477	$9,924,141

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable;

	Jurisdiction*	Transferable/ Certificated	Nontransferable	Total
RJTCF-43 Tax Credit Fund L.L.C.	FL	$0	$177,325	$177,325
WNC Institutional Tax Credit Fund 49, L.P. - State	CA	0	1,767,138	1,767,138
CREA Corporate Tax Credit Fund 89, LP	IN	0	135,684	135,684
RJTCF-48 State Tax Credit Fund L.L.C.	FL	0	208,666	208,666
Richman Western Regional III L.P.	CT	0	139,336	139,336
WNC Institutional Tax Credit Fund 52, L.P. - State	CA	0	2,747,475	2,747,475
RJ State Tax Credit Investor Fund IX L.L.C.	FL	0	135,335	135,335
a. Total State Tax Credits	XXX	0	5,310,959	5,310,959
b. Total Federal Tax Credits	XXX	0	4,613,182	4,613,182
c. Total Tax Credits (a+b)	XXX	$0	$9,924,141	$9,924,141

*Only applicable to State section of table

(3) There has been no material change since December 31, 2025.

(4) There has been no material change since December 31, 2025.

(5) State and Federal Tax Credits Admitted and Nonadmitted disaggregated by Transferable/Certificated and Non-transferable;

	Total Admitted	Total Nonadmitted
a. State		
1. Transferable	$0	$0
2. Non-transferable	$5,310,959	$0
b. Federal		
1. Transferable	$0	$0
2. Non-transferable	$4,613,182	$0

21F. Sub-prime Mortgage Related Risk Exposure

There has been no material change since December 31, 2025.

21G. Retained Assets

There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

21H. Insurance-Linked Securities (ILS) Contracts

There has been no material change since December 31, 2025.

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

There has been no material change since December 31, 2025.

21J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

There has been no material change since December 31, 2025.

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through November 12, 2026 for the statutory statement issued November 12, 2026.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through November 12, 2026 for the statutory statement issued November 12, 2026.

In October 2024, the Company entered into a retrocession agreement with The Canada Life Assurance Company for the U.S. dollar denominated whole life policies currently assumed from Prudential of Japan. This retrocession agreement is a combination of modified coinsurance and coinsurance, where policies are retroceded based upon a quota share percentage, which can be adjusted annually until 2028. The Company initiated its second increase to the quota share percentage effective October 1, 2026.

23. REINSURANCE

23A-H. There has been no material change since December 31, 2025.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A-B. There has been no material change since December 31, 2025.

24C. The amount of group life net premiums written by the Company for the period ended September 30, 2026 that are subject to retrospective rating features was $913,018,193. This represented 28% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended September 30, 2026 that are subject to retrospective rating features was $55,102,430. This represented 3% of the total net premiums written for group accident and health.

24D. There has been no material change since December 31, 2025.

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

The Company does not offer commercial health insurance, so it does not have any assets, liabilities, or revenue elements that are impacted by the risk sharing provisions of the ACA for the period ended September 30, 2026.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 36.

26. INTERCOMPANY POOLING ARRANGEMENTS

There has been no material change since December 31, 2025.

27. STRUCTURED SETTLEMENTS

There has been no material change since December 31, 2025.

28. HEALTH CARE RECEIVABLES

There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

There has been no material change since December 31, 2025.

30. PREMIUM DEFICIENCY RESERVES

There has been no material change since December 31, 2025.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1-5) There has been no material change since December 31, 2025.

(6) As of September 30, 2026, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of ($31,909,839) which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
GOES*	($31,909,839)	$0	$0	($31,909,839)	$0	$0	$0	$0
Total	**($31,909,839)**	**$0**	**$0**	**($31,909,839)**	**$0**	**$0**	**$0**	**$0**

* The GOES impact shown above is a best-effort estimate and will not be finalized until year-end 2026

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

There has been no material change since December 31, 2025.

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There has been no material change since December 31, 2025.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

There has been no material change since December 31, 2025.

35. SEPARATE ACCOUNTS

35A-C. There has been no material change since December 31, 2025.

NOTES TO FINANCIAL STATEMENTS

36. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	09/30/2026	12/31/2025
Balance at January 1	$178,763,976	$170,910,454
Less reinsurance recoverables	10,967,206	10,740,766
Net balance at January 1	$167,796,770	$160,169,688
Incurred related to:		
Current year	1,140,651,321	1,346,530,340
Prior years	263,740,004	309,378,954
Total incurred	1,404,391,325	1,655,909,294
Paid related to:		
Current year	455,198,745	554,658,934
Prior years	928,282,226	1,093,623,279
Total paid	1,383,480,971	1,648,282,213
Net balance at September 30, 2026	$188,707,121	$167,796,770
Plus reinsurance recoverables	18,575,367	10,967,206
Balance at September 30, 2026	$207,282,488	$178,763,976

As of September 30, 2026 and December 31, 2025, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change as of September 30, 2026.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001137774

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/26/2023

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Deerpath Capital Management, LP	Delaware				YES
Jennison Associates LLC	New York, NY				YES
PGIM Custom Harvest LLC	Delaware				YES
PGIM DC Solutions LLC	Newark, NJ				YES
PGIM, Inc.	Newark, NJ				YES
PGIM Fund Management Limited	London, United Kingdom				YES
PGIM Investments LLC	Newark, NJ				YES
PGIM Limited	London, United Kingdom				YES
PGIM Luxembourg S.A.	Luxembourg				YES
PGIM Multi-Asset Solutions LLC	Newark, NJ				YES
PGIM Private Placement Investors L.P.	Newark, NJ				YES
PGIM Quantitative Solutions LLC	Newark, NJ				YES
PGIM Real Estate Advisors LLC	Delaware				YES
Pruco Securities, LLC	Newark, NJ				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Prudential Investment Management Services LLC	Newark, NJ				YES
Prudential Select Strategies LLC	Newark, NJ				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is no, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is yes, provide information related to amendment(s).
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Subject to repurchase agreements $6,067,867,809; Letter stock or securities restricted as to sale-excluding FHLB Capital Stock $4,646; FHLB Capital Stock $141,230,900; On deposit with states $6,222,842; Pledged as collateral-excluding collateral pledged to an FHLB $5,832,560,345; Pledged as collateral to FHLB-including assets backing funding agreements $4,049,492,191. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 480,823,321

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 3,349,714,907	$ 3,378,791,314
13.22	Preferred Stock	$ 171,259	$ 171,259
13.23	Common Stock	$ 12,007,335,873	$ 12,626,121,159
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 4,737,501,306	$ 4,786,041,005
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 20,094,723,345	$ 20,791,124,737
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.
.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 5,726,004,340

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 5,779,313,800

15.3 Total payable for securities lending reported on the liability page. ..... $ 5,657,414,104

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	383 Madison Avenue, New York, NY 10179
The Bank of New York Mellon	One Wall Street, New York, NY 10286
Northern Trust Company	50 S. LaSalle St. Chicago, IL 60603
Citibank, N.A.	390 Greenwich Street, 3rd Floor New York, NY 10013
Deutsche Bank Trust Company Americas	50 Wall Street, New York, NY 10005

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

16.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
PGIM, Inc	A
Blackstone	U
Carlyle	U
Goldman Sachs Asset Management	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
105676	PGIM, Inc	SEC	DS
120934	Blackstone	SEC	DS
111128	Carlyle	SEC	DS
107738	Goldman Sachs Asset Management	SEC	DS

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ ] No [X]

17.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of September 30th, 2026) with an aggregate statement value of approximately 0.54% of qualifying assets, have not been filed with the SVO. .....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

20. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 3,053,863,152
	1.12 Residential Mortgages	$ 1,746,473,722
	1.13 Commercial Mortgages	$ 15,210,166,694
	1.14 Total Mortgages in Good Standing	$ 20,010,503,568
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 95,954,702
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 172,853,150
	1.32 Residential Mortgages	$ 4,696,841
	1.33 Commercial Mortgages	$ 3,787,477
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 181,337,468
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 191,096,638
	1.42 Residential Mortgages	$ 8,160,856
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 199,257,494
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 20,487,053,232
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	102.041 %
	2.2 A&H cost containment percent	0.003 %
	2.3 A&H expense percent excluding cost containment expenses	28.448 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	88-2369486	01/01/2026	Ekahi Insurance Company, LLC	HI	OTH/G	OL	Unauthorized.		
00000	88-2369486	01/01/2026	Ekahi Insurance Company, LLC	HI	OTH/G	ADB	Unauthorized.		
11835	04-1590940	01/01/2026	PartnerRe America Insurance Company	DE	OTH/G	SLEL	Authorized.		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	42,549,270	43,862,468	31,905,761	7,676,975	125,994,474	485,091
2. Alaska AK	L	4,657,825	142,008	3,513,748	15,347,327	23,660,908	219,197
3. Arizona AZ	L	46,525,288	18,830,425	33,380,354	207,699,459	306,435,527	5,363,217
4. Arkansas AR	L	20,607,080	5,012,802	13,713,394	22,971,499	62,304,775	1,632,000
5. California CA	L	349,820,730	56,939,705	198,079,281	2,825,779,294	3,430,619,010	25,489,547
6. Colorado CO	L	38,055,916	10,814,368	31,752,005	160,807,262	241,429,551	88,862,049
7. Connecticut CT	L	29,975,221	9,009,628	23,834,591	56,942,927	119,762,368	4,353,135
8. Delaware DE	L	1,246,062,330	6,620,140	8,569,174	5,693,061	1,266,944,705	6,509,891,665
9. District of Columbia DC	L	14,820,472	3,645,064	8,303,464	26,195,251	52,964,251	49,982,030
10. Florida FL	L	150,166,223	131,129,873	85,812,566	(174,166,668)	192,941,994	16,340,650
11. Georgia GA	L	88,917,058	30,630,452	61,514,848	(21,869,815)	159,192,542	4,816,710
12. Hawaii HI	L	31,801,426	697,860	6,478,596	55,467,481	94,445,363	1,592,605
13. Idaho ID	L	9,985,331	1,923,368	9,872,416	90,703,764	112,484,879	658,303
14. Illinois IL	L	116,461,485	45,077,105	93,451,055	(9,405,605)	245,584,039	16,177,029
15. Indiana IN	L	59,307,204	5,180,515	35,803,846	12,647,400	112,938,964	2,028,143
16. Iowa IA	L	27,277,234	19,616,606	19,326,291	9,284,233	75,504,364	2,683,739
17. Kansas KS	L	17,299,352	18,167,624	10,971,906	7,870,956	54,309,838	1,743,215
18. Kentucky KY	L	39,584,309	8,477,207	25,394,906	8,255,304	81,711,726	2,815,319
19. Louisiana LA	L	53,930,183	2,786,829	20,112,928	7,404,479	84,234,418	1,605,475
20. Maine ME	L	11,407,427	1,273,549	8,232,290	8,830,582	29,743,848	448,131
21. Maryland MD	L	68,336,306	14,885,414	35,901,051	(41,819,478)	77,303,293	5,239,802
22. Massachusetts MA	L	220,406,618	55,475,053	59,324,672	450,504,337	785,710,679	5,805,650
23. Michigan MI	L	47,856,155	6,064,569	51,676,948	(151,306,690)	(45,709,018)	5,288,307
24. Minnesota MN	L	93,359,253	9,053,705	41,611,703	134,002,510	278,027,172	4,256,020
25. Mississippi MS	L	15,013,941	9,616,434	10,900,749	6,138,843	41,669,967	437,718
26. Missouri MO	L	43,542,402	16,148,805	26,324,413	32,697,853	118,713,473	4,429,269
27. Montana MT	L	6,097,804	1,223,935	8,370,915	71,847,442	87,540,095	232,778
28. Nebraska NE	L	14,645,736	1,180,565	8,724,321	6,063,813	30,614,434	444,454
29. Nevada NV	L	19,607,700	2,950,166	12,746,154	279,159,130	314,463,151	1,776,474
30. New Hampshire NH	L	11,670,830	8,787,797	8,551,739	6,849,723	35,860,088	887,581
31. New Jersey NJ	L	385,605,151	744,436,774	110,678,732	261,153,276	1,501,873,933	164,954,831
32. New Mexico NM	L	19,651,492	2,322,313	7,714,148	75,328,371	105,016,324	718,333
33. New York NY	L	221,307,977	387,207,129	130,038,533	166,609,828	905,163,467	34,960,777
34. North Carolina NC	L	70,456,649	265,388,169	54,058,435	12,489,125	402,392,377	4,293,098
35. North Dakota ND	L	6,846,721	269,337	5,734,228	11,260,894	24,111,180	361,849
36. Ohio OH	L	86,453,685	8,314,313	64,550,233	(382,316,281)	(222,998,049)	4,411,405
37. Oklahoma OK	L	23,266,354	38,333,595	15,176,691	26,271,312	103,047,952	1,999,102
38. Oregon OR	L	17,248,948	7,016,616	17,824,379	405,678,969	447,768,912	3,791,736
39. Pennsylvania PA	L	162,693,090	64,148,155	89,820,958	(22,561,682)	294,100,521	11,446,940
40. Rhode Island RI	L	6,865,809	5,282,546	5,295,675	6,105,154	23,549,184	416,917
41. South Carolina SC	L	42,505,724	62,063,037	27,979,718	8,356,908	140,905,387	3,960,584
42. South Dakota SD	L	3,637,159	534,838	2,406,002	(115,603,563)	(109,025,564)	277,388
43. Tennessee TN	L	60,046,184	61,532,169	43,110,238	19,640,380	184,328,971	3,069,863
44. Texas TX	L	219,552,203	69,146,490	159,359,937	83,717,535	531,776,166	12,332,619
45. Utah UT	L	13,142,329	4,265,806	19,812,475	1,248,812,221	1,286,032,832	670,043
46. Vermont VT	L	4,313,819	1,895,492	2,521,460	6,846,193	15,576,964	243,113
47. Virginia VA	L	68,728,390	88,143,281	41,658,765	(104,012,335)	94,518,100	5,450,101
48. Washington WA	L	107,129,600	7,390,605	77,314,412	615,192,752	807,027,368	6,751,235
49. West Virginia WV	L	13,109,673	2,766,351	8,669,885	7,223,323	31,769,232	631,654
50. Wisconsin WI	L	47,721,328	19,056,689	28,058,660	13,054,873	107,891,549	2,427,968
51. Wyoming WY	L	5,757,583	462,415	3,940,476	15,930,044	26,090,519	286,724
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	328,333	1,879	58,875	5,116,233	5,505,320	0
54. Puerto Rico PR	L	1,686,382	1,353,434	1,639,429	23,905	4,703,150	204,000
55. U.S. Virgin Islands VI	L	38,472	20	40,480	5,114,861	5,193,833	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	573,193	318,740	703,310	26,158,773	27,754,016	1,224,000
58. Aggregate other alien OT	XXX	11,209,615	1,872	9,902,066	11,105,039	32,218,592	1,224,000
59. Subtotal	XXX	4,539,623,972	2,386,876,104	1,922,224,288	6,524,968,756	15,373,693,120	7,032,093,581
90. Reporting entity contributions for employee benefits plans	XXX	34,496,868	0	6,663,106	0	41,159,974	458,108
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	789,541,926	0	0	0	789,541,926	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	36,881,691	0	4,959	0	36,886,650	0
94. Aggregate or other amounts not allocable by state	XXX	1,181,921,196	0	0	0	1,181,921,196	108,031,874
95. Totals (direct business)	XXX	6,582,465,653	2,386,876,104	1,928,892,353	6,524,968,756	17,423,202,866	7,140,583,563
96. Plus reinsurance assumed	XXX	4,191,748,247	5,978,583,250	41,686	0	10,170,373,183	0
97 Totals (all business)	XXX	10,774,213,900	8,365,459,354	1,928,934,039	6,524,968,756	27,593,576,049	7,140,583,563
98. Less reinsurance ceded	XXX	4,676,860,103	457,877,946	108,079,300	(1,703,197,283)	3,539,620,066	0
99. Totals (all business) less reinsurance ceded	XXX	6,097,353,797	7,907,581,408	1,820,854,739	8,228,166,039	24,053,955,983	7,140,583,563
DETAILS OF WRITE-INS							
58001. ASM American Samoa	XXX	250	0	0	0	250	0
58002. MNP Northern Mariana Islands	XXX	42,035	1,559	0	0	43,594	0
58003. ALB Albania	XXX	50	0	0	0	50	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,167,280	313	9,902,066	11,105,039	32,174,697	1,224,000
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	11,209,615	1,872	9,902,066	11,105,039	32,218,592	1,224,000
9401. Servicemember's Group Life Insurance	XXX	1,035,072,601	0	0	0	1,035,072,601	108,031,874
9402. Paid up additions	XXX	146,209,707	0	0	0	146,209,707	0
9403. Interest allowed on premium and considerations paid in advance	XXX	638,888	0	0	0	638,888	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	1,181,921,196	0	0	0	1,181,921,196	108,031,874

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 3

Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations and deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

In the mid-1990s, PICA decided to exit the Canadian market for strategic reasons, and its license in Canada was ultimately cancelled at its request in 2011.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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Names of Parent, Subsidiaries or Affiliates	NAIC Company Code	Federal ID Number	Domiciliary Location
Prudential Financial, Inc.		22-3703799	NJ
Assurance IQ, LLC		81-1285645	WA
Assurance Intelligence, LLC			WA
National Family Assurance Group, LLC			WA
Bishop Financing LLC			DE
Commerce Street Investments LLC			DE
Essex, LLC			DE
Flagstaff, LLC			DE
Hawkeye Financing, LLC			DE
High Peak Innovations, LLC		92-0634837	DE
Hirakata, LLC		47-2196234	DE
Marble Gumdrop, LLC			DE
PGIM Holding Company LLC		14-1960383	DE
Montana Capital Partners US, LLC		93-3406722	DE
PGIM Real Estate Advisors LLC		92-4015817	DE
PGIM Real Estate Finance Holding Company		22-3776860	NJ
PGIM Real Estate Finance, LLC		22-3529425	DE
Capital Agricultural Property Services, Inc.		22-2661428	DE
Gateway Holdings II, LLC			DE
Mulberry Street Investment, L.P.		45-4091967	DE
Mulberry Street Partners, LLC			DE
Gateway Holdings, LLC			DE
Mulberry Street Investment, L.P.		45-4091967	DE
Mulberry Street Partners, LLC			DE
PGIM Agricultural Investments GP, LLC		83-0906062	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PAI A&W Farms, LLC		39-4968088	DE
PAI Bay Farm, LLC		84-3866738	DE
PAI Bayrock Groves, LLC		37-1942002	DE
PAI Belvidere Farms, LLC		84-1978809	DE
PAI Big Bend Farms, LLC		39-3219236	DE
PAI Big Cypress Farm, LLC		85-1738719	DE
PAI Blossom Ranch, LLC		39-2099039	DE
PAI Bulldog Ranches, LLC		92-2062051	DE
PAI Carneros Vineyard, LLC		39-3165410	DE
PAI Centurion Citrus, LLC		92-1446960	DE
PAI Champaign Farms, LLC		92-2802031	DE
PAI Cobbler Ranch, LLC		99-2471089	DE
PAI Corcoran 640 Ranch, LLC		85-3519968	DE
PAI County Line Orchards, LLC		99-3322482	DE
PAI Cozy Ranch, LLC		99-2376014	DE
PAI Crossroads Vineyards, LLC		33-1608742	DE
PAI DeKalb Farm, LLC		84-5062334	DE
PAI Delano 1500 Ranches, LLC		30-1195605	DE
PAI Flicker Orchard, LLC		61-1928170	DE
PAI Flint River Orchards, LLC		99-2033990	DE
PAI Goldwater Orchards, LLC		92-3572124	DE
PAI Good Hope Farm, LLC		82-3900341	DE
PAI Hawk Creek Ranch, LLC		85-1632178	DE
PAI Hills Valley Ranches, LLC		84-2551309	DE
PAI Holly Hill Groves, LLC		82-3880078	DE
PAI Hunt Farm, LLC		35-2661409	DE
PAI Jackson Bayou Farm, LLC		85-1659548	DE
PAI Lake Placid Groves, LLC		32-0599366	DE
PAI Lucky Charm Farm, LLC		92-2119800	DE
PAI River Bend Ranches, LLC		87-3378888	DE
PAI Sonoma Vineyards, LLC		41-4958655	DE
PAI Spartan Ranch, LLC		93-4839719	DE
PAI Wahluke Orchards, LLC		99-1394365	DE
PAI Wallula Gap Vineyard, LLC		30-1193213	DE
PAI Wild Blue, LLC		41-4671594	DE
PAI Zenith Farms, LLC		39-4183384	DE
PGIM Real Estate Loan Services, Inc.		75-2927192	DE
PGIM REF Intermediary Services, Inc.		87-2081590	DE
Prudential Mortgage Capital Asset Holding Company, LLC		76-0847121	DE
Prudential Mortgage Capital Funding, LLC		22-3529427	DE
PMCF Holdings, LLC			DE
PMCF Properties, LLC			DE
Prudential Mortgage Capital Holdings, LLC		54-1647759	DE
PGIM Real Estate Agency Financing, LLC		54-1598853	DE
VIP Australia Holding Company, LLC			DE
VIP Mortgage Account Pty Ltd			AUS
PGIM Strategic Investments, Inc.		11-3657742	DE
PAI Desert Falcon Farms Manager, LLC		87-2104532	DE
PGIM Fixed Income Alternatives Fund II, L.P.			DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
PGIM Foreign Investments, Inc.		51-0401161	DE
Glenealy International Limited			VGB
PGA European Limited			BMU
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PGIM Real Estate S. de R.L. de C.V.			MEX
PLA Co-Investor LLC		27-2809795	DE
PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.			MEX
PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.			MEX
PLA Inmuebles Industriales, S. de R.L. de C.V.			MEX
PLA Inmuebles Industriales, S. de R.L. de C.V.			MEX
PLA Retail Fund II, LP		47-2096107	DE
PLA Retail Fund II, LLC			DE
PREI International, Inc.		51-0401156	DE
PGIM MetaProp Investor LP LLC		20-0895283	DE
PGIM Real Estate Credit Solutions U.S. REIT Manager, LLC		41-3163073	DE
PGIM U.S. Agriculture Fund LP		83-1893258	DE
PRISA II Pooled Manager, LLC		85-0767343	DE
PRISA III Pooled Manager LLC		99-0620919	DE
PRISA III Pooled R-Manager LLC		99-0620919	DE
PRISA Pooled Manager, LLC			DE

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SMP Holdings, Inc.	22-3451934	DE
PGIM Warehouse, Inc.	22-3760580	DE
PGIM, Inc.	22-2540245	NJ
AREF GP II Pte. Ltd.		SGP
AREF GP Ltd.		CYM
Ballyshannon Holdings III, LLC		DE
Ballyshannon Partners (Ireland) III, L.P.		DE
Ballyshannon Partners (Rated Feeder Fund GP) III, LLC		DE
PGIM Senior Loan Opportunities (Rated Feeder Fund) III Europe, L.P.		DE
Brazilian Capital Fund GP Limited		CYM
Broad Street Holdings I, LLC	22-2540245	DE
Broad Street Partners I, L.P.	39-3299628	DE
Broad Street Partners (Rated Feeder Fund GP) I, LLC		DE
PGIM Credit Secondaries (Rated Feeder Fund) I, L.P.	39-3370246	DE
Canal Street Holdings VII, LLC		DE
Canal Street Partners VII (Ireland), L.P.		DE
Canal Street Partners VII (US), L.P.		DE
Canal Street Partners (Rated Feeder Fund GP) VII, LLC		DE
PGIM Capital Partners (Rated Feeder Fund) VII, L.P.	33-3111409	DE
Commerce Street Holdings, LLC	26-3060201	DE
Columbus Drive Partners, L.P.		DE
CROCKETT STREET HOLDINGS II, LLC		DE
Crockett Street (Rated Feeder Fund GP) II, LLC	92-2094302	DE
PGIM Energy Partners (Rated Feeder Fund) II, L.P.		DE
CROCKETT STREET PARTNERS (SBA) II, L.P.		DE
CROCKETT STREET PARTNERS (VA), L.P.		DE
CROCKETT STREET PARTNERS II, L.P.		DE
DICKENS AVENUE HOLDINGS VI, LLC		DE
DICKENS AVENUE PARTNERS VI (Ireland), L.P.		DE
DICKENS AVENUE PARTNERS VI (US), L.P.		DE
Dickens Avenue Partners (Rated Feeder Fund GP) VI, LLC		DE
PGIM Capital Partners (Rated Feeder Fund) VI, L.P.		DE
PGIM Capital Partners Management (Feeder) VI, LLC		DE
PGIM Capital Partners Management Fund VI, L.P.		DE
EPP Fund II GP LLC	92-3013627	DE
Everbright PGIM Fund Management Co., Ltd.		CHN
FICG-PG-I Fund GP, LLC		DE
IVP Fund GP LLC		DE
Jennison Associates LLC	52-2069785	DE
Market Street Holdings IV, LLC	45-4282123	DE
Lake Street Partners IV, L.P.	61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE
Mulberry Street Holdings, LLC		DE
Stetson Street Partners, L.P.	51-0536180	DE
PGIM (Australia) Pty Ltd		AUS
PGIM (Scots) Limited		GBR
PGIM Management Partner Limited		GBR
ASPF III (Scots) L.P.		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica (Scots) CP GP LLP		GBR
ASPF III (Scots) L.P.		GBR
Pramerica EVP CP LP		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Pramerica EVP CP LP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
Pramerica (Scots) CP GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP		GBR
PRAMERICA PRECAP VI GP LLP		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR
Sterling Private Placement Management LLP		GBR
PGIM (Singapore) Pte. Ltd.		SGP
AREF Cayman Co Ltd.		CYM
ASPF III (Scots) L.P.		GBR
PGIM (Shanghai) Company Ltd.		CHN
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Advisory (Shanghai) Co., Ltd.		CHN
PGIM Associated Co-Invest Holdings, LLC	20-4328897	DE
ASPF III (Scots) L.P.		GBR
PGIM QP KE U.S. Employee Co-Invest, L.P.	99-4907365	DE
PGIM Real Estate Carry & Co-Invest SCSp		LUX
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital VI (Scots) Limited Partnership		GBR
PGIM Broad Market High Yield Bond Partners, LLC		DE
PGIM Broad Market High Yield Bond Fund, L.P.	82-3190074	DE
PGIM Core Asset Based Finance Fund GP LLC		DE
PGIM Core Asset Based Finance Fund I LP		DE
PGIM Core Asset Based Finance Fund II LP		DE
PGIM Deerpath Partners, LLC	93-2335201	DE
Deerpath Capital Management, LP	20-8823604	DE
Deerpath Capital (Middle East) Limited		ARE
Deerpath Capital AU Pty Ltd	98-1718680	AUS
Deerpath Capital GP S.à r.l.		LUX
Deerpath Capital Japan LLC		JPN
Deerpath Capital UK Corporation Ltd.		GBR
Deerpath Capital UK LLP	98-1719376	GBR
Deerpath Fund Services, LLC		DE
Deerpath Korea, Ltd.	98-1719036	KOR
Deerpath Funding Advantage IV General Partner, LLC	81-2676802	DE
Deerpath Funding General Partner V, LLC	84-3693124	DE
Deerpath GP Holdings, LLC	92-2299073	DE
Deerpath Capital GenPar Evergreen, LLC	99-0806739	DE
Deerpath Capital GenPar IV, LLC	81-4553054	DE
Deerpath Capital GenPar V, LLC	83-3962446	DE
Deerpath Capital GenPar VI, LLC	87-1008661	DE

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Deerpath Capital GenPar VII, LLC	92-0692866	DE
PGIM Financial Limited		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Wadhwani LLP		GBR
Wadhwani Capital Limited		GBR
PGIM Wadhwani LLP		GBR
PGIM Fixed Income Alternatives GP, LLC		DE
PGIM Fixed Income Alternatives Fund, L.P.		DE
PGIM Fixed Income Alternatives II GP, LLC		DE
PGIM Credit Opportunities (Cayman) Parallel Feeder LP	98-1909663	CYM
PGIM Credit Opportunities Fund (Delaware Holdings), LLC	41-3498728	DE
PGIM Fixed Income Alternatives Fund II, L.P.		DE
PGIM Fixed Income Special Opportunities Fund I GP, LLC		DE
PGIM Fixed Income Special Opportunities Fund I (Cayman), LP		CYM
PGIM Fixed Income Special Opportunities Fund I LP		DE
PGIM Fixed Income Special Opportunities Fund I LP		DE
PGIM Fund Management Limited		GBR
PGIM GDC GP 3 LLC	99-0542763	DE
PGIM GDCF US Holdco GP LLC	92-3401867	DE
PGIM Global CLO GP LLC		DE
PGIM Global CLO Fund 1 LP		DE
PGIM International Limited		ARE
PGIM Korea Inc.		KOR
PGIM Large Cap Private Credit Fund I, GP LLC		DE
PGIM Large Cap Private Credit Fund (Rated Feeder Fund) I, L.P.		DE
PGIM Limited		GBR
PGIM Netherlands B.V.		NLD
PGIM non-U.S. Employee Co-Invest Holding S.à r.l.		LUX
PGIM NON-U.S. EMPLOYEE CO-INVEST S.C.Sp		LUX
PGIM Operations Manager, LLC		DE
PGIM Private Capital (Ireland) Limited		IRL
PGIM Private Capital Limited		GBR
PGIM Private Placement Investors, Inc.	22-3258762	NJ
PGIM Private Placement Investors, L.P.	22-3217050	DE
PGIM Private Placement Investors, L.P.	22-3217050	DE
PGIM QP KE U.S. Employee Co-Invest, L.P.	99-4907365	DE
PGIM QUANTITATIVE SOLUTIONS LLC	33-1077887	NJ
QMA JP EM All Cap Equity Partners LLC		DE
PGIM RE Promote Member, LLC		DE
PGIM RE Vehicle Manager, LLC		DE
PGIM Real Estate (Japan) Ltd.		JPN
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
PGIM Real Estate Carry & Co-Invest GP, LLC		DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate MVP Inmuebles VI, S. de R.L. de C.V.		MEX
PLA Administradora Industrial II, de R.L. de C.V.		MEX
PGIM Real Estate Carry & Co-Invest, L.P.	82-2357113	DE
PGIM Real Estate Inmuebles II, S de R.L. de C.V.		MEX
PGIM Real Estate Inmuebles, S. de R.L. de C.V		MEX
PGIM Real Estate MVP Inmuebles VI, S. de R.L. de C.V.		MEX
PLA Administradora Industrial II, de R.L. de C.V.		MEX
PGIM Real Estate Credit Solutions U.S. GP, LLC		DE
PGIM Real Estate Credit Solutions U.S. SLP, LLC		DE
PGIM Real Estate Global Debt GP, LLC		DE
PGIM Real Estate S. de R.L. de C.V.		MEX
PGIM Real Estate U.S. CORE Debt Fund GP, LLC		DE
PGIM Real Estate U.S. Core Debt Fund, L.P.	86-1313760	DE
PGIM Real Estate U.S. Debt Fund GP, LLC	82-1671984	DE
PGIM Senior Loan Opportunities (Aggregator) I, L.P.		DE
PGIM Senior Loan Opportunities (Rated Feeder Fund) I, L.P.		DE
PGIM Senior Loan Opportunities (Rated Feeder Fund) IV, L.P.		DE
PGIM Taronga Investor GP LLC		DE
PGIM U.S. CMBS Opportunities Fund GP LLC		DE
PGIM U.S. Employee Co-Invest GP, LLC	93-4294078	DE
PCS I non-U.S. Employee Co-Invest, L.P.	42-2797279	DE
PGIM QP KE U.S. Employee Co-Invest, L.P.	99-4907365	DE
PGIM U.S. Employee Co-Invest, L.P.	93-4311854	DE
PGIM U.S. Employee Co-Invest, L.P.	93-4311854	DE
PGIM U.S. Leveraged Loans GP, LLC		DE
PGIM USPF VI Manager, LLC		DE
PIM KF Blocker V Holdings LLC		DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora VI, S. de R.L. de C.V.	98-1806120	MEX
PLA Administradora Industrial, S. de R.L. de C.V.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PGIM Real Estate Mexico S.C.		MEX
PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.		MEX
PGIM Real Estate MVP Administradora VI, S. de R.L. de C.V.	98-1806120	MEX
PLA Administradora Industrial, S. de R.L. de C.V.		MEX
PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Retail Fund II Manager, LLC		DE
PLA Retail Fund II Aggregating Manager, LLC		DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II, LP	47-2096107	DE
PLA Retail Fund II U.S. Carry/Co-Invest, LP	81-1590365	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PREI Acquisition I, Inc.	76-0716270	DE
GDCF Horizon Aggregator GP Pte. Ltd.		SGP
GDCF Horizon GP Pte. Ltd.		SGP
GDCF Moon Aggregator GP Pte. Ltd.		SGP

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GDCF Moon GP Pte. Ltd.		SGP
GDCF Rebound Aggregator GP Pte. Ltd.	98-1780447	SGP
GDCF Rebound GP Pte. Ltd.		SGP
GDCF Ruby Aggregator GP Pte. Ltd.		SGP
GDCF Ruby GP Pte. Ltd.		SGP
GDCF Sun Aggregator GP Pte. Ltd.		SGP
GDCF Sun GP Pte. Ltd.		SGP
NPS GDC GP Pte. Ltd.	98-1742372	SGP
PGIM AC Access 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest 1 GP Pte. Ltd.		SGP
PGIM AC Co-Invest GP Pte. Ltd.		SGP
PGIM DC Co-Invest GP Pte. Ltd.		SGP
PGIM DC JV GP Pte. Ltd.		SGP
PGIM GDC GP I Pte. Ltd.	98-1742172	SGP
PGIM GDC Row GP Pte. Ltd.	98-1756359	SGP
PGIM GDC Row Holdco GP Pte. Ltd.	98-1756115	SGP
PREI Acquisition II, Inc.	87-0692760	DE
PGIM Germany AG		DEU
ASPF III (Scots) L.P.		GBR
PGIM France SAS		FRA
PGIM Holding S.à r.l.		LUX
Asia Property Fund III GP S.à r.l.		LUX
EIP GP S.à r.l.		LUX
EPP Lux Fund II GP S.à r.l.		LUX
PGIM Real Estate Essential Property Partners II Lux SCSp		LUX
EuroCore GP S.à r.l.		LUX
European Value Partners GP S.a.r.l.		LUX
EVP II GP S.à r.l.		LUX
EVP II Horizon GP S.à r.l.		LUX
EVP II Sprint GP S.à r.l.		LUX
EVP III GP S.à r.l.		LUX
Montana Capital Partners VI (GP) S.à r.l.		LUX
MCP Opportunity Secondary Program VI SCSp	98-1756177	LUX
MCP Summit Investment VI Lux SCSp		LUX
PEREF II GP S.á r.l.		LUX
PGIM AVP IV GP S.à r.l.		LUX
PGIM AVP V GP S.àr.l.		LUX
PGIM GDC GP 2 S.à.r.l.	98-1759783	LUX
PGIM GP S.à r.l.	98-1799562	LUX
PGIM Real Estate PRISA II Luxembourg PF SCSp		LUX
PGIM LTIF Berlin GP S.à r.l.		LUX
PGIM LTIF Berlin MLP S.àr.l.		LUX
PGIM LTIF GP S.à.r.l.		LUX
PGIM Non-U.S. Employee GP S.à r.l.		LUX
PGIM NON-U.S. EMPLOYEE CO-INVEST S.C.Sp		LUX
PGIM Real Estate Capital VII GP S.à r.l.		LUX
PGIM REF Europe GP, S.à r.l.		LUX
PGIM REF EUROPE SCSp		LUX
Pramerica (Luxembourg) CP GP S.à r.l.		LUX
United States Property Fund VI GP S.à r.l.		LUX
USCDF GP S.à r.l.		LUX
PGIM Italy S.r.l.		ITA
PGIM Luxembourg S.A.		LUX
ASPF III (Scots) L.P.		GBR
PGIM Real Estate Carry & Co-Invest SCSp		LUX
PGIM Real Estate CD S.a.r.l.		LUX
PGIM Real Estate Debt GmbH		DEU
PGIM Real Estate Management Luxembourg S.a.r.l.		LUX
MCP Opportunity Secondary Program VI SCSp	98-1756177	LUX
MCP Summit Investment VI Lux SCSp		LUX
PGIM Real Estate Essential Property Partners II Lux SCSp		LUX
PGIM Real Estate PRISA II Luxembourg PF SCSp		LUX
TMW ASPF Management GmbH		DEU
PREI Acquisition LLC		DE
Prudential/TMW Real Estate Group LLC		DE
TMW Management, LLC	58-2446544	GA
TMW Realty Advisors, LLC		GA
TMW USPF Verwaltungs GmbH	98-0225435	DEU
PREI HYDG, LLC		DE
PRISA Fund Manager LLC	46-1234240	DE
PRISA II Fund Manager LLC		DE
PRISA III Fund PIM, LLC	26-0703167	DE
PRISA III Fund GP, LLC	26-0703262	DE
PRREF Debt Fund Manager, LLC		DE
PRREF II Fund Manager LLC		DE
Pru Fixed Income Emerging Markets Partners I, LLC		DE
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE
Prudential Fixed Income U.S. Relative Value Partners, LLC		DE
Prudential Trust Company	23-2189568	PA
Reid Street Partners (Foxtrot) GP, LLC		DE
PGIM Lending Fund (Foxtrot) (Rated Feeder Fund), L.P.		DE
Reid Street Partners (Foxtrot) GPLP, L.P.		DE
PGIM Lending Fund (Foxtrot), L.P.		DE
Riverside Holdings IV, LLC		DE
Riverside Partners (US) IV, L.P.		DE
Riverside (Rated Feeder Fund GP) IV, LLC		DE
PGIM Senior Loan Opportunities (Rated Feeder Fund) IV, L.P.		DE
Riverside Partners (US) IV, L.P.		DE
Ross Avenue Energy Fund Holdings, LLC	47-3614179	DE
Prudential Capital Energy Opportunity Fund, L.P.	47-3551881	DE
Prudential Capital Energy Partners, L.P.	47-3566520	DE
PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC		DE
Prudential Capital Energy Partners Management Fund, L.P.	47-3590499	DE
Senior Housing Partners V, LLC	47-1982804	DE
SENIOR HOUSING PARTNERS VI GP LLC	83-1479515	DE
SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	83-1460765	DE
SHP V Carried Interest, L.P.	47-1993225	DE
Senior Housing Partnership Fund V, LLC	47-1981127	DE
Wabash Avenue Holdings V, LLC	81-2692248	DE
PCP V Cayman AIV GP, L.P.	98-1334164	CYM
Wabash Avenue Partners V, L.P.	81-2679691	DE
Waveland Avenue Holdings I, LLC	84-2857360	DE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

PGIM Senior Loan Opportunities Management (Feeder) I, LLC		DE
PGIM Senior Loan Opportunities Management Fund I, L.P.		DE
EE PG LLC	33-4723235	DE
ELB PG LLC	39-3617997	DE
Waveland Avenue (Rated Feeder Fund GP) I, LLC		DE
PGIM Senior Loan Opportunities (Rated Feeder Fund) I, L.P.		DE
Waveland Avenue Partners I (Ireland), L.P.		DE
Waveland Avenue Partners I (US), L.P.		DE
PGIM Senior Loan Opportunities (Aggregator) I, L.P.		DE
Windhill CLO 5, Ltd.		CYM
WINDSOR AVENUE HOLDINGS II, LLC		DE
PGIM Senior Loan Opportunities Management (Feeder) II, LLC		DE
PGIM Senior Loan Opportunities Management Fund II, L.P.		DE
WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.		DE
WINDSOR AVENUE PARTNERS (US) II, L.P.		DE
Windsor Avenue (Rated Feeder Fund GP) II, LLC		DE
PGIM Senior Loan Opportunities (Offshore Rated Feeder Fund) II, L.P.		DE
PGIM Senior Loan Opportunities (Rated Feeder Fund) II, L.P.		DE
WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.		DE
WINDSOR AVENUE PARTNERS (US) II, L.P.		DE
Woodbourne Ave Partners (Stockton) GPLP Holdco, LLC		DE
Woodbourne Ave Partners (Stockton) GPLP, L.P.		DE
PGIM Lending Fund (Stockton), L.P.		DE
Woodbourne Ave Partners (Stockton) GP, LLC		DE
PGIM Lending Fund (Stockton) (Rated Feeder Fund), L.P.		DE
PIFM Holdco, LLC	13-4122960	DE
PGIM Alternatives GP S.à r.l.	98-1912609	LUX
PGIM Custom Harvest LLC	88-1496484	DE
PGIM DC Solutions LLC	87-2962591	DE
PGIM Investments (Ireland) Limited		IRL
PGIM Investments LLC	22-3468527	NY
PGIM Strategic Financing LLC		DE
PGIM International Financing Inc.	83-2672711	DE
PGIM European Financing Limited	98-1460519	BMU
Prudential Investment Management Services LLC	37-1610226	DE
Prudential Mutual Fund Services LLC	22-3489487	NY
Pruco Assignment Corporation		BRB
PRUCO, LLC	22-1916652	NJ
Prudential Capital and Investment Services, LLC	22-2422630	DE
Broome Street Holdings, LLC		DE
Braeloch Successor Corporation	52-1410008	DE
Braeloch Holdings Inc.	72-1195798	DE
Graham Resources, Inc.	72-0839016	DE
Graham Royalty, Ltd.	72-0899620	LA
Prudential Equity Group, LLC	22-2347336	DE
Prudential Securities Secured Financing Corporation	13-3526694	DE
Prudential Annuities Holding Company, LLC	13-3921265	DE
Prudential International Insurance Holdings, Ltd.	51-0389061	DE
Gibraltar Reinsurance Company Ltd.	98-1545618	BMU
Gibraltar Re Mortgage Holdings Trust No. 1		DE
Gibraltar Re Mortgage Holdings Trust No. 2		DE
Gibraltar Re Mortgage Holdings Trust No. 3		DE
Gibraltar Re Mortgage Holdings Trust No. 4		DE
North Rock, L.P.		CYM
South Shore, L.P.		CYM
South Shore II, L.P.		CYM
Lotus Reinsurance Company Ltd.	98-1622096	BMU
Passaic Fund LLC	82-5270007	DE
PGIM Fixed Income Alternatives Fund, L.P.		DE
PGIM U.S. Agriculture Fund LP	83-1893258	DE
New Veld, LLC		DE
Alexander Forbes Group Holdings Limited		ZAF
PFI Innovation Centre India Private Limited	98-1910689	IND
PGIM European Services Limited		GBR
Montana Capital Partners AG		CHE
Amber Five (GP) Limited		GGY
Art 10 (GP) Limited		GGY
Blue One Limited		GGY
Amber VII GP Limited		GGY
Montana Capital Partners Jersey (GP) II Limited		JEY
Montana Capital Partners Jersey (GP) Limited		JEY
Montana Capital Partners Jersey OSP III (GP) Limited		JEY
Montana Capital Partners Jersey OSP IV (GP) Limited		JEY
Montana Capital Partners Jersey OSP V (GP) Limited		JEY
PFI Innovation Centre India Private Limited	98-1910689	IND
PGIM Holdings Limited		GBR
PGIM IRELAND LIMITED		IRL
Pramerica Business Consulting (Shanghai) Company Limited		CHN
Pramerica Life Insurance Limited		IND
Prudential Holdings of Japan, Inc.		JPN
Prudential Japan Technology, Limited		JPN
Sonamira Co., Ltd. (Sonamira Kabushiki Kaisha)		JPN
The Gibraltar Life Insurance Co., Ltd.	98-0408643	JPN
CLIS Co., Ltd.		JPN
Gold, L.P.	98-1557564	CYM
Gold II, L.P.	98-1557887	CYM
Gold III, L.P.	98-1732982	CYM
Green Tree, L.P.	98-1438145	CYM
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN
PG Friendly Partners Co., Ltd.		JPN
The Prudential Life Insurance Company, Ltd.	98-0433392	JPN
Pine Tree, L.P.	98-1437611	CYM
Platinum, L.P.	98-1558206	CYM
Platinum II, L.P.	98-1558175	CYM
Platinum III, L.P.	98-1732946	CYM
Prudential General Services of Japan Y.K.		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
Prudential Trust Co., Ltd.		JPN
Prudential International Investments Company, LLC	22-3773705	DE
New Savanna	98-1269397	CYM
PIIC Limited		CYM

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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PLAI Limited			CYM
PIIC Limited			CYM
PFI EM-Tech Fund I, LLC		83-3561487	DE
PGIM (Hong Kong) Ltd.			HKG
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
PGIM Japan Co., Ltd.			JPN
PGLH of Delaware, Inc.		01-0722005	DE
PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED			IND
PGIM INDIA TRUSTEES PRIVATE LIMITED			IND
Prudential Chile II SpA			CHL
Administradora de Inversiones Previsionales SpA			CHL
Inversiones Previsionales Chile SpA			CHL
Administradora Americana de Inversiones S.A.			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Dos SpA			CHL
Administradora Americana de Inversiones S.A.			CHL
Administradora de Fondos de Pensiones Habitat, S.A.			CHL
Inversiones Previsionales Chile SpA			CHL
Prudential Seguros Mexico, S.A. de C.V.			MEX
Prudential Servicios, S. de R.L. de C.V.			MEX
Pruservicos Participacoes Ltda.			BRA
Prudential do Brasil Seguros S.A.			BRA
Qianhai Reinsurance Co., Ltd.			CHN
Wellness Services SRL			ARG
Prudential International Insurance Service Company, L.L.C.		51-0389060	DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Gibraltar International Insurance Services Company, Inc.		84-1995926	DE
Gibraltar International Service LLC			DE
GIBRALTAR INDIA SOLUTIONS LLP			IND
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Pramerica Services Company (Bermuda), Ltd.		98-1770725	BMU
Prudential Seguros Mexico, S.A. de C.V.			MEX
Wellness Services Ecossistema De Bem Estar Ltda.			BRA
Wellness Services SRL			ARG
Prudential International Investments, LLC		22-2615976	DE
Prudential Servicios, S. de R.L. de C.V.			MEX
Prudential Japan Holdings, LLC		22-3795856	DE
PGI Co., Ltd			JPN
CLIS Co., Ltd.			JPN
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)			JPN
PG Business Service Co., Ltd			JPN
PG Collection Service Co., Ltd.			JPN
Prudential General Services of Japan Y.K.			JPN
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)			JPN
Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)			JPN
Prudential Newark Realty, LLC		90-0974836	NJ
Prudential Retirement Financial Services Holding LLC			DE
Prudential Workplace Solutions Group Services, LLC			DE
The Prudential Insurance Company of America	68241	22-1211670	NJ
AST Investment Services, Inc.		06-1332633	CT
Broad Street Global Advisors LLC			DE
Colico II, Inc.		65-1188865	DE
COLICO, INC.		26-0004065	DE
Cottage Street Investments LLC			DE
Cottage Street Orbit Acquisition, LLC			DE
CW GA LLC		41-2452964	DE
CW PG LLC		41-2425862	DE
Dale/P Minerals Limited Partnership			DE
Dryden Finance II, LLC		22-3626219	DE
EE GA LLC		33-4737042	DE
EE PG LLC		33-4723235	DE
ELB GA LLC		39-3588469	DE
ELB PG LLC		39-3617997	DE
GA 333 Hennepin Investor LLC		82-5255153	DE
GA/MDI 333 Hennepin Associates LLC		82-3477796	DE
GA Bay Area GP LLC		82-5049621	DE
GA Bay Area Investor LLC		82-5218431	DE
GA BV LLC		85-2192263	DE
GA E. 22nd Street Apartments Holdings LLC		82-5073220	DE
210-220 E. 22nd Street SSGA Owner, LLC		47-4878597	DE
GA JHCII LLC			DE
GA MENLO PARK INVESTOR LLC		82-5093453	DE
GA TRITON INVESTOR LLC		82-5245041	DE
Gold GP Limited		98-1558450	CYM
Gold II, L.P.		98-1557887	CYM
Gold III, L.P.		98-1732982	CYM
Gold, L.P.		98-1557564	CYM
Green Tree GP		98-1436961	CYM
Green Tree, L.P.		98-1438145	CYM
Halsey Street Investments LLC			DE
Impact Investments Bridges UK S.a.r.l		98-1281533	LUX
Inter-Atlantic G Fund, L.P.			DE
Ironbound Fund LLC		80-0588812	DE
PGIM Fixed Income Alternatives Fund, L.P.			DE
Ironbound Reinsurance Captive Company			NJ
Lafayette Street Mortgage Investor A LLC		39-2113587	DE
Lafayette Street Mortgage Investor B LLC		39-2191119	DE
Lafayette Street Mortgage Investor C LLC		39-2270845	DE
LINEUP LLC		81-0746888	DE
New Street Investments Cayman Limited		98-1798293	CYM
EE GA LLC		33-4737042	DE
ELB GA LLC		39-3588469	DE
Windhill CLO 2, Ltd.		22-2540245	JEY
Windhill CLO 3, Ltd.			CYM
Windhill CLO 4, Ltd.			CYM
New Street Investments Corporation		93-3594980	DE
North Rock GP			CYM
North Rock, L.P.			CYM
Northbound Emerging Manager Fund II - A LP			DE
Orchard Street Acres Inc.		46-4516531	DE
P1 370 Morgan, LLC			DE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Passaic Fund LLC		82-5270007	DE
PGIM Loan Originator Manager Limited			GBR
PGIM REF Europe Member, LLC			DE
PGIM REF EUROPE SCSp			LUX
Pine Tree GP		98-1437233	CYM
Pine Tree, L.P.		98-1437611	CYM
Platinum GP Limited		98-1558717	CYM
Platinum II, L.P.		98-1558175	CYM
Platinum III, L.P.		98-1732946	CYM
Platinum, L.P.		98-1558206	CYM
PPR Canadian Pref Holdco, LLC		39-5042008	DE
Pramerica Fosun Life Insurance Co., Ltd.			CHN
Pramerica Insurance Asset Management Co., Ltd.			CHN
Pru 101 Wood LLC			DE
PRU 3XSquare, LLC		33-2470547	DE
Passaic Fund LLC		82-5270007	DE
Pruco Life Insurance Company	79227	22-1944557	AZ
CW GA LLC		41-2452964	DE
EE GA LLC		33-4737042	DE
ELB GA LLC		39-3588469	DE
GA BV LLC		85-2192263	DE
Ironbound Fund LLC		80-0588812	DE
Lafayette Street Mortgage Investor A LLC		39-2113587	DE
Lafayette Street Mortgage Investor B LLC		39-2191119	DE
Lafayette Street Mortgage Investor C LLC		39-2270845	DE
New Street Investments Cayman Limited		98-1798293	CYM
New Street Investments Corporation		93-3594980	DE
Passaic Fund LLC		82-5270007	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
PRU 3XSquare, LLC		33-2470547	DE
Pruco Life Insurance Company of New Jersey	97195	22-2426091	NJ
CW GA LLC		41-2452964	DE
Ironbound Fund LLC		80-0588812	DE
LINEUP LLC		81-0746888	DE
New Street Investments Cayman Limited		98-1798293	CYM
New Street Investments Corporation		93-3594980	DE
Passaic Fund LLC		82-5270007	DE
PGIM Broad Market High Yield Bond Fund, L.P.		82-3190074	DE
Prudential Global Funding LLC		33-1106788	DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
PT PFI Mega Life Insurance			IDN
Sylvan Span LLC			DE
National Timber Group MidCo			GBR
Vailsburg Fund LLC		61-1719773	DE
Pruco Securities, LLC			NJ
Prudential Agricultural Property Holding Company, LLC			DE
PAI Wildwood Farm, LLC		99-4493175	DE
Prudential Annuities Distributors, Inc.		06-1212909	DE
Prudential Annuities Information Services & Technology Corporation		06-1181537	DE
Prudential Arizona Reinsurance Captive Company	14299	33-1095301	AZ
Ironbound Fund LLC		80-0588812	DE
Passaic Fund LLC		82-5270007	DE
Prudential Arizona Reinsurance Universal Company	14298	45-2941561	AZ
Passaic Fund LLC		82-5270007	DE
Vailsburg Fund LLC		61-1719773	DE
Prudential Commercial Property Holding Company, LLC			DE
Prudential Funding, LLC		22-2231168	NJ
Prudential Global Funding LLC		33-1106788	DE
Prudential Impact Investments Mortgage Loans LLC			DE
Prudential Impact Investments Private Debt LLC			DE
Prudential Impact Investments Private Equity LLC			DE
IRI NextGen RE LLC			DE
IRI Bennington Investor LLC			DE
IRI SkyHaven Investor LLC			DE
Prudential QOZ Investment Fund 1, LLC		83-3152819	DE
Prudential Insurance Agency, LLC		36-4576911	NJ
Prudential Legacy Insurance Company of New Jersey	13809	27-2457213	NJ
Chadwick Boulevard Investment Holdings Co., LLC		36-4774952	DE
Adlerwerke CB Investment LLC		90-1033806	DE
CB German Retail LLC			DE
Northbound Emerging Manager Fund II - A LP			DE
PGIM Loan Originator Manager Limited			GBR
PPR Canadian Pref Holdco, LLC		39-5042008	DE
Strand Investments Limited			CYM
Sylvan Span LLC			DE
PRUDENTIAL MORTGAGE SKP MEMBER LLC			DE
PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC			DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
PRUDENTIAL MORTGAGE SKP VENTURE LLC		82-1919449	DE
PRUDENTIAL MORTGAGE SKP REIT LLC		82-1899457	DE
Prudential Realty Securities, Inc.		22-2429253	DE
Prudential 900 Aviation Boulevard, LLC			DE
Prudential Select Strategies LLC		81-4212917	DE
Prudential Structured Settlement Company		22-3813545	DE
Prudential Tax Services, LLC		87-2909830	DE
Prudential Universal Reinsurance Entity Company	17502	93-2375217	AZ
PruVen Capital Partners Fund I, L.P.		85-1149433	DE
Rock Global Real Estate LLC		90-0804297	DE
South Shore GP Limited			CYM
South Shore II, L.P.			CYM
South Shore, L.P.			CYM
SVIIT Holdings, Inc.		22-3451932	DE
Sylvan Span LLC			DE
The Prudential Assigned Settlement Services Corp.		22-3444614	NJ
The Prudential Brazilian Capital Fund LP			CYM
The Prudential Home Mortgage Company, Inc.		22-2221081	NJ
Vailsburg Fund LLC		61-1719773	DE
Victor Fund II Investor LLC			DE
Warburg Pincus Prismic, L.P.		61-2102812	CYM
Windhill CLO 1, Ltd.			JEY
Vantage Casualty Insurance Company	11821	06-1709211	IN

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ	UDP			0.000			
		00000	81-1285645				Assurance IQ, LLC	WA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Assurance Intelligence, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					National Family Assurance Group, LLC	WA	NIA	Assurance IQ, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Bishop Financing LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Commerce Street Investments LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Flagstaff, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Hawkeye Financing, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-0634837				High Peak Innovations, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Marble Gumdrop, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	14-1960383				PGIM Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	93-3406722				Montana Capital Partners US, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-4015817				PGIM Real Estate Advisors LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3776860				PGIM Real Estate Finance Holding Company	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529425				PGIM Real Estate Finance, LLC	DE	NIA	PGIM Real Estate Finance Holding Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings II, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	45-4091967				Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	Mulberry Street Investment, L.P.	Ownership	28.820	Prudential Financial, Inc.	NO	
		00000					Gateway Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	45-4091967				Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Partners, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	71.180	Prudential Financial, Inc.	NO	
		00000	83-0906062				PGIM Agricultural Investments GP, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Agricultural Investments GP, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	39-4968088				PAI A&W Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-3866738				PAI Bay Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	37-1942002				PAI Bayrock Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-1978809				PAI Belvidere Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-3219236				PAI Big Bend Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1738719				PAI Big Cypress Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-2099039				PAI Blossom Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-2062051				PAI Bulldog Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-3165410				PAI Carneros Vineyard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-1446960				PAI Centurion Citrus, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-2802031				PAI Champaign Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-2471089				PAI Cobbler Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-3519968				PAI Corcoran 640 Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-3322482				PAI County Line Orchards, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-2376014				PAI Cozy Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1608742				PAI Crossroads Vineyards, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-5062334				PAI DeKalb Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1195605				PAI Delano 1500 Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1928170				PAI Flicker Orchard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-2033990				PAI Flint River Orchards, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-3572124				PAI Goldwater Orchards, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3900341				PAI Good Hope Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	85-1632178				PAI Hawk Creek Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	84-2551309				PAI Hills Valley Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3880078				PAI Holly Hill Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	35-2661409				PAI Hunt Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-1659548				PAI Jackson Bayou Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	32-0599366				PAI Lake Placid Groves, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-2119800				PAI Lucky Charm Farm, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-3378888				PAI River Bend Ranches, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-4958655				PAI Sonoma Vineyards, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	93-4839719				PAI Spartan Ranch, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-1394365				PAI Wahluke Orchards, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	30-1193213				PAI Wallula Gap Vineyard, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-4671594				PAI Wild Blue, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-4183384				PAI Zenith Farms, LLC	DE	NIA	PGIM U.S. Agriculture Fund LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	75-2927192				PGIM Real Estate Loan Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2081590				PGIM REF Intermediary Services, Inc.	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	54-1598853				PGIM Real Estate Agency Financing, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Australia Holding Company, LLC	DE	NIA	PGIM Real Estate Finance, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					VIP Mortgage Account Pty Ltd	AUS	NIA	VIP Australia Holding Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	11-3657742				PGIM Strategic Investments, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2104532				PAI Desert Falcon Farms Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	15.000	Prudential Financial, Inc.	NO	
		00000	51-0401161				PGIM Foreign Investments, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gleneraly International Limited	VGB	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGA European Limited	BMU	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles IV, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles V, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Inmuebles Industriales, S. de R.L. de C.V.	MEX	NIA	PLA Co-Investor LLC	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PLA Inmuebles Industriales, S. de R.L. de C.V.	MEX	NIA	PGIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	99.250	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II, LLC	DE	NIA	PLA Retail Fund II, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PGIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	20-0895283				PGIM MetaProp Investor LP LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-3163073				PGIM Real Estate Credit Solutions U.S. REIT Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	85-0767343				PRISA II Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-0620919				PRISA III Pooled Manager LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-0620919				PRISA III Pooled R-Manager LLC	DE	NIA	PRISA III Pooled Manager LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA Pooled Manager, LLC	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	PGIM Strategic Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3760580				PGIM Warehouse, Inc.	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2540245				PGIM, Inc.	NJ	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP II Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF GP Ltd.	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ballyshannon Holdings III, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ballyshannon Partners (Ireland) III, L.P.	DE	NIA	Ballyshannon Holdings III, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Ballyshannon Partners (Rated Feeder Fund GP) III, LLC	DE	NIA	Ballyshannon Partners (Ireland) III, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Rated Feeder Fund) III Europe, L.P.	DE	NIA	Ballyshannon Partners (Rated Feeder Fund GP) III, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Brazilian Capital Fund GP Limited	CYM	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2540245				Broad Street Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-3299628				Broad Street Partners I, L.P.	DE	NIA	Broad Street Holdings I, LLC	Ownership	70.430	Prudential Financial, Inc.	NO	
		00000					Broad Street Partners (Rated Feeder Fund GP) I, LLC	DE	NIA	Broad Street Partners I, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-3370246				PGIM Credit Secondaries (Rated Feeder Fund) I, L.P.	DE	NIA	Broad Street Partners (Rated Feeder Fund GP) I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Canal Street Holdings VII, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Canal Street Partners VII (Ireland), L.P.	DE	NIA	Canal Street Holdings VII, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Canal Street Partners VII (US), L.P.	DE	NIA	Canal Street Holdings VII, LLC	Ownership	34.100	Prudential Financial, Inc.	NO	
		00000					Canal Street Partners (Rated Feeder Fund GP) VII, LLC	DE	NIA	Canal Street Partners VII (US), L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-3111409				PGIM Capital Partners (Rated Feeder Fund) VII, L.P.	DE	NIA	Canal Street Partners (Rated Feeder Fund GP) VII, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	30.250	Prudential Financial, Inc.	NO	
		00000					CROCKETT STREET HOLDINGS II, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-2094302				Crockett Street (Rated Feeder Fund GP) II, LLC	DE	NIA	CROCKETT STREET HOLDINGS II, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Energy Partners (Rated Feeder Fund) II, L.P.	DE	NIA	Crockett Street (Rated Feeder Fund GP) II, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CROCKETT STREET PARTNERS (SBA) II, L.P.	DE	NIA	CROCKETT STREET HOLDINGS II, LLC	Ownership	40.000	Prudential Financial, Inc.	NO	
		00000					CROCKETT STREET PARTNERS (VA), L.P.	DE	NIA	CROCKETT STREET HOLDINGS II, LLC	Ownership	40.000	Prudential Financial, Inc.	NO	
		00000					CROCKETT STREET PARTNERS II, L.P.	DE	NIA	CROCKETT STREET HOLDINGS II, LLC	Ownership	40.000	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE HOLDINGS VI, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (Ireland), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	27.450	Prudential Financial, Inc.	NO	
		00000					DICKENS AVENUE PARTNERS VI (US), L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	27.450	Prudential Financial, Inc.	NO	
		00000					Dickens Avenue Partners (Rated Feeder Fund GP) VI, LLC	DE	NIA	DICKENS AVENUE PARTNERS VI (US), L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners (Rated Feeder Fund) VI, L.P.	DE	NIA	Dickens Avenue Partners (Rated Feeder Fund GP) VI, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Capital Partners Management (Feeder) VI, LLC	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	0.370	Prudential Financial, Inc.	NO	
		00000					PGIM Capital Partners Management Fund VI, L.P.	DE	NIA	DICKENS AVENUE HOLDINGS VI, LLC	Ownership	13.670	Prudential Financial, Inc.	NO	
		00000	92-3013627				EPP Fund II GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Everbright PGIM Fund Management Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	45.000	Prudential Financial, Inc.	NO	
		00000					FICG-PG-I Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					IVP Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-2069785				Jennison Associates LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	32.650	Prudential Financial, Inc.	NO	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	9.370	Prudential Financial, Inc.	NO	
		00000					Mulberry Street Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0536180				Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	34.600	Prudential Financial, Inc.	NO	
		00000					PGIM (Australia) Pty Ltd	AUS	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Scots) Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Management Partner Limited	GBR	NIA	PGIM (Scots) Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Management Partner Limited	Ownership	13.790	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Management Partner Limited	Ownership	0.040	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.	NO	
		00000					Pramerica EVP CP LP	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	0.010	Prudential Financial, Inc.		
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Ownership	52.530	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	Pramerica (Scots) CP GP LLP	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Pramerica EVP CP LP	GBR	NIA	PGIM Management Partner Limited	Ownership	10.250	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Management Partner Limited	Ownership	4.160	Prudential Financial, Inc.	NO	
		00000					Pramerica (Scots) CP GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP (SCOTS FEEDER) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRAMERICA PRECAP VI GP LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV GP (Scots Feeder) LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PRICOA Management Partner Limited	GBR	NIA	PGIM (Scots) Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PGIM (Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Singapore) Pte. Ltd.	SGP	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					AREF Cayman Co Ltd.	CYM	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	13.790	Prudential Financial, Inc.	NO	
		00000					PGIM (Shanghai) Company Ltd.	CHN	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM (Singapore) Pte. Ltd.	Ownership	0.030	Prudential Financial, Inc.	NO	
		00000					PGIM Advisory (Shanghai) Co., Ltd.	CHN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	20-4328897				PGIM Associated Co-Invest Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Associated Co-Invest Holdings, LLC	Ownership	13.790	Prudential Financial, Inc.	NO	
		00000	99-4907365				PGIM QP KE U.S. Employee Co-Invest, L.P.	DE	NIA	PGIM Associated Co-Invest Holdings, LLC	Ownership	22.640	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Associated Co-Invest Holdings, LLC	Ownership	9.950	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital IV (Scots) Limited Partnership	GBR	NIA	PGIM Associated Co-Invest Holdings, LLC	Ownership	47.470	Prudential Financial, Inc.	NO	
		00000					Pramerica Real Estate Capital VI (Scots) Limited Partnership	GBR	NIA	PGIM Associated Co-Invest Holdings, LLC	Ownership	16.200	Prudential Financial, Inc.	NO	
		00000					PGIM Broad Market High Yield Bond Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	NIA	PGIM Broad Market High Yield Bond Partners, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Core Asset Based Finance Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Core Asset Based Finance Fund I LP	DE	NIA	PGIM Core Asset Based Finance Fund GP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Core Asset Based Finance Fund II LP	DE	NIA	PGIM Core Asset Based Finance Fund GP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	93-2335201				PGIM Deerpath Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	20-8823604				Deerpath Capital Management, LP	DE	NIA	PGIM Deerpath Partners, LLC	Ownership	75.000	Prudential Financial, Inc.	NO	
		00000					Deerpath Capital (Middle East) Limited	ARE	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1718680				Deerpath Capital AU Pty Ltd	AUS	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Deerpath Capital GP S.à r.l.	LUX	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Deerpath Capital Japan LLC	JPN	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Deerpath Capital UK Corporation Ltd.	GBR	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1719376				Deerpath Capital UK LLP	GBR	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Deerpath Fund Services, LLC	DE	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1719036				Deerpath Korea, Ltd.	KOR	NIA	Deerpath Capital Management, LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-2676802				Deerpath Funding Advantage IV General Partner, LLC	DE	NIA	PGIM Deerpath Partners, LLC	Ownership	75.000	Prudential Financial, Inc.	NO	
		00000	84-3693124				Deerpath Funding General Partner V, LLC	DE	NIA	PGIM Deerpath Partners, LLC	Ownership	75.000	Prudential Financial, Inc.	NO	
		00000	92-2299073				Deerpath GP Holdings, LLC	DE	NIA	PGIM Deerpath Partners, LLC	Ownership	75.000	Prudential Financial, Inc.	NO	
		00000	99-0806739				Deerpath Capital GenPar Evergreen, LLC	DE	NIA	Deerpath GP Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-4553054				Deerpath Capital GenPar IV, LLC	DE	NIA	Deerpath GP Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-3962446				Deerpath Capital GenPar V, LLC	DE	NIA	Deerpath GP Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-1008661				Deerpath Capital GenPar VI, LLC	DE	NIA	Deerpath GP Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-0692866				Deerpath Capital GenPar VII, LLC	DE	NIA	Deerpath GP Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Financial Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Financial Limited	Ownership	0.920	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	PGIM Financial Limited	Ownership	53.000	Prudential Financial, Inc.	NO	
		00000					Wadhwani Capital Limited	GBR	NIA	PGIM Financial Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Wadhwani LLP	GBR	NIA	Wadhwani Capital Limited	Ownership	47.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	PGIM Fixed Income Alternatives GP, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives II GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1909663				PGIM Credit Opportunities (Cayman) Parallel Feeder LP	CYM	NIA	PGIM Fixed Income Alternatives II GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-3498728				PGIM Credit Opportunities Fund (Delaware Holdings), LLC	DE	NIA	PGIM Credit Opportunities (Cayman) Parallel Feeder LP	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund II, L.P.	DE	NIA	PGIM Fixed Income Alternatives II GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Fixed Income Special Opportunities Fund I GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Special Opportunities Fund I (Cayman), LP	CYM	NIA	PGIM Fixed Income Special Opportunities Fund I GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Special Opportunities Fund I LP	DE	NIA	PGIM Fixed Income Special Opportunities Fund I GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Special Opportunities Fund I LP	DE	NIA	PGIM, Inc.	Management	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Fund Management Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-0542763				PGIM GDC GP 3 LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	92-3401867				PGIM GDCF US Holdco GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Global CLO GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Global CLO Fund 1 LP	DE	NIA	PGIM Global CLO GP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM International Limited	ARE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Korea Inc.	KOR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Large Cap Private Credit Fund I, GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Large Cap Private Credit Fund (Rated Feeder Fund) I, L.P.	DE	NIA	PGIM Large Cap Private Credit Fund I, GP LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Netherlands B.V.	NLD	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM non-U.S. Employee Co-Invest Holding S.à r.l.	LUX	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM NON-U.S. EMPLOYEE CO-INVEST S.C.Sp	LUX	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Operations Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital (Ireland) Limited	IRL	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Private Capital Limited	GBR	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3258762				PGIM Private Placement Investors, Inc.	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors, L.P.	DE	NIA	PGIM Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	22-3217050				PGIM Private Placement Investors, L.P.	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	99-4907365				PGIM QP KE U.S. Employee Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-1077887				PGIM QUANTITATIVE SOLUTIONS LLC	NJ	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					QMA JP EM All Cap Equity Partners LLC	DE	NIA	PGIM QUANTITATIVE SOLUTIONS LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM RE Promote Member, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM RE Vehicle Manager, LLC	DE	NIA	PGIM RE Promote Member, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate (Japan) Ltd.	JPN	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	PGIM Real Estate (Japan) Ltd.	Ownership	0.050	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles VI, S. de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial II, de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest GP, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	82-2357113				PGIM Real Estate Carry & Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	84.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Real Estate Inmuebles II, S de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Inmuebles, S. de R.L. de C.V	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Inmuebles VI, S. de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial II, de R.L. de C.V.	MEX	NIA	PGIM Real Estate Carry & Co-Invest, L.P.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Credit Solutions U.S. GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Credit Solutions U.S. SLP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Global Debt GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate U.S. CORE Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	86-1313760				PGIM Real Estate U.S. Core Debt Fund, L.P.	DE	NIA	PGIM Real Estate U.S. CORE Debt Fund GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000	82-1671984				PGIM Real Estate U.S. Debt Fund GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Aggregator) I, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Rated Feeder Fund) I, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Rated Feeder Fund) IV, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					PGIM Taronga Investor GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM U.S. CMBS Opportunities Fund GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	93-4294078				PGIM U.S. Employee Co-Invest GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	42-2797279				PCS I non-U.S. Employee Co-Invest, L.P.	DE	NIA	PGIM U.S. Employee Co-Invest GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-4907365				PGIM QP KE U.S. Employee Co-Invest, L.P.	DE	NIA	PGIM U.S. Employee Co-Invest GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000	93-4311854				PGIM U.S. Employee Co-Invest, L.P.	DE	NIA	PGIM U.S. Employee Co-Invest GP, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000	93-4311854				PGIM U.S. Employee Co-Invest, L.P.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM U.S. Leveraged Loans GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM USPF VI Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIM KF Blocker V Holdings LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	98-1806120				PGIM Real Estate MVP Administradora VI, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.033	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Real Estate Mexico S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora IV, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate MVP Administradora V, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-1806120				PGIM Real Estate MVP Administradora VI, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PLA Administradora Industrial, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.967	Prudential Financial, Inc.	NO	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	PGIM, Inc.	Ownership	69.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Retail Fund II Aggregating Manager, LLC	DE	NIA	PLA Retail Fund II Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PLA Retail Fund II Aggregating Manager, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II U.S. Carry/Co-Invest, LP	Ownership	0.750	Prudential Financial, Inc.	NO	
		00000	47-2096107				PLA Retail Fund II, LP	DE	NIA	PLA Retail Fund II Manager, LLC	Management	0.000	Prudential Financial, Inc.	NO	
		00000	81-1590365				PLA Retail Fund II U.S. Carry/Co-Invest, LP	DE	NIA	PGIM, Inc.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Horizon Aggregator GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Horizon GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Moon Aggregator GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Moon GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1780447				GDCF Rebound Aggregator GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Rebound GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Ruby Aggregator GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Ruby GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Sun Aggregator GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GDCF Sun GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1742372				NPS GDC GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Access 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest 1 GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC Co-Invest GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM DC JV GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1742172				PGIM GDC GP I Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1756359				PGIM GDC Row GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1756115				PGIM GDC Row Holdco GP Pte. Ltd.	SGP	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Germany AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Germany AG	Ownership	3.450	Prudential Financial, Inc.	NO	
		00000					PGIM France SAS	FRA	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Holding S.à r.l.	LUX	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Asia Property Fund III GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EIP GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EPP Lux Fund II GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Essential Property Partners II Lux SCSp	LUX	NIA	EPP Lux Fund II GP S.à r.l.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					EuroCore GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					European Value Partners GP S.a.r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Horizon GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP II Sprint GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					EVP III GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners VI (GP) S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1756177				MCP Opportunity Secondary Program VI SCSp	LUX	NIA	Montana Capital Partners VI (GP) S.à r.l.	Management	0.000	Prudential Financial, Inc.	NO	
		00000					MCP Summit Investment VI Lux SCSp	LUX	NIA	Montana Capital Partners VI (GP) S.à r.l.	Management	0.000	Prudential Financial, Inc.	NO	
		00000					PEREF II GP S.á r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AVP IV GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM AVP V GP S.àr.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1759783				PGIM GDC GP 2 S.à.r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1799562				PGIM GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate PRISA II Luxembourg PF SCSp	LUX	NIA	PGIM GP S.à r.l.	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF Berlin MLP S.àr.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM LTIF GP S.à.r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Non-U.S. Employee GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM NON-U.S. EMPLOYEE CO-INVEST S.C.Sp	LUX	NIA	PGIM Non-U.S. Employee GP S.à r.l.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Capital VII GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF Europe GP, S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	NIA	PGIM REF Europe GP, S.à r.l.	Ownership	0.003	Prudential Financial, Inc.	NO	
		00000					Pramerica (Luxembourg) CP GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					United States Property Fund VI GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					USCDF GP S.à r.l.	LUX	NIA	PGIM Holding S.à r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Italy S.r.l.	ITA	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Luxembourg S.A.	LUX	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					ASPF III (Scots) L.P.	GBR	NIA	PGIM Luxembourg S.A.	Ownership	3.450	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Carry & Co-Invest SCSp	LUX	NIA	PGIM Luxembourg S.A.	Ownership	4.460	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate CD S.a.r.l.	LUX	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Debt GmbH	DEU	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Management Luxembourg S.a.r.l.	LUX	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1756177				MCP Opportunity Secondary Program VI SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					MCP Summit Investment VI Lux SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate Essential Property Partners II Lux SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					PGIM Real Estate PRISA II Luxembourg PF SCSp	LUX	NIA	PGIM Real Estate Management Luxembourg S.a.r.l.	Ownership	99.000	Prudential Financial, Inc.	NO	

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		00000					TMW ASPF Management GmbH	DEU	NIA	PGIM Germany AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	58-2446544				TMW Management, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					TMW Realty Advisors, LLC	GA	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0225435				TMW USPF Verwaltungs GmbH	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PREI HYDG, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRISA II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF Debt Fund Manager, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRREF II Fund Manager LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pru Fixed Income Emerging Markets Partners I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	23-2189568				Prudential Trust Company	PA	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Reid Street Partners (Foxtrot) GP, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Lending Fund (Foxtrot) (Rated Feeder Fund), L.P.	DE	NIA	Reid Street Partners (Foxtrot) GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Reid Street Partners (Foxtrot) GPLP, L.P.	DE	NIA	Reid Street Partners (Foxtrot) GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Lending Fund (Foxtrot), L.P.	DE	NIA	Reid Street Partners (Foxtrot) GPLP, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Riverside Holdings IV, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Riverside Partners (US) IV, L.P.	DE	NIA	Riverside Holdings IV, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Riverside (Rated Feeder Fund GP) IV, LLC	DE	NIA	Riverside Partners (US) IV, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Rated Feeder Fund) IV, L.P.	DE	NIA	Riverside (Rated Feeder Fund GP) IV, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Riverside Partners (US) IV, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-3614179				Ross Avenue Energy Fund Holdings, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-3551881				Prudential Capital Energy Opportunity Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	45.920	Prudential Financial, Inc.	NO	
		00000	47-3566520				Prudential Capital Energy Partners, L.P.	DE	NIA	Prudential Capital Energy Opportunity Fund, L.P.	Ownership	0.200	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL CAPITAL ENERGY PARTNERS MANAGEMENT (FEEDER), LLC	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	5.410	Prudential Financial, Inc.	NO	
		00000	47-3590499				Prudential Capital Energy Partners Management Fund, L.P.	DE	NIA	Ross Avenue Energy Fund Holdings, LLC	Ownership	9.320	Prudential Financial, Inc.	NO	
		00000	47-1982804				Senior Housing Partners V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1479515				SENIOR HOUSING PARTNERS VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-1460765				SENIOR HOUSING PARTNERSHIP FUND VI GP LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-1993225				SHP V Carried Interest, L.P.	DE	NIA	PGIM, Inc.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	47-1981127				Senior Housing Partnership Fund V, LLC	DE	NIA	SHP V Carried Interest, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-2692248				Wabash Avenue Holdings V, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1334164				PCP V Cayman AIV GP, L.P.	CYM	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	81-2679691				Wabash Avenue Partners V, L.P.	DE	NIA	Wabash Avenue Holdings V, LLC	Ownership	29.570	Prudential Financial, Inc.	NO	
		00000	84-2857360				Waveland Avenue Holdings I, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					PGIM Senior Loan Opportunities Management (Feeder) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	0.660	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management Fund I, L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	33-4723235				EE PG LLC	DE	NIA	PGIM Senior Loan Opportunities Management Fund I, L.P.	Ownership	2.260	Prudential Financial, Inc.	NO	
		00000	39-3617997				ELB PG LLC	DE	NIA	PGIM Senior Loan Opportunities Management Fund I, L.P.	Ownership	1.620	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue (Rated Feeder Fund GP) I, LLC	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Rated Feeder Fund) I, L.P.	DE	NIA	Waveland Avenue (Rated Feeder Fund GP) I, LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (Ireland), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.500	Prudential Financial, Inc.	NO	
		00000					Waveland Avenue Partners I (US), L.P.	DE	NIA	Waveland Avenue Holdings I, LLC	Ownership	50.500	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Aggregator) I, L.P.	DE	NIA	Waveland Avenue Partners I (US), L.P.	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Windhill CLO 5, Ltd.	CYM	NIA	PGIM, Inc.	Ownership	30.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE HOLDINGS II, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management (Feeder) II, LLC	DE	NIA	WINDSOR AVENUE HOLDINGS II, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities Management Fund II, L.P.	DE	NIA	WINDSOR AVENUE HOLDINGS II, LLC	Ownership	1.750	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.	DE	NIA	WINDSOR AVENUE HOLDINGS II, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (US) II, L.P.	DE	NIA	WINDSOR AVENUE HOLDINGS II, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Windsor Avenue (Rated Feeder Fund GP) II, LLC	DE	NIA	WINDSOR AVENUE PARTNERS (US) II, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Offshore Rated Feeder Fund) II, L.P.	DE	NIA	Windsor Avenue (Rated Feeder Fund GP) II, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Senior Loan Opportunities (Rated Feeder Fund) II, L.P.	DE	NIA	Windsor Avenue (Rated Feeder Fund GP) II, LLC	Ownership	83.330	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (IRELAND) II, L.P.	DE	NIA	PGIM, Inc.	Management	0.000	Prudential Financial, Inc.	NO	
		00000					WINDSOR AVENUE PARTNERS (US) II, L.P.	DE	NIA	PGIM, Inc.	Management	0.000	Prudential Financial, Inc.	NO	
		00000					Woodbourne Ave Partners (Stockton) GPLP Holdco, LLC	DE	NIA	PGIM, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Woodbourne Ave Partners (Stockton) GPLP, L.P.	DE	NIA	Woodbourne Ave Partners (Stockton) GPLP Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Lending Fund (Stockton), L.P.	DE	NIA	Woodbourne Ave Partners (Stockton) GPLP, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Woodbourne Ave Partners (Stockton) GP, LLC	DE	NIA	Woodbourne Ave Partners (Stockton) GPLP, L.P.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Lending Fund (Stockton) (Rated Feeder Fund), L.P.	DE	NIA	Woodbourne Ave Partners (Stockton) GP, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	PGIM Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1912609				PGIM Alternatives GP S.à r.l.	LUX	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	88-1496484				PGIM Custom Harvest LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2962591				PGIM DC Solutions LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Investments (Ireland) Limited	IRL	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3468527				PGIM Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM Strategic Financing LLC	DE	NIA	PGIM Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-2672711				PGIM International Financing Inc.	DE	NIA	PGIM Strategic Financing LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1460519				PGIM European Financing Limited	BMU	NIA	PGIM International Financing Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

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							Prudential Investment Management Services LLC								
		00000	37-1610226					DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2347336				Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	13-3921265				Prudential Annuities Holding Company, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1545618				Gibraltar Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Re Mortgage Holdings Trust No. 1	DE	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Re Mortgage Holdings Trust No. 2	DE	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Re Mortgage Holdings Trust No. 3	DE	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar Re Mortgage Holdings Trust No. 4	DE	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock, L.P.	CYM	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					South Shore, L.P.	CYM	NIA	Gibraltar Reinsurance Company Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					South Shore II, L.P.	CYM	NIA	South Shore, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1622096				Lotus Reinsurance Company Ltd.	BMU	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	NIA	Lotus Reinsurance Company Ltd.	Ownership	0.680	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Passaic Fund LLC	Ownership	30.000	Prudential Financial, Inc.	NO	
		00000	83-1893258				PGIM U.S. Agriculture Fund LP	DE	NIA	Passaic Fund LLC	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000					New Veld, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Alexander Forbes Group Holdings Limited	ZAF	NIA	New Veld, LLC	Ownership	33.000	Prudential Financial, Inc.	NO	
		00000	98-1910689				PFI Innovation Centre India Private Limited	IND	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	0.002	Prudential Financial, Inc.	NO	
		00000					PGIM European Services Limited	GBR	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners AG	CHE	NIA	PGIM European Services Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Amber Five (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Art 10 (GP) Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Blue One Limited	GGY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Amber VII GP Limited	GGY	NIA	Blue One Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) II Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000					Montana Capital Partners Jersey OSP III (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP IV (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Montana Capital Partners Jersey OSP V (GP) Limited	JEY	NIA	Montana Capital Partners AG	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1910689				PFI Innovation Centre India Private Limited	IND	NIA	PGIM European Services Limited	Ownership	99.998	Prudential Financial, Inc.	NO	
		00000					PGIM Holdings Limited	GBR	NIA	PGIM European Services Limited	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM IRELAND LIMITED	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Life Insurance Limited	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Japan Technology, Limited	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sonamira Co., Ltd. (Sonamira Kabushiki Kaisha)	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1732982				Gold III, L.P.	CYM	NIA	Gold, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1438145				Green Tree, L.P.	CYM	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Friendly Partners Co., Ltd.	JPN	NIA	The Prudential Gibraltar Financial Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-0433392				The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1437611				Pine Tree, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	98-1732946				Platinum III, L.P.	CYM	NIA	Platinum, L.P.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	NO	
		00000					Prudential Trust Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3773705				Prudential International Investments Company, LLC	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1269397				New Savanna	CYM	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	New Savanna	Ownership	79.000	Prudential Financial, Inc.	NO	
		00000					PLAI Limited	CYM	NIA	New Savanna	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PIIC Limited	CYM	NIA	PLAI Limited	Ownership	21.000	Prudential Financial, Inc.	NO	

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		00000	83-3561487				PFI EM-Tech Fund I, LLC	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM (Hong Kong) Ltd.	HKG	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	Prudential International Investments Company, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					PGIM Japan Co., Ltd.	JPN	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA ASSET MANAGEMENT PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM INDIA TRUSTEES PRIVATE LIMITED	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Chile II SpA	CHL	NIA	Prudential International Investments Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Administradora de Inversiones Previsionales SpA	CHL	NIA	Prudential Chile II SpA	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Administradora de Inversiones Previsionales SpA	Ownership	16.681	Prudential Financial, Inc.	NO	
		00000					Administradora Americana de Inversiones S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Dos SpA	CHL	NIA	Inversiones Previsionales Chile SpA	Ownership	9.091	Prudential Financial, Inc.	NO	
		00000					Administradora Americana de Inversiones S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Administradora de Fondos de Pensiones Habitat, S.A.	CHL	NIA	Inversiones Previsionales Dos SpA	Ownership	40.293	Prudential Financial, Inc.	NO	
		00000					Inversiones Previsionales Chile SpA	CHL	NIA	Prudential Chile II SpA	Ownership	83.319	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential do Brasil Seguros S.A.	BRA	NIA	Pruservicos Participacoes Ltda.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Qianhai Reinsurance Co., Ltd.	CHN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000	84-1995926				Gibraltar International Insurance Services Company, Inc.	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Gibraltar International Service LLC	DE	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GIBRALTAR INDIA SOLUTIONS LLP	IND	NIA	Gibraltar International Service LLC	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Gibraltar International Service LLC	Ownership	0.002	Prudential Financial, Inc.	NO	

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		00000	98-1770725				Pramerica Services Company (Bermuda), Ltd.	BMU	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Seguros Mexico, S.A. de C.V.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000					Wellness Services Ecossistema De Bem Estar Ltda.	BRA	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	99.998	Prudential Financial, Inc.	NO	
		00000					Wellness Services SRL	ARG	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	10.000	Prudential Financial, Inc.	NO	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	NO	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGI Co., Ltd	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CLIS Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Business Service Co., Ltd	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	PGI Co., Ltd	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sanei Collection Service Co., Ltd. (Kabushiki Kaisha Sanei Shuuno Service)	JPN	NIA	PGI Co., Ltd	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-0974836				Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Workplace Solutions Group Services, LLC	DE	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1332633				AST Investment Services, Inc.	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Broad Street Global Advisors LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Cottage Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-2452964				CW GA LLC	DE	DS	The Prudential Insurance Company of America	Ownership	52.240	Prudential Financial, Inc.	NO	
		00000	41-2425862				CW PG LLC	DE	DS	CW GA LLC	Ownership	68.820	Prudential Financial, Inc.	NO	
		00000					Dale/P Minerals Limited Partnership	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-4737042				EE GA LLC	DE	DS	The Prudential Insurance Company of America	Ownership	85.090	Prudential Financial, Inc.	NO	
		00000	33-4723235				EE PG LLC	DE	DS	EE GA LLC	Ownership	60.470	Prudential Financial, Inc.	NO	
		00000	39-3588469				ELB GA LLC	DE	DS	The Prudential Insurance Company of America	Ownership	87.490	Prudential Financial, Inc.	NO	

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		00000	39-3617997				ELB PG LLC	DE	DS	ELB GA LLC	Ownership	71.440	Prudential Financial, Inc.	NO	
		00000	82-5255153				GA 333 Hennepin Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-3477796				GA/MDI 333 Hennepin Associates LLC	DE	DS	GA 333 Hennepin Investor LLC	Ownership	90.000	Prudential Financial, Inc.	NO	
		00000	82-5049621				GA Bay Area GP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5218431				GA Bay Area Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	The Prudential Insurance Company of America	Ownership	96.990	Prudential Financial, Inc.	NO	
		00000	82-5073220				GA E. 22nd Street Apartments Holdings LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	47-4878597				210-220 E. 22nd Street SSGA Owner, LLC	DE	DS	GA E. 22nd Street Apartments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					GA JHCII LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5093453				GA MENLO PARK INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5245041				GA TRITON INVESTOR LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558450				Gold GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1557887				Gold II, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1732982				Gold III, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1557564				Gold, L.P.	CYM	DS	Gold GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1436961				Green Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1438145				Green Tree, L.P.	CYM	DS	Green Tree GP	Ownership	0.100	Prudential Financial, Inc.		
		00000					Halsey Street Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1281533				Impact Investments Bridges UK S.a.r.l	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Inter-Atlantic G Fund, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	98.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	82.490	Prudential Financial, Inc.	NO	
		00000					PGIM Fixed Income Alternatives Fund, L.P.	DE	NIA	Ironbound Fund LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000					Ironbound Reinsurance Captive Company	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	39-2113587				Lafayette Street Mortgage Investor A LLC	DE	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	39-2191119				Lafayette Street Mortgage Investor B LLC	DE	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	39-2270845				Lafayette Street Mortgage Investor C LLC	DE	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	The Prudential Insurance Company of America	Ownership	78.650	Prudential Financial, Inc.	NO	
		00000	98-1798293				New Street Investments Cayman Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	YES	
		00000	33-4737042				EE GA LLC	DE	DS	New Street Investments Cayman Limited	Ownership	1.920	Prudential Financial, Inc.	NO	
		00000	39-3588469				ELB GA LLC	DE	DS	New Street Investments Cayman Limited	Ownership	1.720	Prudential Financial, Inc.	NO	
		00000	22-2540245				Windhill CLO 2, Ltd.	JEY	DS	New Street Investments Cayman Limited	Ownership	5.000	Prudential Financial, Inc.	NO	
		00000					Windhill CLO 3, Ltd.	CYM	DS	New Street Investments Cayman Limited	Ownership	5.000	Prudential Financial, Inc.	NO	

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		00000					Windhill CLO 4, Ltd.	CYM	DS	New Street Investments Cayman Limited	Ownership	5.000	Prudential Financial, Inc.	NO	
		00000	93-3594980				New Street Investments Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	30.000	Prudential Financial, Inc.	YES	
		00000					North Rock GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					North Rock, L.P.	CYM	DS	North Rock GP	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	The Prudential Insurance Company of America	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000	46-4516531				Orchard Street Acres Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					P1 370 Morgan, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	33.630	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	The Prudential Insurance Company of America	Ownership	73.000	Prudential Financial, Inc.	YES	
		00000					PGIM REF Europe Member, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PGIM REF EUROPE SCSp	LUX	DS	PGIM REF Europe Member, LLC	Ownership	99.997	Prudential Financial, Inc.	NO	
		00000	98-1437233				Pine Tree GP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1437611				Pine Tree, L.P.	CYM	DS	Pine Tree GP	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1558717				Platinum GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	98-1558175				Platinum II, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1732946				Platinum III, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	98-1558206				Platinum, L.P.	CYM	DS	Platinum GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	39-5042008				PPR Canadian Pref Holdco, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	52.962	Prudential Financial, Inc.	NO	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000					Pramerica Insurance Asset Management Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	33-2470547				PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	PRU 3XSquare, LLC	Ownership	5.470	Prudential Financial, Inc.	NO	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-2452964				CW GA LLC	DE	DS	Pruco Life Insurance Company	Ownership	45.900	Prudential Financial, Inc.	NO	
		00000	33-4737042				EE GA LLC	DE	DS	Pruco Life Insurance Company	Ownership	12.990	Prudential Financial, Inc.	NO	
		00000	39-3588469				ELB GA LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.790	Prudential Financial, Inc.	NO	
		00000	85-2192263				GA BV LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.010	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	8.410	Prudential Financial, Inc.	NO	
		00000	39-2113587				Lafayette Street Mortgage Investor A LLC	DE	DS	Pruco Life Insurance Company	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	39-2191119				Lafayette Street Mortgage Investor B LLC	DE	DS	Pruco Life Insurance Company	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	39-2270845				Lafayette Street Mortgage Investor C LLC	DE	DS	Pruco Life Insurance Company	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	98-1798293				New Street Investments Cayman Limited	CYM	DS	Pruco Life Insurance Company	Ownership	66.000	Prudential Financial, Inc.	YES	
		00000	93-3594980				New Street Investments Corporation	DE	DS	Pruco Life Insurance Company	Ownership	66.000	Prudential Financial, Inc.	YES	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	42.740	Prudential Financial, Inc.	NO	

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		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	Pruco Life Insurance Company	Ownership	60.050	Prudential Financial, Inc.	NO	
		00000	33-2470547				PRU 3XSquare, LLC	DE	DS	Pruco Life Insurance Company	Management	0.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	97195	22-2426091				Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	41-2452964				CW GA LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.860	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	2.640	Prudential Financial, Inc.	NO	
		00000	81-0746888				LINEUP LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	21.350	Prudential Financial, Inc.	NO	
		00000	98-1798293				New Street Investments Cayman Limited	CYM	DS	Pruco Life Insurance Company of New Jersey	Ownership	4.000	Prudential Financial, Inc.	YES	
		00000	93-3594980				New Street Investments Corporation	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	4.000	Prudential Financial, Inc.	YES	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	1.350	Prudential Financial, Inc.	NO	
		00000	82-3190074				PGIM Broad Market High Yield Bond Fund, L.P.	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	39.950	Prudential Financial, Inc.	NO	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	NO	
		00000					PT PFI Mega Life Insurance	IDN	DS	Pruco Life Insurance Company	Ownership	49.000	Prudential Financial, Inc.	NO	
		00000					Sylvan Span LLC	DE	DS	Pruco Life Insurance Company	Ownership	7.230	Prudential Financial, Inc.	NO	
		00000					National Timber Group MidCo	GBR	DS	Sylvan Span LLC	Ownership	89.626	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.520	Prudential Financial, Inc.	NO	
		00000					Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	99-4493175				PAI Wildwood Farm, LLC	DE	DS	Prudential Agricultural Property Holding Company, LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	06-1212909				Prudential Annuities Distributors, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	6.460	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	3.990	Prudential Financial, Inc.	NO	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-5270007				Passaic Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	12.140	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Prudential Arizona Reinsurance Universal Company	Ownership	8.880	Prudential Financial, Inc.	NO	
		00000					Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Mortgage Loans LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Debt LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Prudential Impact Investments Private Equity LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					IRI NextGen RE LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					IRI Bennington Investor LLC	DE	DS	IRI NextGen RE LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					IRI SkyHaven Investor LLC	DE	DS	IRI NextGen RE LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	83-3152819				Prudential QOZ Investment Fund 1, LLC	DE	DS	Prudential Impact Investments Private Equity LLC	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Northbound Emerging Manager Fund II - A LP	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	49.500	Prudential Financial, Inc.	NO	
		00000					PGIM Loan Originator Manager Limited	GBR	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	27.000	Prudential Financial, Inc.	NO	
		00000	39-5042008				PPR Canadian Pref Holdco, LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	33.806	Prudential Financial, Inc.	NO	
		00000					Strand Investments Limited	CYM	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sylvan Span LLC	DE	DS	Prudential Legacy Insurance Company of New Jersey	Ownership	18.180	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP MEMBER LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	55.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE 2 LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	82-1919449				PRUDENTIAL MORTGAGE SKP VENTURE LLC	DE	DS	PRUDENTIAL MORTGAGE SKP MEMBER LLC	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	82-1899457				PRUDENTIAL MORTGAGE SKP REIT LLC	DE	DS	PRUDENTIAL MORTGAGE SKP VENTURE LLC	Ownership	50.000	Prudential Financial, Inc.	NO	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	YES	
		00000					Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	81-4212917				Prudential Select Strategies LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	87-2909830				Prudential Tax Services, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		17502	93-2375217				Prudential Universal Reinsurance Entity Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	

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		00000	85-1149433				PruVen Capital Partners Fund I, L.P.	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	NO	
		00000	90-0804297				Rock Global Real Estate LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					South Shore GP Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					South Shore II, L.P.	CYM	DS	South Shore GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000					South Shore, L.P.	CYM	DS	South Shore GP Limited	Ownership	0.100	Prudential Financial, Inc.	NO	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					Sylvan Span LLC	DE	DS	The Prudential Insurance Company of America	Ownership	39.160	Prudential Financial, Inc.	NO	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	80.600	Prudential Financial, Inc.	NO	
		00000					Victor Fund II Investor LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	NO	
		00000	61-2102812				Warburg Pincus Prismic, L.P.	CYM	DS	The Prudential Insurance Company of America	Ownership	99.900	Prudential Financial, Inc.	NO	
		00000					Windhill CLO 1, Ltd.	JEY	DS	The Prudential Insurance Company of America	Ownership	5.000	Prudential Financial, Inc.	NO	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Medicare Part D Coverage Supplement [Document Identifier 365]



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Leasehold improvements	50,896,740	0	50,896,740	58,723,987
2505.	Prepaid pension expense	3,630,859,362	3,630,859,362	0	0
2506.	Receivable for sales on investments over 15 days	1,804,289	1,804,289	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,683,560,391	3,632,663,651	50,896,740	58,723,987

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Deferred gains on affiliated reinsurance	232,670,903	257,833,852
2505.	Interest on policy or contract funds and group and other conversions	5,428,929	4,993,908
2506.	Interest payable on surplus notes	3,246,929	1,251,015
2507.	Provision for contingencies	1,117,305	9,388,499
2597.	Summary of remaining write-ins for Line 25 from overflow page	242,464,066	273,467,274

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Self-insured liabilities	818,192	764,410	1,154,496
2705.	Reserve adjustment on reinsurance assumed	(1,398,747,078)	(1,173,028,195)	(1,621,614,604)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,397,928,886)	(1,172,263,785)	(1,620,460,109)

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
58004. AND Andorra	XXX	20,000	0	0	0	20,000	0
58005. ANT Netherlands Antilles	XXX	5,729	0	0	0	5,729	0
58006. ARE United Arab Emirates	XXX	164,340	0	0	0	164,340	0
58007. ARG Argentina	XXX	10,632	0	0	0	10,632	0
58008. ATG Antigua and Barbuda	XXX	745	0	0	0	745	0
58009. AUS Australia	XXX	47,352	0	68	0	47,420	0
58010. AUT Austria	XXX	3,294	0	0	0	3,294	0
58011. BEL Belgium	XXX	648,157	0	0	0	648,157	0
58012. BHS Bahamas	XXX	12,257	0	0	0	12,257	0
58013. BMU Bermuda	XXX	5,355	0	0	0	5,355	0
58014. BRA Brazil	XXX	94,124	0	0	0	94,124	0
58015. BRB Barbados	XXX	2,562	0	0	0	2,562	0
58016. CAF Central African Republic	XXX	552	0	0	0	552	0
58017. CHE Switzerland	XXX	93,946	0	0	0	93,946	0
58018. CHL Chile	XXX	(1,297)	0	0	0	(1,297)	0
58019. CHN China	XXX	5,131	0	0	0	5,131	0
58020. COL Colombia	XXX	2,803	0	0	0	2,803	0
58021. CRI Costa Rica	XXX	738	0	0	0	738	0
58022. CYM Cayman Islands	XXX	38,686	0	0	0	38,686	0
58023. CYP Cyprus	XXX	576	0	0	0	576	0
58024. DEU Germany	XXX	148,184	0	0	0	148,184	0
58025. DMA Dominica	XXX	420	0	0	0	420	0
58026. DNK Denmark	XXX	1,095	0	0	0	1,095	0
58027. ECU Ecuador	XXX	2,709	0	0	0	2,709	0
58028. EGY Egypt	XXX	2,028	0	0	0	2,028	0
58029. ESP Spain	XXX	57,886	0	0	0	57,886	0
58030. FIN Finland	XXX	973	0	0	0	973	0
58031. FRA France	XXX	40,374	0	0	0	40,374	0
58032. GBR United Kingdom	XXX	245,547	0	0	0	245,547	0
58033. GHA Ghana	XXX	234	0	0	0	234	0
58034. GRC Greece	XXX	35,938	0	0	0	35,938	0
58035. HKG Hong Kong, Special Administrative Region of China	XXX	91,665	0	0	0	91,665	0
58036. HUN Hungary	XXX	2,424	0	0	0	2,424	0
58037. ISL Iceland	XXX	944	0	0	0	944	0
58038. IDN Indonesia	XXX	7,378	0	0	0	7,378	0
58039. IND India	XXX	64,057	0	0	0	64,057	0
58040. IRL Ireland	XXX	19,071	0	2,524	0	21,595	0
58041. ISR Israel	XXX	62,146	0	0	0	62,146	0
58042. ITA Italy	XXX	21,562	0	0	0	21,562	0
58043. JAM Jamaica	XXX	3,716	0	0	0	3,716	0
58044. JPN Japan	XXX	51,490	0	0	0	51,490	0
58045. KEN Kenya	XXX	3,184	0	0	0	3,184	0
58046. KOR Korea, Republic of	XXX	(7,491)	0	0	0	(7,491)	0
58047. LUX Luxembourg	XXX	3,614	0	0	0	3,614	0
58048. LVA Latvia	XXX	2,280	0	0	0	2,280	0
58049. MEX Mexico	XXX	58,166	0	0	0	58,166	0
58050. MLT Malta	XXX	1,052	0	0	0	1,052	0
58051. MYS Malaysia	XXX	1,500	0	0	0	1,500	0
58052. NIC Nicaragua	XXX	80	0	0	0	80	0
58053. NLD Netherlands	XXX	107,213	0	0	0	107,213	0
58054. NOR Norway	XXX	1,086	0	0	0	1,086	0
58055. NZL New Zealand	XXX	47,007	0	0	0	47,007	0
58056. PAN Panama	XXX	0	0	0	11,105,039	11,105,039	1,224,000
58057. PHL Phillipines	XXX	54,512	0	0	0	54,512	0
58058. POL Poland	XXX	2,393	0	0	0	2,393	0
58059. PRT Portugal	XXX	15,169	0	0	0	15,169	0
58060. ROM Romania	XXX	88	0	0	0	88	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58061. SGP Singapore	XXX	23,711	0	0	0	23,711	0
58062. SWE Sweden	XXX	2,015	0	0	0	2,015	0
58063. THA Thailand	XXX	1,710	0	0	0	1,710	0
58064. TTO Trinidad and Tobago	XXX	4,339	0	0	0	4,339	0
58065. TUR Turkey	XXX	214	0	0	0	214	0
58066. TWN Taiwan, Republic of China	XXX	75,581	0	0	0	75,581	0
58067. URY Uruguay	XXX	148	0	0	0	148	0
58068. VGB British Virgin Islands	XXX	81,967	309	0	0	82,277	0
58069. VUT Vanuatu	XXX	453	0	0	0	453	0
58070. ZAF South Africa	XXX	1,749	0	0	0	1,749	0
58071. ZZZ Other Alien	XXX	8,670,017	4	9,899,473	0	18,569,494	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,167,280	313	9,902,066	11,105,039	32,174,697	1,224,000

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	253,623,886	269,413,702
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	73,331	0
	2.2 Additional investment made after acquisition	33,268,248	28,154,192
3.	Current year change in encumbrances	4,507,293	0
4.	Total gain (loss) on disposals	143,136	27,156
5.	Deduct amounts received on disposals	4,508,610	16,105
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	12,201,384
8.	Deduct current year's depreciation	22,704,023	31,753,674
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	264,403,261	253,623,886
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	264,403,261	253,623,886

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	19,064,983,723	18,443,655,163
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,427,183,521	3,181,267,999
	2.2 Additional investment made after acquisition	192,316,134	142,404,240
3.	Capitalized deferred interest and other	5,177,385	7,329,635
4.	Accrual of discount	6,832,283	10,012,642
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(1,351,341)	(38,760,918)
7.	Deduct amounts received on disposals	2,325,497,622	2,787,935,298
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,449,430	6,004,017
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(27,217,802)	203,394,839
10.	Deduct current year's other than temporary impairment recognized	11,753,323	90,380,562
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	19,325,223,528	19,064,983,723
12.	Total valuation allowance	(53,428,704)	(14,637,823)
13.	Subtotal (Line 11 plus Line 12)	19,271,794,824	19,050,345,900
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	19,271,794,824	19,050,345,900

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,469,325,987	9,772,182,974
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	70,041,272	74,268,351
	2.2 Additional investment made after acquisition	815,682,330	1,667,325,633
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	328,399	429,824
5.	Unrealized valuation increase/(decrease)	(47,882,393)	(266,540,374)
6.	Total gain (loss) on disposals	52,061,031	51,724,389
7.	Deduct amounts received on disposals	921,291,045	1,920,963,651
8.	Deduct amortization of premium, depreciation and proportional amortization	9,682	279,572
9.	Total foreign exchange change in book/adjusted carrying value	(16,553,364)	91,681,581
10.	Deduct current year's other than temporary impairment recognized	58,623	503,166
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,421,643,912	9,469,325,987
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	9,421,643,912	9,469,325,987

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	98,980,341,575	92,683,044,271
2.	Cost of bonds and stocks acquired	15,503,902,413	20,153,223,475
3.	Accrual of discount	209,833,658	245,872,006
4.	Unrealized valuation increase/(decrease)	270,354,089	430,652,705
5.	Total gain (loss) on disposals	(105,614,003)	(63,995,207)
6.	Deduct consideration for bonds and stocks disposed of	14,427,517,406	15,709,453,906
7.	Deduct amortization of premium	71,439,442	107,901,422
8.	Total foreign exchange change in book/adjusted carrying value	(329,346,179)	1,429,393,273
9.	Deduct current year's other than temporary impairment recognized	134,106,408	109,891,235
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	45,236,600	29,397,615
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	99,941,644,897	98,980,341,575
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	99,941,644,897	98,980,341,575

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	39,646,604,328	2,222,318,508	2,652,249,327	478,657,304	40,187,531,046	39,646,604,328	39,695,330,813	39,002,072,986
2.	NAIC 2 (a)	33,449,810,738	3,743,308,821	4,280,410,912	(72,819,883)	33,737,366,209	33,449,810,738	32,839,888,764	33,962,772,514
3.	NAIC 3 (a)	2,680,399,272	21,489,113	289,797,131	(307,728,769)	2,791,592,006	2,680,399,272	2,104,362,485	2,730,470,404
4.	NAIC 4 (a)	1,126,208,405	76,816,079	235,639,926	(32,211,933)	1,190,771,633	1,126,208,405	935,172,625	1,285,954,841
5.	NAIC 5 (a)	362,963,986	6,988,178	13,063,734	33,469,239	401,808,868	362,963,986	390,357,669	464,532,056
6.	NAIC 6 (a)	99,253,932	3,885,294	7,484,843	(14,034,267)	100,451,816	99,253,932	81,620,116	95,051,751
7.	Total ICO	77,365,240,662	6,074,805,993	7,478,645,873	85,331,691	78,409,521,579	77,365,240,662	76,046,732,473	77,540,854,553
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	10,582,583,851	610,649,380	883,079,651	(105,866,777)	8,880,178,351	10,582,583,851	10,204,286,803	7,991,419,667
9.	NAIC 2	810,920,298	83,960,822	71,305,647	(51,434,267)	846,898,297	810,920,298	772,141,206	719,557,606
10.	NAIC 3	129,640,331	7,030,241	17,189,355	14,691	116,481,361	129,640,331	119,495,908	120,265,053
11.	NAIC 4	7,174,212	676,697	945,733	(585,857)	6,268,102	7,174,212	6,319,319	7,049,163
12.	NAIC 5	545,272	0	32,918	575,953	596,484	545,272	1,088,307	624,375
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	11,530,863,964	702,317,140	972,553,304	(157,296,257)	9,850,422,595	11,530,863,964	11,103,331,543	8,838,915,864
	PREFERRED STOCK								
15.	NAIC 1	35,000,000	0	0	0	35,000,000	35,000,000	35,000,000	35,000,000
16.	NAIC 2	171,259	0	0	0	171,259	171,259	171,259	171,259
17.	NAIC 3	6,160,000	0	0	0	6,160,000	6,160,000	6,160,000	6,160,000
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	53,717,896	168,581	3,368,290	(903,023)	53,652,926	53,717,896	49,615,164	53,235,142
20.	NAIC 6	30,535,106	0	0	(13,363,912)	29,640,573	30,535,106	17,171,194	23,696,672
21.	Total Preferred Stock	125,584,261	168,581	3,368,290	(14,266,935)	124,624,758	125,584,261	108,117,617	118,263,073
22.	Total ICO, ABS & Preferred Stock	89,021,688,887	6,777,291,714	8,454,567,467	(86,231,501)	88,384,568,932	89,021,688,887	87,258,181,633	86,498,033,490

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 947,442,470 ; NAIC 2 $ 122,027,053 ; NAIC 3 $ 0 NAIC 4 $ 3,050,418 ; NAIC 5 $ 5,118,384 ; NAIC 6 $ 2,581,695

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	584,337,198	XXX	580,224,704	1,845,252	103,294

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	346,117,991	424,284,410
2.	Cost of short-term investments acquired	1,902,268,587	800,087,685
3.	Accrual of discount	16,750,218	11,815,633
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(4,329)	889,894
6.	Deduct consideration received on disposals	1,676,971,707	890,166,370
7.	Deduct amortization of premium	63,897	15,436
8.	Total foreign exchange change in book/adjusted carrying value	6,865	(180,008)
9.	Deduct current year's other than temporary impairment recognized	3,766,532	597,817
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	584,337,198	346,117,991
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	584,337,198	346,117,991

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(474,221,430)
2.	Cost paid/(consideration received) on additions	48,524,177
3.	Unrealized valuation increase/(decrease)	317,663,108
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(11,036,567)
6.	Considerations received/(paid) on terminations	64,031,645
7.	Amortization	(36,105,263)
8.	Adjustment to the book/adjusted carrying value of hedged item	6,416,708
9.	Total foreign exchange change in book/adjusted carrying value	313,402,811
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	100,611,900
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	100,611,900

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			32,481,584
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			(31,031,585)
3.1	Add:			
	Change in variation margin on open contracts - highly effective hedges			
	3.11 Section 1, Column 15, current year to date minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - all other			
	3.13 Section 1, Column 18, current year to date minus	(195,241,041)		
	3.14 Section 1, Column 18, prior year	(60,452,153)	(134,788,888)	(134,788,888)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(195,241,041)		
	3.24 Section 1, Column 19, prior year plus	(60,452,153)		
	3.25 SSAP No. 108 adjustments	0	(134,788,888)	(134,788,888)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year			(232,529,458)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item	0		
	4.22 Amount recognized	(232,529,458)		
	4.23 SSAP No. 108 adjustments	0	(232,529,458)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			1,449,999
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			1,449,999

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*EQ6	Corporate Bond First to Default ..	2.B	250,000,000	924,047	839,892	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(641)	8,445	00724P-AD-1	ADOBE INC CORPORATE	1.EFE	924,688	831,447
12776*EQ6	Corporate Bond First to Default ..	2.B	0	2,408,185	2,266,048	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,671)	22,784	026874-DP-9	AMERICAN INTL GROUP INC CORPORATE	2.AFE	2,409,856	2,243,265
12776*EQ6	Corporate Bond First to Default ..	2.B	0	19,855,735	19,093,425	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(13,776)	191,973	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	1.GFE	19,869,511	18,901,452
12776*EQ6	Corporate Bond First to Default ..	2.B	0	846,958	748,132	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(588)	7,522	053484-AB-7	AvalonBay Communities, Inc. CORPORA	1.GFE	847,545	740,610
12776*EQ6	Corporate Bond First to Default ..	2.B	0	2,358,397	2,474,038	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,636)	24,875	059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE	1.GFE	2,360,033	2,449,163
12776*EQ6	Corporate Bond First to Default ..	2.B	0	20,032,323	18,448,831	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(13,898)	185,492	09247X-AQ-4	BLACKROCK INC CORPORATE	1.DFE	20,046,221	18,263,339
12776*EQ6	Corporate Bond First to Default ..	2.B	0	5,077,636	4,716,485	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(3,523)	47,421	09247X-AR-2	BLACKROCK INC CORPORATE	1.DFE	5,081,159	4,669,063
12776*EQ6	Corporate Bond First to Default ..	2.B	0	3,198,934	2,984,784	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(2,219)	30,010	09659W-2R-4	BNP PARIBAS SA CORP FRGN FLOATER	1.GFE	3,201,153	2,954,774
12776*EQ6	Corporate Bond First to Default ..	2.B	0	1,571,911	1,318,678	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,091)	13,258	105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN	3.BFE	1,573,001	1,305,419
12776*EQ6	Corporate Bond First to Default ..	2.B	0	13,398,699	12,141,938	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(9,296)	122,080	209111-GK-3	CON EDISON CO OF NY INC CORPORATE	1.GFE	13,407,995	12,019,858
12776*EQ6	Corporate Bond First to Default ..	2.B	0	3,991,007	4,442,435	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(2,769)	44,666	233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUAR	1.FFE	3,993,776	4,397,769
12776*EQ6	Corporate Bond First to Default ..	2.B	0	1,569,132	1,674,027	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,089)	16,831	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	1.GFE	1,570,220	1,657,196
12776*EQ6	Corporate Bond First to Default ..	2.B	0	980,772	1,134,415	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(680)	11,406	373298-BU-1	GEORGIA PACIFIC LLC NOTES	1.GFE	981,453	1,123,009
12776*EQ6	Corporate Bond First to Default ..	2.B	0	4,949,030	4,780,014	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(3,434)	48,060	373334-GC-9	GEORGIA POWER COMPANY CORPORATE	1.GFE	4,952,463	4,731,954
12776*EQ6	Corporate Bond First to Default ..	2.B	0	4,984,406	4,912,177	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(3,458)	49,389	373334-JN-2	GEORGIA POWER COMPANY CORPORATE	1.GFE	4,987,864	4,862,788
12776*EQ6	Corporate Bond First to Default ..	2.B	0	24,874,688	26,180,841	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(17,258)	263,232	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	24,891,945	25,917,609
12776*EQ6	Corporate Bond First to Default ..	2.B	0	1,988,742	2,275,373	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,380)	22,877	448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	1,990,122	2,252,496
12776*EQ6	Corporate Bond First to Default ..	2.B	0	17,933,548	20,715,936	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(12,442)	208,286	448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	17,945,990	20,507,650
12776*EQ6	Corporate Bond First to Default ..	2.B	0	8,844,600	8,768,130	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(6,136)	88,158	46647P-CU-8	JPMORGAN CHASE & CO CORP FLOATER	1.EFE	8,850,737	8,679,972
12776*EQ6	Corporate Bond First to Default ..	2.B	0	3,656,698	3,920,027	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(2,537)	39,413	487836-AT-5	KELLOGG COMPANY DEBENTURES	1.FFE	3,659,235	3,880,614
12776*EQ6	Corporate Bond First to Default ..	2.B	0	255,129	238,901	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(177)	2,402	49447B-AC-7	KIMCO REALTY OP LLC CORPORATE	1.GFE	255,306	236,499
12776*EQ6	Corporate Bond First to Default ..	2.B	0	791,277	789,596	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(549)	7,939	581550-AE-3	MCKESSON CORP CORPORATE	2.AFE	791,826	781,657
12776*EQ6	Corporate Bond First to Default ..	2.B	0	5,944,064	5,875,015	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(4,124)	59,070	67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	5,948,188	5,815,945
12776*EQ6	Corporate Bond First to Default ..	2.B	0	1,803,315	1,570,556	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,251)	15,791	67021C-AR-8	NSTAR ELECTRIC COMPANY CORPORATE	1.FFE	1,804,566	1,554,765
12776*EQ6	Corporate Bond First to Default ..	2.B	0	993,942	995,456	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(690)	10,009	718172-DJ-5	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	994,632	985,448
12776*EQ6	Corporate Bond First to Default ..	2.B	0	4,951,565	5,104,308	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(3,435)	51,321	73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI	1.DFE	4,955,000	5,052,987
12776*EQ6	Corporate Bond First to Default ..	2.B	0	8,988,705	7,953,112	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(6,236)	79,964	743315-AZ-6	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	8,994,941	7,873,148
12776*EQ6	Corporate Bond First to Default ..	2.B	0	10,658,435	9,497,271	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(7,395)	95,489	78016E-YH-4	ROYAL BANK OF CANADA CORP FOREIGN	1.EFE	10,665,830	9,401,782
12776*EQ6	Corporate Bond First to Default ..	2.B	0	1,334,233	1,377,816	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(926)	13,853	780641-AH-9	KONINKLIJKE KPN SR UNSUB	2.BFE	1,335,158	1,363,963
12776*EQ6	Corporate Bond First to Default ..	2.B	0	11,302,040	10,040,773	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(7,841)	100,954	78409V-BK-9	S&P Global Inc CORPORATE	1.GFE	11,309,881	9,939,819
12776*EQ6	Corporate Bond First to Default ..	2.B	0	2,700,706	2,286,930	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,874)	22,994	80413T-AV-1	SAUDI INTERNATIONAL BOND GOVT FOREI	1.EFE	2,702,580	2,263,937
12776*EQ6	Corporate Bond First to Default ..	2.B	0	14,683,055	13,038,464	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(10,187)	131,094	80413T-BH-1	SAUDI INTERNATIONAL BOND GOVT FOREI	1.EFE	14,693,242	12,907,370
12776*EQ6	Corporate Bond First to Default ..	2.B	0	6,115,103	6,421,060	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(4,243)	64,560	806605-AG-6	MERCK & CO INC BOND	1.EFE	6,119,346	6,356,500
12776*EQ6	Corporate Bond First to Default ..	2.B	0	1,441,825	1,266,187	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(1,000)	12,731	808513-CA-1	CHARLES SCHWAB CORP CORPORATE	1.FFE	1,442,825	1,253,456
12776*EQ6	Corporate Bond First to Default ..	2.B	0	6,819,151	6,469,499	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(4,731)	65,047	89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR	1.FFE	6,823,883	6,404,452
12776*EQ6	Corporate Bond First to Default ..	2.B	0	4,340,491	3,800,759	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(3,011)	38,214	902133-AY-3	Tyco Electro CORP FOREIGN	1.GFE	4,343,502	3,762,544
12776*EQ6	Corporate Bond First to Default ..	2.B	0	680,346	694,591	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(472)	6,984	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2.AFE	680,818	687,608
12776*EQ6	Corporate Bond First to Default ..	2.B	0	609,409	693,692	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(423)	6,975	910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2.CFE	609,832	686,718
12776*EQ6	Corporate Bond First to Default ..	2.B	0	6,545,459	5,653,960	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(4,541)	56,847	91159H-JD-3	US BANCORP SR NT CORP FLOATER	1.GFE	6,550,000	5,597,113
12776*EQ6	Corporate Bond First to Default ..	2.B	0	5,059,957	5,087,591	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(3,511)	51,153	92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY	1.EFE	5,063,467	5,036,438
12776*EQ6	Corporate Bond First to Default ..	2.B	0	785,766	829,246	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(545)	8,338	931142-BF-9	WAL MART STORES INC NOTES	1.CFE	786,311	820,909
12776*EQ6	Corporate Bond First to Default ..	2.B	0	8,559,757	7,967,970	09/27/2022	12/20/2027	Credit Default Swap - 155742CM	(5,939)	80,113	976656-BW-7	WISCONSIN ELEC POWER NOTES	1.GFE	8,565,695	7,887,857
12776*EP8	Corporate Bond First to Default ..	2.B	125,000,000	478,217	420,234	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(4,939)	7,467	017175-AD-2	ALLEGHANY CORP CORPORATE	1.EFE	483,155	412,767
12776*EP8	Corporate Bond First to Default ..	2.B	0	1,440,127	1,124,291	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(14,873)	19,977	01959L-AB-8	Allina Health System CORPORATE	1.EFE	1,455,000	1,104,313
12776*EP8	Corporate Bond First to Default ..	2.B	0	1,988,923	1,785,890	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(20,540)	31,733	03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE	1.GFE	2,009,463	1,754,156
12776*EP8	Corporate Bond First to Default ..	2.B	0	1,414,104	1,052,016	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(14,604)	18,693	040555-CY-8	ARIZONA PUB SVC CO CORPORATE	2.AFE	1,428,708	1,033,323
12776*EP8	Corporate Bond First to Default ..	2.B	0	5,316,642	4,357,286	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(54,907)	77,424	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	5,371,549	4,279,861

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*EP8	Corporate Bond First to Default	2.B	0	6,418,390	5,345,650	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(66,285)	94,987	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	6,484,675	5,250,663
12776*EP8	Corporate Bond First to Default	2.B	0	7,271,907	4,828,945	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(75,100)	85,805	20825C-BC-7	Conocophillips CORPORATE	1.FFE	7,347,006	4,743,139
12776*EP8	Corporate Bond First to Default	2.B	0	17,597,902	16,047,008	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(181,740)	285,138	231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP	1.BFE	17,779,642	15,761,869
12776*EP8	Corporate Bond First to Default	2.B	0	171,219	144,911	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(1,768)	2,575	25468P-CP-9	WALT DISNEY CO CORPORATE	1.FFE	172,987	142,336
12776*EP8	Corporate Bond First to Default	2.B	0	1,242,204	991,710	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(12,829)	17,622	455434-BP-4	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	1,255,033	974,088
12776*EP8	Corporate Bond First to Default	2.B	0	206,927	167,749	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(2,137)	2,981	595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	1.FFE	209,064	164,768
12776*EP8	Corporate Bond First to Default	2.B	0	17,820,563	16,429,562	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(184,040)	291,936	644188-BH-6	NEW ENGLAND POWER CO CORPORATE	1.GFE	18,004,603	16,137,626
12776*EP8	Corporate Bond First to Default	2.B	0	5,415,979	4,434,677	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(55,933)	78,800	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1.GFE	5,471,912	4,355,877
12776*EP8	Corporate Bond First to Default	2.B	0	3,508,500	3,176,724	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(36,234)	56,447	678858-BY-6	Oklahoma Gas & Elec Co CORPORATE	1.GFE	3,544,734	3,120,277
12776*EP8	Corporate Bond First to Default	2.B	0	17,319,765	15,138,777	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(178,868)	269,000	78433L-AH-9	SCE RECOVERY FDG LLC CORPORATE	1.AFE	17,498,633	14,869,777
12776*EP8	Corporate Bond First to Default	2.B	0	2,271,696	1,829,486	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(23,461)	32,508	82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP CORP	1.DFE	2,295,156	1,796,978
12776*EP8	Corporate Bond First to Default	2.B	0	7,744,182	7,256,476	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(79,977)	128,940	842400-FT-5	SOUTHERN CAL EDISON CORPORATE	2.AFE	7,824,159	7,127,536
12776*EP8	Corporate Bond First to Default	2.B	0	7,107,898	6,213,962	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(73,406)	110,416	842400-GK-3	SOUTHERN CAL EDISON CORPORATE	2.AFE	7,181,304	6,103,546
12776*EP8	Corporate Bond First to Default	2.B	0	4,242,592	3,828,811	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(43,815)	68,034	842400-GR-8	SOUTHERN CAL EDISON CORPORATE	1.GFE	4,286,407	3,760,778
12776*EP8	Corporate Bond First to Default	2.B	0	951,337	779,102	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(9,825)	13,844	91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	961,162	765,258
12776*EP8	Corporate Bond First to Default	2.B	0	1,191,710	944,673	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(12,307)	16,786	927804-FR-0	Virginia Electric Power CORPORATE	1.GFE	1,204,017	927,887
12776*EP8	Corporate Bond First to Default	2.B	0	11,663,322	9,562,475	09/27/2022	12/20/2032	Credit Default Swap - 155743CM	(120,451)	169,915	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	1.GFE	11,783,773	9,392,560
12776*EG8	Corporate Bond First to Default	4.B	133,056,000	1,997,943	1,976,285	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	10,992	86,140	035229-CL-5	ANHEUSER BUSCH COS INC BONDS	1.GFE	1,986,951	1,890,145
12776*EG8	Corporate Bond First to Default	4.B	0	3,221,590	3,420,168	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	17,724	149,075	049560-AA-3	ATMOS ENERGY CORP DEBENTURES	1.FFE	3,203,866	3,271,093
12776*EG8	Corporate Bond First to Default	4.B	0	4,232,123	4,759,922	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	23,283	207,470	111021-AE-1	BRITISH TELECOM PLC BONDS	2.BFE	4,208,840	4,552,452
12776*EG8	Corporate Bond First to Default	4.B	0	1,525,530	1,427,051	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	8,393	62,201	141781-BQ-6	Cargill Inc CORPORATE	1.FFE	1,517,138	1,364,850
12776*EG8	Corporate Bond First to Default	4.B	0	1,226,561	1,305,688	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	6,748	56,911	149123-BF-7	CATERPILLAR INC NOTES	1.FFE	1,219,813	1,248,777
12776*EG8	Corporate Bond First to Default	4.B	0	2,487,085	2,773,610	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	13,683	120,893	149123-BJ-9	CATERPILLAR INC DEBENTURES	1.FFE	2,473,402	2,652,717
12776*EG8	Corporate Bond First to Default	4.B	0	8,092,911	8,673,151	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	44,523	378,036	191219-BE-3	Coca Cola Enterprises Inc DEBENTURE	1.EFE	8,048,388	8,295,115
12776*EG8	Corporate Bond First to Default	4.B	0	582,416	626,438	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	3,204	27,304	23918K-AT-5	DAVITA HEALTHCARE PARTNERS INC CORP	3.CFE	579,212	599,133
12776*EG8	Corporate Bond First to Default	4.B	0	3,895,445	4,121,959	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	21,431	179,663	239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATI	1.FFE	3,874,015	3,942,296
12776*EG8	Corporate Bond First to Default	4.B	0	7,277,076	7,974,827	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	40,035	347,598	244199-BA-2	DEERE & CO NOTES	1.FFE	7,237,042	7,627,229
12776*EG8	Corporate Bond First to Default	4.B	0	1,472,376	1,470,165	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	8,100	64,080	254687-EB-8	WALT DISNEY COMPANY CORPORATE	1.FFE	1,464,276	1,406,085
12776*EG8	Corporate Bond First to Default	4.B	0	10,754,979	11,613,647	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	59,168	506,203	302508-AQ-9	FMR LLC BONDS 144A	1.EFE	10,695,811	11,107,444
12776*EG8	Corporate Bond First to Default	4.B	0	6,992,010	7,442,210	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	38,466	324,383	338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURE	2.AFE	6,953,544	7,117,827
12776*EG8	Corporate Bond First to Default	4.B	0	1,056,901	1,148,731	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	5,815	50,070	445587-AE-8	HUNT CO INC CORPORATE	4.BFE	1,051,087	1,098,662
12776*EG8	Corporate Bond First to Default	4.B	0	1,825,144	2,120,154	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	10,041	92,411	448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN	1.DFE	1,815,103	2,027,743
12776*EG8	Corporate Bond First to Default	4.B	0	533,626	588,445	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	2,936	25,648	487836-AT-5	KELLOGG COMPANY DEBENTURES	1.FFE	530,690	562,796
12776*EG8	Corporate Bond First to Default	4.B	0	1,496,161	1,579,281	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	8,231	68,836	549271-AF-1	LUBRIZOL CORP BOND	1.CFE	1,487,930	1,510,445
12776*EG8	Corporate Bond First to Default	4.B	0	917,276	889,365	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	5,046	38,765	617446-HD-4	MORGAN STANLEY NOTES	1.GFE	912,229	850,601
12776*EG8	Corporate Bond First to Default	4.B	0	10,555,850	10,650,761	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	58,073	464,234	665859-AX-2	NORTHERN TRUST CORP CORPORATE	1.FFE	10,497,777	10,186,528
12776*EG8	Corporate Bond First to Default	4.B	0	4,048,388	4,113,162	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	22,272	179,280	713448-EG-9	PEPSICO INC CORPORATE	1.EFE	4,026,116	3,933,882
12776*EG8	Corporate Bond First to Default	4.B	0	692,367	695,655	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	3,809	30,321	742718-AV-1	PROCTER & GAMBLE CO DEBENTURES	1.DFE	688,558	665,333
12776*EG8	Corporate Bond First to Default	4.B	0	638,649	656,358	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	3,514	28,609	743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES	1.FFE	635,135	627,749
12776*EG8	Corporate Bond First to Default	4.B	0	12,337,208	9,707,698	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	67,873	423,128	75513E-BT-7	RTX CORP CORPORATE	2.AFE	12,269,335	9,284,570
12776*EG8	Corporate Bond First to Default	4.B	0	8,944,626	8,022,893	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	49,209	349,693	756109-BL-7	Realty Income Corporation CORPORATE	1.GFE	8,895,417	7,673,200
12776*EG8	Corporate Bond First to Default	4.B	0	265,015	259,385	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	1,458	11,306	75884R-BC-6	REGENCY CENTERS LP NT CORPORATE	1.GFE	263,557	248,079
12776*EG8	Corporate Bond First to Default	4.B	0	23,820,072	22,715,624	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	131,046	990,104	78016F-ZQ-0	ROYAL BANK OF CANADA CORP FOREIGN	1.EFE	23,689,026	21,725,521
12776*EG8	Corporate Bond First to Default	4.B	0	1,551,643	1,415,581	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	8,536	61,701	842400-GR-8	SOUTHERN CAL EDISON CORPORATE	1.GFE	1,543,107	1,353,880
12776*EG8	Corporate Bond First to Default	4.B	0	3,415,089	3,361,827	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	18,788	146,532	84859D-AC-1	SPIRE MISSOURI INC CORPORATE	1.FFE	3,396,301	3,215,296

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*EG8	Corporate Bond First to Default	4.B	0	2,057,265	2,265,843	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	11,318	98,761	879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	2.CFE	2,045,947	2,167,082
12776*EG8	Corporate Bond First to Default	4.B	0	699,606	620,123	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	3,849	27,029	883556-CL-4	THERMO FISHER SCIENTIFIC CORPORATE	1.GFE	695,757	593,094
12776*EG8	Corporate Bond First to Default	4.B	0	346,241	363,619	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	1,905	15,849	90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A	2.AFE	344,336	347,770
12776*EG8	Corporate Bond First to Default	4.B	0	937,429	1,097,654	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	5,157	47,843	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2.CFE	932,272	1,049,810
12776*EG8	Corporate Bond First to Default	4.B	0	5,167,716	5,609,936	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	28,430	244,520	931142-BF-9	WAL MART STORES INC NOTES	1.CFE	5,139,286	5,365,416
12776*EG8	Corporate Bond First to Default	4.B	0	2,700,297	2,478,239	03/31/2023	06/20/2028	Credit Default Swap - 159266CM	14,856	108,019	M0153A-AA-6	ABU DHABI PORTS COMPANY PJSC GOVT F	1.DFE	2,685,442	2,370,220
12776*EY9	Corporate Bond First to Default	2.B	375,000,000	5,123,392	5,273,364	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(32,733)	80,022	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	1.GFE	5,156,125	5,193,342
12776*EY9	Corporate Bond First to Default	2.B	0	1,513,821	1,143,468	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(9,672)	17,352	037735-CT-2	APPALACHIAN PWR CO CORPORATE	2.AFE	1,523,493	1,126,116
12776*EY9	Corporate Bond First to Default	2.B	0	12,185,846	13,063,691	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(77,854)	198,238	046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	1.EFE	12,263,700	12,865,452
12776*EY9	Corporate Bond First to Default	2.B	0	3,822,394	3,232,228	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(24,421)	49,048	055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREI	1.EFE	3,846,815	3,183,180
12776*EY9	Corporate Bond First to Default	2.B	0	1,134,723	975,616	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(7,250)	14,805	06051G-EN-5	BANK OF AMERICA CORP CORPORATE	1.GFE	1,141,972	960,812
12776*EY9	Corporate Bond First to Default	2.B	0	7,424,012	5,835,997	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(47,431)	88,560	06051G-FG-9	BANK OF AMERICA CORP CORPORATE	1.GFE	7,471,443	5,747,438
12776*EY9	Corporate Bond First to Default	2.B	0	2,269,478	1,928,360	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(14,499)	29,262	06051G-GM-5	BANK OF AMERICA CORP CORP FLOATER	1.GFE	2,283,977	1,899,097
12776*EY9	Corporate Bond First to Default	2.B	0	1,054,392	872,439	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(6,736)	13,239	072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPO	1.CFE	1,061,129	859,199
12776*EY9	Corporate Bond First to Default	2.B	0	2,039,584	1,533,579	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(13,031)	23,272	072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS CORPO	1.DFE	2,052,615	1,510,307
12776*EY9	Corporate Bond First to Default	2.B	0	95,965	87,301	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(613)	1,325	09290D-AK-7	BLACKROCK INC CORPORATE	1.DFE	96,578	85,976
12776*EY9	Corporate Bond First to Default	2.B	0	312,318	229,999	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(1,995)	3,490	110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	314,314	226,509
12776*EY9	Corporate Bond First to Default	2.B	0	2,832,864	3,770,243	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(18,099)	57,213	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	1.GFE	2,850,963	3,713,030
12776*EY9	Corporate Bond First to Default	2.B	0	1,504,727	1,572,339	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(9,614)	23,860	141781-AT-1	Cargill Inc NOTES	1.FFE	1,514,341	1,548,479
12776*EY9	Corporate Bond First to Default	2.B	0	1,000	1,093	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(6)	17	149123-BE-0	CATERPILLAR INC DEBENTURES	1.FFE	1,007	1,077
12776*EY9	Corporate Bond First to Default	2.B	0	3,830,535	3,491,126	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(24,473)	52,977	149123-BK-6	CATERPILLAR INC BONDS	1.FFE	3,855,008	3,438,149
12776*EY9	Corporate Bond First to Default	2.B	0	1,152,251	777,715	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(7,362)	11,802	149123-CJ-8	CATERPILLAR INC CORPORATE	1.EFE	1,159,612	765,913
12776*EY9	Corporate Bond First to Default	2.B	0	2,031,077	2,717,868	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,976)	41,243	15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORP	2.AFE	2,044,053	2,676,625
12776*EY9	Corporate Bond First to Default	2.B	0	434,174	377,721	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(2,774)	5,732	15189X-BA-5	CENTERPOINT ENERGY CORPORATE	1.FFE	436,948	371,989
12776*EY9	Corporate Bond First to Default	2.B	0	2,086,669	2,050,023	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(13,332)	31,109	167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORP	1.BFE	2,100,000	2,018,914
12776*EY9	Corporate Bond First to Default	2.B	0	3,791,378	3,702,237	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(24,223)	56,181	171232-AQ-4	CHUBB INA HOLDINGS LLC CORPORATE	1.FFE	3,815,600	3,646,056
12776*EY9	Corporate Bond First to Default	2.B	0	2,951,649	3,063,794	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(18,858)	46,492	172967-AS-0	CITIGROUP INC NOTES	1.GFE	2,970,507	3,017,301
12776*EY9	Corporate Bond First to Default	2.B	0	1,022,633	761,875	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(6,533)	11,561	172967-LJ-8	CITIGROUP INC CORP FLOATER	1.GFE	1,029,166	750,314
12776*EY9	Corporate Bond First to Default	2.B	0	2,114,369	2,488,878	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(13,508)	37,768	191216-AF-7	COCA COLA CO DEBENTURES	1.EFE	2,127,878	2,451,110
12776*EY9	Corporate Bond First to Default	2.B	0	2,975,355	2,358,737	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(19,009)	35,793	19416Q-EJ-5	COLGATE PALMOLIVE CO CORPORATE	1.EFE	2,994,364	2,322,944
12776*EY9	Corporate Bond First to Default	2.B	0	5,558,132	5,193,471	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(35,510)	78,810	20030N-AV-3	COMCAST CORP CORPORATE	1.GFE	5,593,642	5,114,661
12776*EY9	Corporate Bond First to Default	2.B	0	5,709,890	4,992,185	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(36,480)	75,755	202795-HT-0	COMMONWEALTH EDISON CORPORATE	1.FFE	5,746,369	4,916,429
12776*EY9	Corporate Bond First to Default	2.B	0	1,108,103	1,130,060	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(7,080)	17,148	207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1.FFE	1,115,183	1,112,911
12776*EY9	Corporate Bond First to Default	2.B	0	6,293,418	4,151,918	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(40,208)	63,004	20825C-BC-7	Conocophillips CORPORATE	1.FFE	6,333,626	4,088,913
12776*EY9	Corporate Bond First to Default	2.B	0	378,164	370,895	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(2,416)	5,628	209111-EF-6	CON EDISON CO OF NY INC CORPORATE	1.GFE	380,580	365,267
12776*EY9	Corporate Bond First to Default	2.B	0	3,016,144	3,075,046	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(19,270)	46,663	209111-EM-1	CON EDISON CO OF NY INC CORPORATE	1.GFE	3,035,413	3,028,383
12776*EY9	Corporate Bond First to Default	2.B	0	1,538,547	1,640,032	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(9,830)	24,887	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	1,548,376	1,615,145
12776*EY9	Corporate Bond First to Default	2.B	0	3,134,758	2,422,540	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(20,028)	36,761	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.FFE	3,154,786	2,385,779
12776*EY9	Corporate Bond First to Default	2.B	0	418,165	334,641	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(2,672)	5,078	25468P-CR-5	WALT DISNEY CO CORPORATE	1.FFE	420,836	329,563
12776*EY9	Corporate Bond First to Default	2.B	0	2,883,103	3,024,925	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(18,420)	45,903	26882P-AR-3	ERAC USA FINANCE COMPANY 144A	1.GFE	2,901,523	2,979,023
12776*EY9	Corporate Bond First to Default	2.B	0	1,622,465	1,455,707	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(10,366)	22,090	26884T-AX-0	ERAC USA FINANCE LLC CORPORATE	1.GFE	1,632,830	1,433,617
12776*EY9	Corporate Bond First to Default	2.B	0	4,715,153	3,476,232	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(30,125)	52,751	278865-BA-7	Ecolab Inc CORPORATE	1.GFE	4,745,278	3,423,481
12776*EY9	Corporate Bond First to Default	2.B	0	3,836,999	3,215,934	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(24,514)	48,801	30303M-8R-6	Meta Platforms, Inc. CORPORATE	1.DFE	3,861,513	3,167,133
12776*EY9	Corporate Bond First to Default	2.B	0	10,586,045	10,479,149	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(67,633)	159,019	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	10,653,678	10,320,130
12776*EY9	Corporate Bond First to Default	2.B	0	5,450,803	4,033,808	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(34,825)	61,212	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	5,485,627	3,972,596

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*EY9	Corporate Bond First to Default	2.B	0	2,336,092	2,615,652	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(14,925)	39,692	386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUAR	1.GFE	2,351,017	2,575,960
12776*EY9	Corporate Bond First to Default	2.B	0	10,935,745	8,395,252	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(69,867)	127,396	392274-X9-2	GREATER ORLANDO FL AVIATION AU CORP	1.DFE	11,005,613	8,267,856
12776*EY9	Corporate Bond First to Default	2.B	0	1,575,914	1,517,698	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(10,068)	23,031	437076-AS-1	Home Depot Inc CORPORATE	1.FFE	1,585,983	1,494,667
12776*EY9	Corporate Bond First to Default	2.B	0	17,710,603	13,954,112	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(113,151)	211,750	452308-AR-0	Illinois Tool Wks Inc CORPORATE	1.EFE	17,823,754	13,742,362
12776*EY9	Corporate Bond First to Default	2.B	0	7,850,323	5,340,352	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(50,155)	81,039	455170-AA-8	INDIANA UNIVERSITY HEALTH CORPORATE	1.CFE	7,900,478	5,259,313
12776*EY9	Corporate Bond First to Default	2.B	0	2,980,955	2,049,014	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(19,045)	31,093	458340-AA-7	INTEGRIS BAPTIST OG CORPORATE	1.GFE	3,000,000	2,017,920
12776*EY9	Corporate Bond First to Default	2.B	0	5,361,061	5,453,027	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(34,251)	82,748	459200-AN-1	IBM CORP DEBENTURES	1.GFE	5,395,313	5,370,279
12776*EY9	Corporate Bond First to Default	2.B	0	2,066,031	1,730,427	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(13,200)	26,259	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	2,079,230	1,704,168
12776*EY9	Corporate Bond First to Default	2.B	0	3,567,743	2,925,533	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(22,794)	44,394	48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	1.FFE	3,590,537	2,881,139
12776*EY9	Corporate Bond First to Default	2.B	0	4,311,932	3,737,194	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(27,548)	56,711	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	4,339,480	3,680,483
12776*EY9	Corporate Bond First to Default	2.B	0	2,651,675	2,136,085	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(16,941)	32,415	491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	2,668,616	2,103,671
12776*EY9	Corporate Bond First to Default	2.B	0	1,896,462	2,105,005	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,116)	31,943	532457-AP-3	Eli Lilly & Co NOTES	1.DFE	1,908,579	2,073,062
12776*EY9	Corporate Bond First to Default	2.B	0	694,645	710,135	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(4,438)	10,776	539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT	1.FFE	699,083	699,359
12776*EY9	Corporate Bond First to Default	2.B	0	619,712	479,335	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(3,959)	7,274	540424-AR-9	LOEWS CORP CORPORATE	1.GFE	623,671	472,061
12776*EY9	Corporate Bond First to Default	2.B	0	2,006,587	1,434,414	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,820)	21,767	571676-AF-2	MARS INC CORPORATE	1.FFE	2,019,407	1,412,647
12776*EY9	Corporate Bond First to Default	2.B	0	8,865,595	6,362,534	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(56,641)	96,550	571676-AG-0	MARS INC CORPORATE	1.FFE	8,922,236	6,265,984
12776*EY9	Corporate Bond First to Default	2.B	0	2,910,268	2,524,349	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(18,593)	38,306	571748-BJ-0	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	2,928,861	2,486,042
12776*EY9	Corporate Bond First to Default	2.B	0	1,495,446	780,825	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(9,554)	11,849	575718-AH-4	MASS INSTITUTE OF TECH CORPORATE	1.AFE	1,505,000	768,976
12776*EY9	Corporate Bond First to Default	2.B	0	5,743,018	4,087,001	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(36,692)	62,019	57636Q-AH-7	Mastercard Inc CORPORATE	1.DFE	5,779,709	4,024,982
12776*EY9	Corporate Bond First to Default	2.B	0	7,408,489	5,997,981	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(47,332)	91,018	578454-AD-2	MAYO CLINIC CORPORATE	1.CFE	7,455,821	5,906,963
12776*EY9	Corporate Bond First to Default	2.B	0	1,850,103	1,654,192	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(11,820)	25,102	59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE	2.AFE	1,861,923	1,629,090
12776*EY9	Corporate Bond First to Default	2.B	0	1,933,608	1,681,242	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,354)	25,512	59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE	2.AFE	1,945,962	1,655,730
12776*EY9	Corporate Bond First to Default	2.B	0	1,122,708	970,344	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(7,173)	14,725	59156R-AY-4	METLIFE INC CORPORATE	1.GFE	1,129,881	955,619
12776*EY9	Corporate Bond First to Default	2.B	0	7,904,794	4,972,446	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(50,503)	75,456	649322-AF-1	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	7,955,297	4,896,991
12776*EY9	Corporate Bond First to Default	2.B	0	4,570,798	4,435,142	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(29,202)	67,302	64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPO	1.BFE	4,600,000	4,367,840
12776*EY9	Corporate Bond First to Default	2.B	0	6,407,016	5,837,047	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(40,934)	88,576	66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPO	1.DFE	6,447,950	5,748,471
12776*EY9	Corporate Bond First to Default	2.B	0	4,611,328	3,989,107	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(29,461)	60,534	665772-CG-2	NORTHERN STATES PWR MINN CORPORATE	1.FFE	4,640,789	3,928,573
12776*EY9	Corporate Bond First to Default	2.B	0	4,535,522	3,612,821	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(28,977)	54,824	66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	4,564,499	3,557,998
12776*EY9	Corporate Bond First to Default	2.B	0	15,438,940	11,909,054	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(98,638)	180,717	68235P-AF-5	ONE GAS INC CORPORATE	1.GFE	15,537,578	11,728,337
12776*EY9	Corporate Bond First to Default	2.B	0	322,581	236,196	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(2,061)	3,584	743315-AQ-6	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	324,642	232,612
12776*EY9	Corporate Bond First to Default	2.B	0	3,001,446	1,881,016	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(19,176)	28,544	743315-AX-1	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	3,020,621	1,852,472
12776*EY9	Corporate Bond First to Default	2.B	0	2,120,773	1,973,265	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(13,549)	29,944	74456Q-AQ-9	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	2,134,323	1,943,321
12776*EY9	Corporate Bond First to Default	2.B	0	1,668,196	1,311,414	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(10,658)	19,900	74456Q-BA-3	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	1,678,854	1,291,513
12776*EY9	Corporate Bond First to Default	2.B	0	2,044,329	1,512,669	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(13,061)	22,954	74456Q-BN-5	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	2,057,390	1,489,715
12776*EY9	Corporate Bond First to Default	2.B	0	685,159	731,022	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(4,377)	11,093	760719-BH-6	HSBC USA INC SUB DEBENTURES	1.GFE	689,537	719,929
12776*EY9	Corporate Bond First to Default	2.B	0	33,034,946	32,062,595	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(211,057)	486,542	771196-AU-6	ROCHE HOLDINGS INC CORPORATE	1.CFE	33,246,003	31,576,053
12776*EY9	Corporate Bond First to Default	2.B	0	10,563,370	7,916,096	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(67,488)	120,125	773903-AJ-8	ROCKWELL AUTOMATION INC CORPORATE	1.GFE	10,630,858	7,795,972
12776*EY9	Corporate Bond First to Default	2.B	0	3,230,047	2,996,444	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(20,636)	45,470	806605-AH-4	MERCK & CO INC CORPORATE	1.EFE	3,250,683	2,950,973
12776*EY9	Corporate Bond First to Default	2.B	0	1,987,569	1,471,893	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,698)	22,336	837123-HN-1	SOUTH CAROLINA TRAN INFRASTRUC CORP	1.EFE	2,000,267	1,449,557
12776*EY9	Corporate Bond First to Default	2.B	0	6,016,655	5,879,841	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(38,440)	89,225	837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP	1.FFE	6,055,095	5,790,616
12776*EY9	Corporate Bond First to Default	2.B	0	4,990,397	4,964,161	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(31,883)	75,330	842400-ES-8	SOUTHERN CAL EDISON CORPORATE	2.AFE	5,022,280	4,888,831
12776*EY9	Corporate Bond First to Default	2.B	0	1,646,591	1,489,188	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(10,520)	22,598	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	1,657,111	1,466,590
12776*EY9	Corporate Bond First to Default	2.B	0	7,395,204	6,009,458	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(47,247)	91,192	842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	1.GFE	7,442,452	5,918,266
12776*EY9	Corporate Bond First to Default	2.B	0	350,735	273,358	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(2,241)	4,148	842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	352,976	269,210
12776*EY9	Corporate Bond First to Default	2.B	0	3,340,068	2,984,699	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(21,339)	45,292	89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,361,408	2,939,407

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*EY9	Corporate Bond First to Default	2.B	0	2,873,227	2,305,082	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(18,357)	34,979	89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE	1.FFE	2,891,584	2,270,103
12776*EY9	Corporate Bond First to Default	2.B	0	1,941,567	1,964,504	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,404)	29,811	907818-CU-0	UNION PACIFIC CORP BOND	1.GFE	1,953,971	1,934,693
12776*EY9	Corporate Bond First to Default	2.B	0	1,454,158	1,333,329	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(9,290)	20,233	911312-AJ-5	UNITED PARCEL SERVICE CORPORATE	1.FFE	1,463,449	1,313,096
12776*EY9	Corporate Bond First to Default	2.B	0	2,942,794	3,005,847	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(18,801)	45,613	91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,961,596	2,960,234
12776*EY9	Corporate Bond First to Default	2.B	0	126,062	107,676	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(805)	1,634	91412G-XY-6	UNIVERSITY OF CALIFORNIA CORPORATE	1.DFE	126,867	106,042
12776*EY9	Corporate Bond First to Default	2.B	0	1,977,366	1,625,775	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(12,633)	24,671	927804-FL-3	Virginia Electric Power CORPORATE	2.AFE	1,989,999	1,601,105
12776*EY9	Corporate Bond First to Default	2.B	0	4,700,397	4,083,279	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(30,030)	61,963	927804-FP-4	Virginia Electric Power CORPORATE	2.AFE	4,730,427	4,021,316
12776*EY9	Corporate Bond First to Default	2.B	0	9,264,084	9,425,565	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(59,187)	143,031	931142-CM-3	WAL MART STORES INC CORPORATE	1.CFE	9,323,271	9,282,535
12776*EY9	Corporate Bond First to Default	2.B	0	234,506	191,614	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(1,498)	2,908	93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORP	1.FFE	236,004	188,707
12776*EY9	Corporate Bond First to Default	2.B	0	5,476,675	4,231,911	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(34,990)	64,218	95000U-2Z-5	WELLS FARGO & COMPANY CORP FLOATER	1.GFE	5,511,664	4,167,693
12776*EY9	Corporate Bond First to Default	2.B	0	1,703,200	1,710,672	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(10,882)	25,959	976656-BZ-0	WISCONSIN ELEC POWER CORPORATE	1.GFE	1,714,082	1,684,713
12776*EY9	Corporate Bond First to Default	2.B	0	495,007	451,751	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(3,163)	6,855	982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORP	1.FFE	498,169	444,896
12776*EY9	Corporate Bond First to Default	2.B	0	10,773,884	10,179,034	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(68,833)	154,464	983024-AL-4	WYETH CORPORATE	1.FFE	10,842,717	10,024,570
12776*EY9	Corporate Bond First to Default	2.B	0	767,996	409,381	09/29/2023	12/20/2033	Credit Default Swap - 166338CM	(4,907)	6,212	98459L-AC-7	YALE UNIVERSITY CORPORATE	1.AFE	772,903	403,169
0000-00-0	Corporate Bond First to Default	2.BZ	515,715,039	3,947,436	3,570,576	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(15,855)	03028P-AF-3	American Transmission Co LLC CORPOR	1.GFE	3,947,436	3,586,431
0000-00-0	Corporate Bond First to Default	2.BZ	0	23,778,943	21,447,794	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(95,237)	032095-BB-6	AMPHENOL CORP NEW CORPORATE	1.GFE	23,778,943	21,543,031
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,903,153	14,914,071	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(66,225)	035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES	1.GFE	14,903,153	14,980,296
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,763,525	8,924,989	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(39,631)	055451-BF-4	BHP BILLITON FIN USA LTD CORP FOREI	1.FFE	9,763,525	8,964,619
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,692,325	9,429,843	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(41,872)	084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE	1.GFE	10,692,325	9,471,716
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,657,828	8,559,607	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(38,008)	09290D-AK-7	BLACKROCK INC CORPORATE	1.DFE	9,657,828	8,597,615
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,819,041	9,114,934	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(40,474)	149123-CM-1	CATERPILLAR INC CORPORATE	1.EFE	9,819,041	9,155,408
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,726,132	5,027,016	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(22,322)	166764-CA-6	CHEVRON CORP CORPORATE	1.DFE	5,726,132	5,049,339
0000-00-0	Corporate Bond First to Default	2.BZ	0	23,573,894	21,596,285	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(95,897)	191216-DS-6	COCA COLA CO CORPORATE	1.EFE	23,573,894	21,692,182
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,603,478	3,337,875	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(14,822)	20826F-AV-8	CONOCOPHILLIPS CO CORPORATE	1.FFE	3,603,478	3,352,697
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,880,806	10,669,591	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(47,377)	244199-BM-6	DEERE & CO CORPORATE	1.EFE	11,880,806	10,716,968
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,734,669	13,899,585	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(61,720)	26444H-AR-2	DUKE ENERGY CORP CORPORATE	1.FFE	15,734,669	13,961,304
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,838,117	13,873,921	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(61,606)	26884T-AX-0	ERAC USA FINANCE LLC CORPORATE	1.GFE	15,838,117	13,935,527
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,031,588	9,708,620	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(43,110)	278865-BN-9	Ecolab Inc CORPORATE	1.GFE	11,031,588	9,751,730
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,815,962	1,730,591	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(7,685)	29379V-BW-2	ENTERPRISE PROD OPER L.P. CORPORATE	1.GFE	1,815,962	1,738,276
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,662,536	3,423,404	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(15,201)	29446M-AH-5	EQUINOR ASA CORP FOREIGN	1.DFE	3,662,536	3,438,605
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,376,689	5,621,510	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(24,962)	416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORP	1.GFE	6,376,689	5,646,472
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,245,911	9,092,837	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(40,376)	427866-BB-3	HERSHEY CO CORPORATE	1.FFE	10,245,911	9,133,213
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,608,384	13,893,160	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(61,691)	532457-CS-5	Eli Lilly & Co CORPORATE	1.DFE	15,608,384	13,954,852
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,042,489	10,755,255	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(47,758)	532457-DF-2	Eli Lilly & Co CORPORATE	1.DFE	12,042,489	10,803,013

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,195,513	2,829,478	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(12,564)	539830-BQ-1	LOCKHEED MARTIN CORP CORPORATE	1.FFE	3,195,513	2,842,042
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,025,303	4,534,658	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(20,136)	539830-BX-6	LOCKHEED MARTIN CORP CORPORATE	1.FFE	5,025,303	4,554,794
0000-00-0	Corporate Bond First to Default	2.BZ	0	28,156,998	24,691,336	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(109,640)	571748-BX-9	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	28,156,998	24,800,975
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,040,730	11,155,992	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(49,537)	64985S-FG-3	NEW YORK ST DORM AUTH REVS NON CORP	1.DFE	12,040,730	11,205,529
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,925,130	2,697,142	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(11,976)	66989H-BL-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	2,925,130	2,709,118
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,216,690	5,233,937	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(23,241)	677347-CE-4	OHIO EDISON CORPORATE	1.GFE	5,216,690	5,257,178
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,038,671	7,765,364	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(34,481)	68233J-AF-1	Oncor Electric Delivery Co CORPORAT	1.FFE	7,038,671	7,799,846
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,044,289	8,015,762	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(35,593)	693304-BE-6	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	9,044,289	8,051,356
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,828,358	8,817,080	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(39,152)	69351U-BD-4	PPL Electric Utilities Corp CORPORA	1.EFE	9,828,358	8,856,232
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,642,071	4,244,795	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(18,849)	713448-FT-0	PEPSICO INC CORPORATE	1.EFE	4,642,071	4,263,643
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,594,783	8,274,269	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(36,741)	74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC CORPO	1.GFE	8,594,783	8,311,010
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,798,871	4,324,103	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(19,201)	74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC CORPO	1.GFE	4,798,871	4,343,304
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,163,072	1,080,204	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(4,797)	74456Q-BV-7	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	1,163,072	1,085,000
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,694,031	11,733,419	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(52,101)	74456Q-BZ-8	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	12,694,031	11,785,520
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,379,131	3,059,682	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(13,586)	74456Q-CA-2	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	3,379,131	3,073,268
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,295,936	3,029,148	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(13,451)	74456Q-CC-8	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	3,295,936	3,042,599
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,997,235	2,764,615	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(12,276)	74456Q-CD-6	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	2,997,235	2,776,892
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,647,376	2,381,286	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(10,574)	74456Q-CE-4	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	2,647,376	2,391,860
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,882,259	3,597,518	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(15,974)	74456Q-CG-9	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	3,882,259	3,613,492
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,430,006	1,234,324	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(5,481)	74456Q-CP-9	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	1,430,006	1,239,805
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,644,241	10,907,206	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(48,433)	74456Q-CR-5	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	12,644,241	10,955,639
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,326,874	1,223,821	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(5,434)	797440-CJ-1	San Diego Gas Electric Engine CORPO	1.FFE	1,326,874	1,229,255
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,353,838	9,055,185	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(40,209)	80413T-BH-1	SAUDI INTERNATIONAL BOND GOVT FOREI	1.EFE	10,353,838	9,095,393
0000-00-0	Corporate Bond First to Default	2.BZ	0	30,387,990	27,805,936	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(123,470)	82622R-AF-3	SIEMENS FUNDING BV CORP FOREIGN	1.DFE	30,387,990	27,929,406
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,719,034	2,679,986	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(11,900)	83577V-AA-8	SOPAIPILLA INVESTOR LLC CORP SINKIN	1.DFE	2,719,034	2,691,887
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,963,908	5,277,002	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(23,432)	89417E-AP-4	TRAVELERS COS INC/THE CORPORATE	1.FFE	6,963,908	5,300,434
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,150,031	4,142,331	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(18,394)	91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	3,150,031	4,160,724
0000-00-0	Corporate Bond First to Default	2.BZ	0	25,324,083	23,047,792	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(102,342)	913366-KC-3	UNIVERSITY CALIF REGTS MED CTR CORP	1.DFE	25,324,083	23,150,134
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,868,926	7,274,247	06/18/2026	06/23/2036	Total Return Swap + Interest Rate Swap - 190054CM_190075CM	0	(32,301)	929160-BD-0	VULCAN MATLS CO CORPORATE	2.AFE	7,868,926	7,306,548

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	377,000,000	495,275	454,567	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	235	026874-DC-8	AMERICAN INTL GROUP INC CORPORATE	2.AFE	495,275	454,332
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,974,012	1,940,697	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	1,004	055451-BE-7	BHP BILLITON FIN USA LTD CORP FOREI	1.FFE	1,974,012	1,939,693
0000-00-0	Corporate Bond First to Default	2.BZ	0	25,665,960	24,662,847	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	12,758	05581K-AG-6	BNP PARIBAS SA CORP FRGN FLOATER	1.EFE	25,665,960	24,650,089
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,859,693	1,734,234	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	897	11135F-BM-2	BROADCOM INC CORPORATE	1.GFE	1,859,693	1,733,337
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,140,420	6,242,237	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	3,229	11135F-BN-0	BROADCOM INC CORPORATE	1.GFE	6,140,420	6,239,008
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,146,346	1,493,832	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	773	115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES	1.GFE	1,146,346	1,493,059
0000-00-0	Corporate Bond First to Default	2.BZ	0	977,625	1,000,181	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	517	141781-AT-1	Cargill Inc NOTES	1.FFE	977,625	999,664
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,365,036	2,020,009	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	1,045	141781-BX-1	Cargill Inc CORPORATE	1.FFE	2,365,036	2,018,964
0000-00-0	Corporate Bond First to Default	2.BZ	0	25,464,100	24,020,554	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	12,426	22535W-AN-7	CREDIT AGRICOLE SA CORP FRGN FLOATE	1.GFE	25,464,100	24,008,128
0000-00-0	Corporate Bond First to Default	2.BZ	0	18,488,865	18,020,273	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	9,322	225401-BG-2	UBS GROUP AG CORP FOREIGN	1.FFE	18,488,865	18,010,951
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,998,792	3,129,724	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	1,619	250847-EB-2	DTE Electric Company CORPORATE	1.FFE	2,998,792	3,128,105
0000-00-0	Corporate Bond First to Default	2.BZ	0	13,724,794	14,098,677	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	7,293	26882P-AR-3	ERAC USA FINANCE COMPANY 144A	1.GFE	13,724,794	14,091,384
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,884,618	5,244,244	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	2,713	293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE	1.GFE	4,884,618	5,241,532
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,316,127	8,116,376	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	4,199	38141G-A9-5	GOLDMAN SACHS GROUP INC CORP FLOATE	2.AFE	8,316,127	8,112,177
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,260,865	10,141,123	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	5,246	416515-BF-0	HARTFORD FINANCIAL SVCS GRP CORPORA	1.GFE	11,260,865	10,135,877
0000-00-0	Corporate Bond First to Default	2.BZ	0	56,585,079	51,076,590	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	26,422	43849R-AT-2	HONEYWELL AEROSPACE INC CORPORATE	2.AFE	56,585,079	51,050,168
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,385,969	2,186,395	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	1,131	44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREI	1.FFE	2,385,969	2,185,264
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,740,000	14,477,271	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	7,489	46647P-EH-5	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	14,740,000	14,469,782
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,604,969	5,310,837	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	2,747	478160-BJ-2	JOHNSON & JOHNSON CORPORATE	1.AFE	5,604,969	5,308,090
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,722,444	6,998,287	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	3,620	540424-AP-3	LOEWS CORP CORP	1.GFE	7,722,444	6,994,666
0000-00-0	Corporate Bond First to Default	2.BZ	0	22,838,195	22,316,375	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	11,544	61747Y-FR-1	MORGAN STANLEY CORP FLOATER	1.EFE	22,838,195	22,304,830
0000-00-0	Corporate Bond First to Default	2.BZ	0	802,053	706,379	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	365	665772-CA-5	NORTHERN STATES PWR MINN CORPORATE	1.FFE	802,053	706,014
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,028,161	10,788,368	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	5,581	693475-BS-3	PNC FINANCIAL SERVICES CORP FLOATER	1.GFE	11,028,161	10,782,788
0000-00-0	Corporate Bond First to Default	2.BZ	0	19,978,871	19,454,131	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	10,064	693475-BW-4	PNC FINANCIAL SERVICES CORP FLOATER	1.GFE	19,978,871	19,444,068
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,680,835	9,609,723	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	4,971	718172-DJ-5	PHILIP MORRIS INTERNATIONAL IN CORP	1.FFE	9,680,835	9,604,752
0000-00-0	Corporate Bond First to Default	2.BZ	0	22,619,661	20,096,533	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	10,396	745332-BU-9	PUGET SOUND ENERGY CORPORATE	1.FFE	22,619,661	20,086,137
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,314,259	11,927,538	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	6,170	902613-BH-0	UBS GROUP AG CORP FOREIGN	1.FFE	12,314,259	11,921,368
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,097,037	7,372,962	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	3,814	907818-FZ-6	UNION PACIFIC CORP CORPORATE	1.GFE	8,097,037	7,369,148
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,026,082	4,934,985	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	2,553	91159H-JN-1	US BANCORP SR NT CORP FLOATER	1.FFE	5,026,082	4,932,432

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	45,339,088	44,189,560	08/04/2026	08/06/2033	Total Return Swap + Interest Rate Swap - 191347CM_191383CM	0	22,859	91159H-JR-2	US BANCORP SR NT CORP FLOATER	1.FFE	45,339,088	44,166,700
0000-00-0	Corporate Bond First to Default	2.BZ	272,000,000	10,022,597	8,624,170	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	191,854	190,495	01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPO	1.DFE	9,830,742	8,433,675
0000-00-0	Corporate Bond First to Default	2.BZ	0	984,002	787,264	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	18,836	17,390	025816-BF-5	AMERICAN EXPRESS CO CORP	1.FFE	965,167	769,875
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,764,107	7,866,453	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	186,906	173,759	055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREI	1.FFE	9,577,201	7,692,695
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,528,467	1,267,408	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	29,258	27,995	084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,499,209	1,239,412
0000-00-0	Corporate Bond First to Default	2.BZ	0	441,605	339,797	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	8,453	7,506	101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE	1.GFE	433,152	332,291
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,453,388	4,667,347	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	161,816	103,095	126408-HG-1	CSX CORP CORPORATE	1.GFE	8,291,572	4,564,253
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,979,412	4,504,630	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	95,317	99,501	13032U-US-5	CALIFORNIA HEALTH FACS FING AU CORP	1.FFE	4,884,095	4,405,129
0000-00-0	Corporate Bond First to Default	2.BZ	0	905,217	714,969	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	17,328	15,793	172967-JU-6	CITIGROUP INC CORPORATE	1.GFE	887,889	699,176
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,020,378	1,239,214	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	38,674	27,372	20030N-CG-4	COMCAST CORP CORPORATE	1.GFE	1,981,703	1,211,842
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,153,689	2,587,751	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	60,368	57,160	244199-BF-1	DEERE & CO CORPORATE	1.FFE	3,093,320	2,530,592
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,574,072	6,550,692	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	164,126	144,695	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	8,409,946	6,405,997
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,108,508	5,352,674	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	174,356	118,233	27409L-AE-3	Enbridge Gas Ohio CORPORATE	1.GFE	8,934,151	5,234,441
0000-00-0	Corporate Bond First to Default	2.BZ	0	803,165	652,376	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	15,374	14,410	30251B-AC-2	FMR LLC CORPORATE	1.EFE	787,790	637,966
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,639,536	1,331,004	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	31,384	29,400	303823-MW-5	FAIRFAX CO VA IDA REV REF CORPORATE	1.CFE	1,608,152	1,301,604
0000-00-0	Corporate Bond First to Default	2.BZ	0	16,262,387	12,186,980	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	311,297	269,193	38141G-VS-0	GOLDMAN SACHS GROUP INC CORPORATE	2.AFE	15,951,090	11,917,787
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,660,748	5,141,847	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	127,501	113,576	392274-X7-6	GREATER ORLANDO FL AVIATION AU CORP	1.DFE	6,533,247	5,028,271
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,487,339	2,899,230	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	66,755	64,040	4042Q1-AD-9	HSBC BANK USA MONEY MARKET	1.GFE	3,420,584	2,835,190
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,514,244	7,168,037	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	143,839	158,332	416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORA	1.GFE	7,370,405	7,009,706
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,113,600	832,753	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	21,317	18,394	455434-BT-6	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	1,092,284	814,359
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,038,741	1,695,618	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	39,026	37,454	462466-FZ-1	IOWA FIN AUTH HEALTH FACS CORPORATE	1.EFE	1,999,716	1,658,164
0000-00-0	Corporate Bond First to Default	2.BZ	0	16,175,779	13,747,019	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	309,639	303,652	478160-BA-1	JOHNSON & JOHNSON CORPORATE	1.AFE	15,866,140	13,443,367
0000-00-0	Corporate Bond First to Default	2.BZ	0	20,254,958	15,899,209	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	387,724	351,191	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	1.FFE	19,867,234	15,548,018
0000-00-0	Corporate Bond First to Default	2.BZ	0	20,212,032	14,998,207	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	386,902	331,289	546676-AX-5	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	19,825,130	14,666,918
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,507,782	7,606,798	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	181,999	168,023	589331-AS-6	MERCK AND CO CORPORATE	1.EFE	9,325,783	7,438,775
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,703,425	3,793,362	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	90,034	83,790	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.FFE	4,613,392	3,709,572
0000-00-0	Corporate Bond First to Default	2.BZ	0	31,799,256	25,758,184	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	608,706	568,961	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	31,190,550	25,189,223
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,137,376	1,577,697	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	40,914	34,849	65821D-WM-9	NORTH CAROLINA MED CARE COMMN CORPO	1.EFE	2,096,462	1,542,848
0000-00-0	Corporate Bond First to Default	2.BZ	0	280,243	225,143	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	5,364	4,973	662352-AB-9	Northwell Health CORPORATE	1.GFE	274,879	220,170
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,282,862	4,028,192	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	101,125	88,977	70917S-6Y-4	PENNSYLVANIA ST HIGHER EDL FAC CORP	1.DFE	5,181,737	3,939,215
0000-00-0	Corporate Bond First to Default	2.BZ	0	16,537,614	13,267,252	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	316,566	293,054	713448-CC-0	PEPSICO INC CORPORATE	1.EFE	16,221,049	12,974,197
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,004,041	833,847	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	19,220	18,418	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1.GFE	984,822	815,429
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,869,146	1,504,286	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	35,779	33,228	718172-BD-0	PHILIP MORRIS INTERNATIONAL IN CORP	1.GFE	1,833,366	1,471,058
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,997,272	2,662,869	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	57,374	58,819	744560-AQ-9	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	2,939,898	2,604,051
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,453,362	4,096,851	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	85,247	90,494	822905-AW-5	SHELL FINANCE US INC CORPORATE	1.DFE	4,368,115	4,006,357
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,292,091	12,262,589	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	292,724	270,863	83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORP	1.EFE	14,999,367	11,991,726
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,884,455	3,062,113	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	74,357	67,638	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	3,810,098	2,994,476
0000-00-0	Corporate Bond First to Default	2.BZ	0	150,329	106,658	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	2,878	2,356	899043-AA-1	TUFTS UNIVERSITY MA CORP	1.DFE	147,452	104,303
0000-00-0	Corporate Bond First to Default	2.BZ	0	13,004,832	9,929,735	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	248,941	219,334	906548-CL-4	UNION ELECTRIC CO CORPORATE	1.FFE	12,755,892	9,710,401
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,026,428	9,648,455	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	230,212	213,120	93978H-QU-2	WASHINGTON ST HLTH CARE FACS A CORP	1.FFE	11,796,216	9,435,334

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,790,229	3,004,908	09/21/2026	12/20/2031	Credit Default Swap - 192804CM	72,553	66,374	976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE	1.FFE	3,717,676	2,938,534
0000-00-0	Corporate Bond First to Default	2.BZ	36,200,000	652,398	675,628	09/21/2026	12/20/2031	Credit Default Swap - 192805CM	12,228	12,029	25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMP	1.GFE	640,170	663,599
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,569,631	9,066,686	09/21/2026	12/20/2031	Credit Default Swap - 192805CM	216,849	161,420	649322-AC-8	NEW YORK PRESBYTERIAN HOSP CORPORA	1.CFE	11,352,782	8,905,266
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,790,994	10,918,592	09/21/2026	12/20/2031	Credit Default Swap - 192805CM	202,255	194,390	68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE	1.FFE	10,588,739	10,724,202
0000-00-0	Corporate Bond First to Default	2.BZ	0	389,530	315,620	09/21/2026	12/20/2031	Credit Default Swap - 192805CM	7,301	5,619	745332-BW-5	PUGET SOUND ENERGY CORPORATE	1.FFE	382,229	310,001
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,310,857	16,080,216	09/21/2026	12/20/2031	Credit Default Swap - 192805CM	286,970	286,286	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	1.GFE	15,023,887	15,793,930
0000-00-0	Corporate Bond First to Default	2.BZ	80,600,000	5,505,811	4,643,536	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	21,272	4,259	00287Y-AM-1	ABBVIE INC CORPORATE	1.GFE	5,484,539	4,639,277
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,168,640	4,195,115	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	19,969	3,848	00287Y-DA-4	ABBVIE INC CORPORATE	1.GFE	5,148,671	4,191,267
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,959,804	2,632,401	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	11,435	2,415	010392-FF-0	ALABAMA POWER CORPORATE	1.FFE	2,948,369	2,629,986
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,277,055	976,800	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	4,934	896	101137-AU-1	BOSTON SCIENTIFIC CORP CORPORATE	1.GFE	1,272,121	975,904
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,910,497	3,018,301	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	15,108	2,769	126408-HA-4	CSX CORP CORPORATE	1.GFE	3,895,389	3,015,533
0000-00-0	Corporate Bond First to Default	2.BZ	0	23,631,904	15,643,985	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	91,301	14,350	126408-HL-0	CSX CORP CORPORATE	1.GFE	23,540,603	15,629,635
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,197,129	2,918,528	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	12,352	2,677	263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	3,184,777	2,915,851
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,416,835	3,024,598	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	13,201	2,774	291011-BB-9	EMERSON ELEC CO CORPORATE	1.FFE	3,403,634	3,021,823
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,519,946	1,398,549	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	5,872	1,283	544445-SY-6	LOS ANGELES DEPARTMENT OF AIRP CORP	1.DFE	1,514,073	1,397,266
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,016,655	2,968,701	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	11,655	2,723	57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORP	1.AFE	3,005,000	2,965,978
0000-00-0	Corporate Bond First to Default	2.BZ	0	828,892	596,143	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	3,202	547	586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	825,689	595,596
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,667,252	1,500,172	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	6,441	1,376	665789-AW-3	NORTHERN STATES PWR - WISC CORPORA	1.FFE	1,660,811	1,498,796
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,565,242	2,123,018	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	9,911	1,947	74727P-AY-7	STATE OF QATAR GOVT FOREIGN	1.CFE	2,555,331	2,121,071
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,131,274	4,279,788	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	19,825	3,926	76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	5,111,449	4,275,862
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,482,756	1,971,164	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	9,592	1,808	80413T-AJ-8	SAUDI INTERNATIONAL BOND GOVT FOREI	1.EFE	2,473,164	1,969,356
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,221,830	2,843,001	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	12,447	2,608	842400-FH-1	SOUTHERN CAL EDISON CORPORATE	2.AFE	3,209,383	2,840,393
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,611,551	9,157,949	09/21/2026	12/20/2036	Credit Default Swap - 192828CM	60,315	8,400	907818-FS-2	UNION PACIFIC CORP CORPORATE	1.GFE	15,551,236	9,149,549
0000-00-0	Corporate Bond First to Default	2.BZ	187,100,000	31,024,645	24,368,617	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	119,584	22,109	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.EFE	30,905,061	24,346,508
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,251,029	872,826	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	4,822	792	00287Y-DB-2	ABBVIE INC CORPORATE	1.GFE	1,246,207	872,034
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,575,945	1,900,004	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	9,929	1,724	007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORPO	1.CFE	2,566,016	1,898,280
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,876,455	8,417,460	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	38,069	7,637	03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE	1.GFE	9,838,387	8,409,823
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,226,916	5,069,338	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	24,002	4,599	084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE	1.GFE	6,202,915	5,064,739
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,461,889	7,042,547	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	40,325	6,389	110122-DJ-4	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	10,421,564	7,036,158
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,860,711	6,291,458	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	30,299	5,708	15189X-AN-8	CENTERPOINT ENERGY CORPORATE	1.FFE	7,830,412	6,285,750
0000-00-0	Corporate Bond First to Default	2.BZ	0	18,962,639	13,871,051	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	73,091	12,585	15189X-AT-5	CENTERPOINT ENERGY CORPORATE	1.FFE	18,889,548	13,858,466
0000-00-0	Corporate Bond First to Default	2.BZ	0	24,950,616	18,174,091	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	96,172	16,489	172967-LJ-8	CITIGROUP INC CORP FLOATER	1.GFE	24,854,444	18,157,602
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,497,198	1,979,731	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	9,625	1,796	250847-EH-9	DTE Electric Company CORPORATE	1.FFE	2,487,572	1,977,935
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,668,583	1,200,236	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	6,432	1,089	254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.BFE	1,662,152	1,199,147
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,183,776	2,184,878	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	12,272	1,982	29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE	1.FFE	3,171,504	2,182,896
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,310,394	946,773	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	5,051	859	485134-BR-0	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	1,305,343	945,914
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,089,047	2,720,993	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	15,761	2,469	485134-BS-8	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	4,073,286	2,718,524
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,234,225	6,665,224	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	31,739	6,047	546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	8,202,486	6,659,176
0000-00-0	Corporate Bond First to Default	2.BZ	0	721,848	526,981	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	2,782	478	586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORP	1.DFE	719,066	526,502
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,854,696	3,803,807	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	22,567	3,451	594712-WY-3	MICHIGAN ST UNIV REV CORPORATE MUNI	1.CFE	5,832,129	3,800,356
0000-00-0	Corporate Bond First to Default	2.BZ	0	20,081,921	16,084,339	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	77,406	14,593	641062-BE-3	NESTLE HLDGS INC. CORPORATE	1.DFE	20,004,515	16,069,746

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,558,866	7,534,250	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	32,990	6,836	646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MU	1.EFE	8,525,876	7,527,414
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,454,121	1,901,637	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	9,459	1,725	665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE	1.FFE	2,444,662	1,899,912
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,235,106	5,611,307	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	27,888	5,091	875127-BF-8	Tampa Electric CORPORATE	1.GFE	7,207,218	5,606,216
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,052,930	7,418,239	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	38,749	6,730	91324P-CX-8	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	10,014,181	7,411,508
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,265,753	5,362,360	09/21/2026	12/20/2036	Credit Default Swap - 192829CM	31,860	4,865	915217-WX-7	UNIVERSITY VA CORPORATE MUNI TAXABL	1.AFE	8,233,893	5,357,495
0000-00-0	Corporate Bond First to Default	2.BZ	14,100,000	1,285,267	1,393,066	09/22/2026	12/20/2036	Credit Default Swap - 192846CM	3,121	907	191219-BC-7	Coca Cola Enterprises Inc DEBENTURE	1.FFE	1,282,147	1,392,159
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,800,323	2,868,851	09/22/2026	12/20/2036	Credit Default Swap - 192846CM	9,228	1,869	254687-EZ-5	WALT DISNEY COMPANY CORPORATE	1.FFE	3,791,095	2,866,982
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,447,437	9,874,508	09/22/2026	12/20/2036	Credit Default Swap - 192846CM	37,508	6,432	254687-FD-3	WALT DISNEY COMPANY CORPORATE	1.FFE	15,409,929	9,868,076
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,648,495	1,311,443	09/22/2026	12/20/2036	Credit Default Swap - 192846CM	4,003	854	617482-V9-2	MORGAN STANLEY CORPORATE	1.GFE	1,644,492	1,310,589
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,104,668	893,364	09/22/2026	12/20/2036	Credit Default Swap - 192846CM	2,682	582	744560-AV-8	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	1,101,986	892,782
0000-00-0	Corporate Bond First to Default	2.BZ	28,000,000	1,896,136	2,056,411	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	7,720	1,833	12189T-AF-1	BURLINGTN NORTH SANTA FE DEBENTURES	1.FFE	1,888,415	2,054,578
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,296,488	7,271,912	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	37,852	6,483	539830-BD-0	LOCKHEED MARTIN CORP CORPORATE	1.FFE	9,258,636	7,265,429
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,631,969	3,712,882	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	18,860	3,310	595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE	1.FFE	4,613,109	3,709,572
0000-00-0	Corporate Bond First to Default	2.BZ	0	988,848	816,157	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	4,026	728	718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORP	1.GFE	984,822	815,429
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,374,959	4,009,932	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	17,813	3,575	822905-AW-5	SHELL FINANCE US INC CORPORATE	1.DFE	4,357,146	4,006,357
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,424,490	4,366,372	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	18,015	3,893	83577V-AA-8	SOPAIPILLA INVESTOR LLC CORP SINKIN	1.DFE	4,406,475	4,362,479
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,963,746	1,475,988	09/22/2026	12/20/2036	Credit Default Swap - 192847CM	7,996	1,316	875127-BD-3	Tampa Electric CORPORATE	1.GFE	1,955,751	1,474,672
0000-00-0	Corporate Bond First to Default	2.BZ	211,900,000	2,425,485	1,960,726	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	10,019	1,712	00287Y-BD-0	ABBVIE INC CORPORATE	1.GFE	2,415,466	1,959,014
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,935,558	5,167,875	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	28,650	4,513	00287Y-CB-3	ABBVIE INC CORPORATE	1.GFE	6,906,908	5,163,362
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,377,967	2,108,084	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	9,823	1,841	032095-AS-0	AMPHENOL CORP NEW CORPORATE	1.GFE	2,368,144	2,106,243
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,508,619	9,660,837	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	47,540	8,437	05523R-AE-7	BAE Systems plc CORP FOREIGN	1.GFE	11,461,079	9,652,400
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,515,206	1,192,843	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	6,259	1,042	126408-HC-0	CSX CORP CORPORATE	1.GFE	1,508,947	1,191,801
0000-00-0	Corporate Bond First to Default	2.BZ	0	874,932	754,375	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	3,614	659	126408-HK-2	CSX CORP CORPORATE	1.GFE	871,318	753,716
0000-00-0	Corporate Bond First to Default	2.BZ	0	360,996	309,392	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	1,491	270	126408-HP-1	CSX CORP CORPORATE	1.GFE	359,505	309,122
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,430,513	851,280	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	5,909	743	13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPO	1.DFE	1,424,604	850,536
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,229,865	6,826,114	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	29,865	5,961	15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPO	1.AFE	7,200,000	6,820,153
0000-00-0	Corporate Bond First to Default	2.BZ	0	19,756,119	18,221,032	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	81,609	15,913	234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE	1.DFE	19,674,510	18,205,119
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,912,007	6,092,649	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	28,552	5,321	29379V-CH-4	ENTERPRISE PROD OPER L.P. CORPORATE	1.GFE	6,883,454	6,087,328
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,633,936	11,491,918	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	60,450	10,036	37310P-AB-7	GEORGETOWN UNIVERSITY CORPORATE	1.GFE	14,573,486	11,481,882
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,499,627	1,398,330	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	6,195	1,221	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	1.GFE	1,493,432	1,397,108
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,016,592	3,554,815	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	16,592	3,104	574205-JJ-0	MARYLAND ST ECONOMIC DEV CORP CORPO	1.GFE	4,000,000	3,551,711
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,803,422	2,119,144	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	11,580	1,851	575718-AA-9	MASS INSTITUTE OF TECH CORPORATE	1.AFE	2,791,841	2,117,293
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,537,797	3,985,007	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	18,745	3,480	57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE	1.AFE	4,519,052	3,981,527
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,513,383	11,881,306	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	51,691	10,376	57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRG	1.BFE	12,461,692	11,870,930
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,994,155	5,449,401	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	24,761	4,759	585055-AQ-9	MEDTRONIC INC CORPORATE	1.GFE	5,969,394	5,444,642
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,169,466	6,317,030	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	29,616	5,517	610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE	1.GFE	7,139,850	6,311,514
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,027,154	6,336,756	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	29,028	5,534	641423-CA-4	NEVADA POWER CO CORPORATE	1.FFE	6,998,126	6,331,222
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,993,443	2,579,164	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	12,365	2,252	644188-BG-8	NEW ENGLAND POWER CO CORPORATE	1.GFE	2,981,078	2,576,912
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,939,535	5,647,532	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	24,535	4,932	64990F-MV-3	NEW YORK ST DORM AUTH ST PERS Corpo	1.BFE	5,915,000	5,642,600
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,887,420	7,553,991	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	40,843	6,597	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.BFE	9,846,576	7,547,394
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,499,529	5,778,163	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	26,849	5,046	678858-BM-2	Oklahoma Gas & Elec Co CORPORATE	1.GFE	6,472,680	5,773,116
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,416,378	2,120,099	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	9,982	1,852	678858-BY-6	Oklahoma Gas & Elec Co CORPORATE	1.GFE	2,406,397	2,118,248

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,205,077	3,723,158	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	17,371	3,252	69351U-AN-3	PPL Electric Utilities Corp CORPORA	1.EFE	4,187,706	3,719,906
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,962,860	12,385,494	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	53,548	10,817	713448-BP-2	PEPSICO INC CORPORATE	1.EFE	12,909,312	12,374,677
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,990,894	3,711,993	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	16,486	3,242	737679-DC-1	Potomac Elec Pwr Co CORPORATE	1.FFE	3,974,409	3,708,751
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,116,701	1,042,518	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	4,613	910	740816-AG-8	PRESIDENT & FELLOWS HARVARD CO CORP	1.AFE	1,112,088	1,041,608
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,562,343	6,665,796	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	31,239	5,821	74340X-CK-5	PROLOGIS LP CORPORATE	1.FFE	7,531,104	6,659,974
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,006,432	1,806,057	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	8,288	1,577	797440-BL-7	San Diego Gas Electric Engine CORPO	1.FFE	1,998,144	1,804,480
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,495,624	4,069,103	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	18,571	3,554	837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPOR	1.FFE	4,477,054	4,065,550
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,810,180	5,954,460	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	28,132	5,200	842400-FP-3	SOUTHERN CAL EDISON CORPORATE	1.GFE	6,782,048	5,949,260
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,564,894	8,082,423	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	35,380	7,059	882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	1.AFE	8,529,514	8,075,364
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,219,999	1,892,946	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	9,170	1,653	927804-GQ-1	Virginia Electric Power CORPORATE	2.AFE	2,210,829	1,891,293
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,373,297	1,625,166	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	9,804	1,419	95000U-2M-4	WELLS FARGO & COMPANY CORP FLOATER	1.GFE	2,363,493	1,623,746
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,257,721	2,848,413	09/22/2026	12/20/2036	Credit Default Swap - 192856CM	13,457	2,488	98420E-AB-1	XLIT LTD CORP FOREIGN	1.EFE	3,244,264	2,845,926
0000-00-0	Corporate Bond First to Default	2.BZ	14,100,000	3,659,829	2,208,650	09/23/2026	12/20/2036	Credit Default Swap - 192920CM	15,279	2,775	084423-AU-6	BERKLEY (WR) CORPORATION CORPORATE	1.GFE	3,644,549	2,205,875
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,187,019	1,842,802	09/23/2026	12/20/2036	Credit Default Swap - 192920CM	9,131	2,315	084423-AV-4	BERKLEY (WR) CORPORATION CORPORATE	1.GFE	2,177,889	1,840,487
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,252,622	775,966	09/23/2026	12/20/2036	Credit Default Swap - 192920CM	5,230	975	416515-BD-5	HARTFORD FINANCIAL SVCS GRP CORPORA	1.GFE	1,247,393	774,991
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,787,349	3,957,502	09/23/2026	12/20/2036	Credit Default Swap - 192920CM	19,987	4,971	416518-AD-0	HARTFORD FINANCIAL SERVICES GR CORP	1.GFE	4,767,363	3,952,530
0000-00-0	Corporate Bond First to Default	2.BZ	200,900,000	3,341,215	2,819,003	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	12,034	2,906	00287Y-AM-1	ABBVIE INC CORPORATE	1.GFE	3,329,181	2,816,097
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,951,339	3,691,921	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	17,833	3,806	00287Y-CB-3	ABBVIE INC CORPORATE	1.GFE	4,933,506	3,688,115
0000-00-0	Corporate Bond First to Default	2.BZ	0	13,220,638	12,036,915	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	47,616	12,408	03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORP	1.GFE	13,173,023	12,024,507
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,082,418	1,789,326	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	7,500	1,844	05523R-AE-7	BAE Systems plc CORP FOREIGN	1.GFE	2,074,917	1,787,482
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,963,135	2,764,907	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	10,672	2,850	110122-DR-6	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	2,952,463	2,762,057
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,584,241	1,411,923	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	5,706	1,455	12189L-BK-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.FFE	1,578,536	1,410,467
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,612,735	1,451,366	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	5,808	1,496	126408-HF-3	CSX CORP CORPORATE	1.GFE	1,606,927	1,449,870
0000-00-0	Corporate Bond First to Default	2.BZ	0	258,833	207,038	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	932	213	14916R-AD-6	Catholic Health Initiatives CORP	1.GFE	257,900	206,825
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,305,731	1,100,122	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	4,703	1,134	172967-EW-7	CITIGROUP INC CORPORATE	1.GFE	1,301,028	1,098,988
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,580,167	5,043,616	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	20,098	5,199	20030N-CJ-8	COMCAST CORP CORPORATE	1.GFE	5,560,069	5,038,417
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,475,227	1,853,789	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	8,915	1,911	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	2,466,312	1,851,878
0000-00-0	Corporate Bond First to Default	2.BZ	0	862,060	771,856	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,105	796	341081-FU-6	FLORIDA POWER & LIGHT CORPORATE	1.DFE	858,955	771,061
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,513,346	1,400,420	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	5,451	1,444	375558-AX-1	GILEAD SCIENCES INC CORPORATE	1.GFE	1,507,896	1,398,976
0000-00-0	Corporate Bond First to Default	2.BZ	0	904,351	845,065	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,257	871	375558-BS-1	GILEAD SCIENCES INC CORPORATE	1.GFE	901,094	844,194
0000-00-0	Corporate Bond First to Default	2.BZ	0	999,451	903,516	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,600	931	437076-BF-8	Home Depot Inc CORPORATE	1.FFE	995,851	902,585
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,185,566	1,968,652	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	7,872	2,029	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	2,177,694	1,966,622
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,037,848	10,164,341	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	50,559	10,478	437076-BZ-4	Home Depot Inc CORPORATE	1.FFE	13,987,289	10,153,863
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,052,946	876,607	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,792	904	452308-AQ-2	Illinois Tool Wks Inc CORPORATE	1.EFE	1,049,154	875,703
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,843,175	8,448,757	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	35,451	8,709	4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FORE	1.AFE	9,807,724	8,440,047
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,634,239	2,103,436	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	9,488	2,168	46625H-JU-5	JP MORGAN CHASE & CO CORPORATE	1.FFE	2,624,751	2,101,268
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,277,137	1,140,029	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	4,600	1,175	46647P-AN-6	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	1,272,538	1,138,854
0000-00-0	Corporate Bond First to Default	2.BZ	0	880,282	810,734	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,170	836	46647P-BV-7	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	877,111	809,898
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,016,986	3,283,909	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	14,468	3,385	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	4,002,518	3,280,524
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,459,395	10,959,067	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	44,874	11,297	539830-BS-7	LOCKHEED MARTIN CORP CORPORATE	1.FFE	12,414,521	10,947,770
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,193,843	981,447	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	4,300	1,012	546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	1.FFE	1,189,543	980,436
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,271,883	1,138,763	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	4,581	1,174	58933Y-BN-4	Merck & Co Inc CORPORATE	1.EFE	1,267,302	1,137,589
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,309,518	1,832,490	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	8,318	1,889	62952E-AA-5	NYU Hospitals Center CORPORATE	1.EFE	2,301,200	1,830,601

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	13,934,091	11,941,902	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	50,185	12,310	65163L-AF-6	NEWMONT / NEWCREST FIN PTY CORPORAT	1.GFE	13,883,906	11,929,592
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,291,204	1,170,046	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	4,650	1,206	665772-CR-8	NORTHERN STATES PWR MINN CORPORATE	1.EFE	1,286,554	1,168,840
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,140,935	8,204,976	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	36,524	8,458	66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	1.DFE	10,104,412	8,196,518
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,563,318	6,138,364	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	27,240	6,328	68233J-AS-3	Oncor Electric Delivery Co CORPORAT	1.FFE	7,536,078	6,132,036
0000-00-0	Corporate Bond First to Default	2.BZ	0	700,728	612,666	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	2,524	632	70213H-AF-5	PARTNERS HEALTHCARE SYSTEM INC CORP	1.DFE	698,204	612,034
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,591,166	3,716,634	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	16,536	3,831	744560-AZ-9	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	4,574,630	3,712,802
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,795,929	4,489,905	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	20,875	4,628	745332-CG-9	PUGET SOUND ENERGY CORPORATE	1.FFE	5,775,055	4,485,276
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,563,992	9,890,272	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	45,251	10,195	822582-BF-8	SHELL INTERNATIONAL FINANCE BV CORP	1.DFE	12,518,741	9,880,077
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,706,671	2,479,507	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	9,748	2,556	822905-AA-3	SHELL FINANCE US INC CORPORATE	1.DFE	2,696,922	2,476,951
0000-00-0	Corporate Bond First to Default	2.BZ	0	839,070	756,730	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,022	780	89153V-AV-1	TOTAL CAPITAL INTERNATIONAL SA CORP	1.EFE	836,048	755,949
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,472,163	1,221,103	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	5,302	1,259	91324P-CR-1	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	1,466,861	1,219,845
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,306,554	1,181,981	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	4,706	1,218	91324P-DL-3	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	1,301,849	1,180,762
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,502,351	1,344,986	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	5,411	1,386	91324P-EF-5	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	1,496,940	1,343,599
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,256,245	2,029,238	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	8,126	2,092	91324P-EK-4	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	2,248,119	2,027,146
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,651,795	1,483,003	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	5,949	1,529	91324P-EW-8	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	1,645,846	1,481,475
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,591,739	13,365,241	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	56,156	13,777	913366-KW-9	UNIVERSITY CALIF REGTS MED CTR CORP	1.DFE	15,535,584	13,351,464
0000-00-0	Corporate Bond First to Default	2.BZ	0	933,199	711,242	09/23/2026	12/20/2036	Credit Default Swap - 192924CM	3,361	733	927804-FT-6	Virginia Electric Power CORPORATE	2.AFE	929,838	710,508
0000-00-0	Corporate Bond First to Default	2.BZ	361,800,000	4,922,759	4,443,195	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	13,022	4,780	002824-BW-9	ABBOTT LABORATORIES CORPORATE	1.EFE	4,909,737	4,438,415
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,904,279	4,214,120	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	15,618	4,534	009158-BA-3	AIR PRODUCTS & CHEMICALS CORPORATE	1.GFE	5,888,661	4,209,586
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,665,718	5,141,761	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	17,633	5,532	02361D-AT-7	AMEREN ILLINOIS CO CORPORATE	1.FFE	6,648,085	5,136,229
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,744,206	1,603,841	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	4,614	1,725	049560-AP-0	ATMOS ENERGY CORP CORPORATE	1.GFE	1,739,592	1,602,115
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,778,411	6,024,812	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	17,931	6,482	09290D-AK-7	BLACKROCK INC CORPORATE	1.DFE	6,760,480	6,018,330
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,711,258	5,162,287	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	15,108	5,554	126408-HT-3	CSX CORP CORPORATE	1.GFE	5,696,151	5,156,734
0000-00-0	Corporate Bond First to Default	2.BZ	0	400,024	372,402	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	1,058	401	149123-CM-1	CATERPILLAR INC CORPORATE	1.EFE	398,966	372,001
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,555,958	3,130,740	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	9,406	3,368	166764-CA-6	CHEVRON CORP CORPORATE	1.DFE	3,546,552	3,127,371
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,686,262	11,048,809	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	41,494	11,887	191216-CX-6	COCA COLA CO CORPORATE	1.EFE	15,644,768	11,036,923
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,026,749	5,343,113	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	15,942	5,748	191216-DC-1	COCA COLA CO CORPORATE	1.EFE	6,010,806	5,337,364
0000-00-0	Corporate Bond First to Default	2.BZ	0	33,857,598	31,106,073	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	89,562	33,465	191216-DS-6	COCA COLA CO CORPORATE	1.EFE	33,768,035	31,072,608
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,702,143	4,308,430	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	12,438	4,635	191216-DZ-0	COCA COLA CO CORPORATE	1.EFE	4,689,704	4,303,795
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,156,125	9,044,882	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	26,866	9,731	207597-EP-6	CONNECTICUT LIGHT & PWR CO CORPORAT	1.FFE	10,129,259	9,035,151
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,453,533	11,282,224	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	32,943	12,138	291011-BS-2	EMERSON ELEC CO CORPORATE	1.FFE	12,420,590	11,270,087
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,009,241	6,305,508	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	18,541	6,784	437076-CD-2	Home Depot Inc CORPORATE	1.FFE	6,990,700	6,298,725
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,724,733	6,119,691	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	17,789	6,584	437076-CK-6	Home Depot Inc CORPORATE	1.FFE	6,706,944	6,113,108
0000-00-0	Corporate Bond First to Default	2.BZ	0	12,542,662	11,222,832	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	33,179	12,074	539830-BY-4	LOCKHEED MARTIN CORP CORPORATE	1.FFE	12,509,483	11,210,758
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,852,542	12,905,333	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	39,289	13,884	571748-BT-8	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	14,813,253	12,891,449
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,604,344	2,290,329	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	6,889	2,464	571748-BX-9	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	2,597,455	2,287,865
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,206,010	12,744,065	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	37,579	13,711	571748-CD-2	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	14,168,431	12,730,354
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,544,085	1,424,921	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	4,085	1,533	575718-AK-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	1,540,000	1,423,388
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,924,112	1,384,045	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	5,090	1,489	57636Q-AQ-7	Mastercard Inc CORPORATE	1.DFE	1,919,022	1,382,556
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,363,742	5,824,846	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	19,479	6,267	578454-AD-2	MAYO CLINIC CORPORATE	1.CFE	7,344,263	5,818,579
0000-00-0	Corporate Bond First to Default	2.BZ	0	29,214,727	26,019,407	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	77,281	27,993	61747Y-FV-2	MORGAN STANLEY CORP FLOATER	1.EFE	29,137,447	25,991,414
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,186,015	4,529,900	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	13,718	4,873	644188-BG-8	NEW ENGLAND POWER CO CORPORATE	1.GFE	5,172,296	4,525,027
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,634,006	9,880,834	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	28,130	10,630	64985S-FG-3	NEW YORK ST DORM AUTH REVS NON CORP	1.DFE	10,605,876	9,870,204
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,338,615	1,180,861	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	3,541	1,270	693304-AX-5	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	1,335,074	1,179,591
0000-00-0	Corporate Bond First to Default	2.BZ	0	974,140	878,288	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	2,577	945	693304-BA-4	PECO ENERGYCO 1ST MTG CORPORATE	1.FFE	971,563	877,343
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,709,767	6,068,651	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	17,749	6,529	713448-FN-3	PEPSICO INC CORPORATE	1.EFE	6,692,018	6,062,122
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,687,843	5,130,798	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	15,046	5,520	744560-CE-4	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	5,672,797	5,125,278

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,095,140	2,720,811	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	8,187	2,927	74456Q-CV-6	PUBLIC SERVICE ELECTRIC CORPORATE	1.FFE	3,086,952	2,717,884
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,482,144	7,932,678	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	27,728	8,534	745332-CK-0	PUGET SOUND ENERGY CORPORATE	1.FFE	10,454,416	7,924,144
0000-00-0	Corporate Bond First to Default	2.BZ	0	20,306,446	18,386,358	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	53,716	19,781	76720A-AW-6	RIO TINTO FINANCE PLC CORP FOREIGN	1.FFE	20,252,730	18,366,577
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,283,580	1,177,034	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	3,395	1,266	822905-AA-3	SHELL FINANCE US INC CORPORATE	1.DFE	1,280,185	1,175,768
0000-00-0	Corporate Bond First to Default	2.BZ	0	25,390,489	23,299,571	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	67,165	25,067	82622R-AF-3	SIEMENS FUNDING BV CORP FOREIGN	1.DFE	25,323,325	23,274,505
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,038,661	2,898,150	09/24/2026	12/20/2036	Credit Default Swap - 192946CM	10,683	3,118	94106B-AD-3	WASTE CONNECTIONS INC CORP FOREIGN	1.GFE	4,027,978	2,895,032
0000-00-0	Corporate Bond First to Default	2.BZ	320,300,000	1,982,801	1,561,221	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	3,380	1,865	002824-BH-2	ABBOTT LABORATORIES CORPORATE	1.EFE	1,979,421	1,559,356
0000-00-0	Corporate Bond First to Default	2.BZ	0	23,142,164	17,253,436	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	39,454	20,611	00287Y-AW-9	ABBVIE INC CORPORATE	1.GFE	23,102,710	17,232,825
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,937,237	1,447,470	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	3,303	1,729	00287Y-CB-3	ABBVIE INC CORPORATE	1.GFE	1,933,934	1,445,741
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,946,267	1,566,161	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	3,318	1,871	00440E-AQ-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	1,942,949	1,564,290
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,377,028	3,358,718	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	7,462	4,012	00440E-AW-7	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	4,369,566	3,354,706
0000-00-0	Corporate Bond First to Default	2.BZ	0	209,253	157,786	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	357	188	009279-AC-4	AIRBUS SE CORP FOREIGN	1.EFE	208,896	157,597
0000-00-0	Corporate Bond First to Default	2.BZ	0	702,095	600,484	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	1,197	717	010392-FL-7	ALABAMA POWER CORPORATE	1.EFE	700,898	599,767
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,736,709	2,865,829	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	6,370	3,423	010392-FP-8	ALABAMA POWER CORPORATE	1.GFE	3,730,338	2,862,405
0000-00-0	Corporate Bond First to Default	2.BZ	0	18,327,139	12,904,097	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	31,245	15,415	06051G-HS-1	BANK OF AMERICA CORP CORP FLOATER	1.GFE	18,295,894	12,888,682
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,213,403	5,923,613	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	14,003	7,076	110122-CR-7	BRISTOL MYERS SQUIBB CO CORPORATE	1.FFE	8,199,401	5,916,537
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,498,746	3,425,985	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	7,670	4,093	126408-HR-7	CSX CORP CORPORATE	1.GFE	4,491,076	3,421,893
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,642,334	1,246,089	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	2,800	1,489	13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP	1.DFE	1,639,534	1,244,601
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,071,024	2,620,306	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	5,236	3,130	141781-BX-1	Cargill Inc CORPORATE	1.FFE	3,065,788	2,617,176
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,830,398	3,070,247	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	6,530	3,668	14916R-AD-6	Catholic Health Initiatives CORP	1.GFE	3,823,868	3,066,579
0000-00-0	Corporate Bond First to Default	2.BZ	0	501,871	409,483	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	856	489	202795-JD-3	COMMONWEALTH EDISON CORPORATE	1.FFE	501,015	408,994
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,208,630	4,016,859	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	8,880	4,798	207597-EH-4	CONNECTICUT LIGHT & PWR CO CORPORAT	1.FFE	5,199,750	4,012,061
0000-00-0	Corporate Bond First to Default	2.BZ	0	10,151,108	6,550,086	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	17,306	7,825	20825C-BC-7	Conocophillips CORPORATE	1.FFE	10,133,802	6,542,261
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,303,786	1,521,319	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	3,928	1,817	210518-CX-2	Consumers Energy Company CORPORATE	1.EFE	2,299,858	1,519,502
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,134,224	3,820,103	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	8,753	4,563	23291K-AK-1	DH EUROPE FINANCE II SARL CORP FORE	1.GFE	5,125,471	3,815,540
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,433,929	1,292,802	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	2,445	1,544	244199-BM-6	DEERE & CO CORPORATE	1.EFE	1,431,485	1,291,257
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,264,092	962,388	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	2,155	1,150	250847-EK-2	DTE Electric Company CORPORATE	1.FFE	1,261,937	961,239
0000-00-0	Corporate Bond First to Default	2.BZ	0	508,204	392,611	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	866	469	26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	1.FFE	507,338	392,142
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,932,373	2,951,190	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	6,704	3,525	29135L-AB-6	ABU DHABI (EMIRATE OF) GOVT FOREIGN	1.CFE	3,925,669	2,947,664
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,863,811	3,873,693	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	8,292	4,627	29379V-AY-9	ENTERPRISE PROD OPER L.P. CORPORATE	1.GFE	4,855,519	3,869,066
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,063,909	7,266,419	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	15,452	8,680	29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	1.GFE	9,048,456	7,257,739
0000-00-0	Corporate Bond First to Default	2.BZ	0	485,482	509,420	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	828	609	377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIG	1.FFE	484,654	508,811
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,043,328	5,222,584	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	12,008	6,239	38141E-C3-1	GOLDMAN SACHS CORPORATE	2.AFE	7,031,320	5,216,345
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,096,462	2,558,633	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	5,279	3,056	38141G-YK-4	GOLDMAN SACHS GROUP INC CORP FLOATE	2.AFE	3,091,183	2,555,577
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,087,633	2,240,276	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	5,264	2,676	437076-BZ-4	Home Depot Inc CORPORATE	1.FFE	3,082,369	2,237,599
0000-00-0	Corporate Bond First to Default	2.BZ	0	407,871	315,034	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	695	376	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	407,175	314,658
0000-00-0	Corporate Bond First to Default	2.BZ	0	794,057	622,228	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	1,354	743	46625H-JB-7	JP MORGAN CHASE & CO CORPORATE	1.FFE	792,703	621,485
0000-00-0	Corporate Bond First to Default	2.BZ	0	13,375,485	10,104,923	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	22,803	12,071	46647P-AA-4	JPMORGAN CHASE & CO CORP FLOATER	1.FFE	13,352,682	10,092,852
0000-00-0	Corporate Bond First to Default	2.BZ	0	411,539	406,177	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	702	485	478160-AT-1	JOHNSON & JOHNSON CORPORATE	1.AFE	410,837	405,691
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,009,354	3,284,448	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	6,835	3,924	478160-BK-9	JOHNSON & JOHNSON CORPORATE	1.AFE	4,002,518	3,280,524
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,758,372	3,975,522	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	9,817	4,749	485134-BQ-2	KANSAS CITY PWR & LT CO CORPORATE	1.FFE	5,748,555	3,970,773
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,100,660	4,799,697	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	10,401	5,734	595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE	1.FFE	6,090,260	4,793,964
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,000,882	3,834,031	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	8,526	4,580	61747Y-DY-8	MORGAN STANLEY CORPORATE	1.GFE	4,992,357	3,829,451
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,603,569	1,274,985	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	2,734	1,523	62952E-AA-5	NYU Hospitals Center CORPORATE	1.EFE	1,600,835	1,273,462
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,849,396	2,343,485	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	4,858	2,799	62952E-AB-3	NYU Hospitals Center CORP	1.EFE	2,844,538	2,340,686

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,714,628	2,155,048	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	4,628	2,574	62952E-AE-7	NYU Hospitals Center CORPORATE	1.EFE	2,710,000	2,152,473
0000-00-0	Corporate Bond First to Default	2.BZ	0	9,457,935	8,110,507	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	16,124	9,689	646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MU	1.EFE	9,441,811	8,100,818
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,059,551	2,910,243	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	6,921	3,477	665501-AL-6	NORTHERN NAT GAS CO CORPORATE	1.GFE	4,052,631	2,906,767
0000-00-0	Corporate Bond First to Default	2.BZ	0	499,292	397,547	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	851	475	67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	1.GFE	498,441	397,072
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,465,924	1,138,756	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	2,499	1,360	678858-BP-5	Oklahoma Gas & Elec Co CORPORATE	1.GFE	1,463,425	1,137,396
0000-00-0	Corporate Bond First to Default	2.BZ	0	523,768	396,956	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	893	474	678858-BQ-3	Oklahoma Gas & Elec Co CORPORATE	1.GFE	522,875	396,482
0000-00-0	Corporate Bond First to Default	2.BZ	0	507,919	418,337	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	866	500	69351U-AR-4	PPL Electric Utilities Corp CORPORA	1.EFE	507,053	417,837
0000-00-0	Corporate Bond First to Default	2.BZ	0	297,463	206,503	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	507	247	713448-DD-7	PEPSICO INC CORPORATE	1.EFE	296,955	206,256
0000-00-0	Corporate Bond First to Default	2.BZ	0	618,890	499,107	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	1,055	596	717081-DT-7	PFIZER INC CORP	1.FFE	617,835	498,511
0000-00-0	Corporate Bond First to Default	2.BZ	0	13,798,674	11,721,994	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	23,524	14,003	718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORP	1.GFE	13,775,149	11,707,991
0000-00-0	Corporate Bond First to Default	2.BZ	0	29,125,398	21,781,414	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	49,654	26,020	73358W-JA-3	PORT AUTH N Y & N J CORP MUNI	1.DFE	29,075,744	21,755,394
0000-00-0	Corporate Bond First to Default	2.BZ	0	499,308	414,744	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	851	495	797440-BM-5	San Diego Gas Electric Engine CORPO	1.FFE	498,457	414,249
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,009,353	752,234	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	1,721	899	80413T-AF-6	SAUDI INTERNATIONAL BOND GOVT FOREI	1.EFE	1,007,632	751,335
0000-00-0	Corporate Bond First to Default	2.BZ	0	486,395	387,269	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	829	463	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	485,566	386,806
0000-00-0	Corporate Bond First to Default	2.BZ	0	7,748,193	5,873,646	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	13,209	7,017	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	7,734,983	5,866,630
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,158,424	2,390,135	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	5,385	2,855	89417E-AM-1	TRAVELERS COS INC/THE CORPORATE	1.FFE	3,153,039	2,387,280
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,115,822	869,306	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	1,902	1,038	89417E-AN-9	TRAVELERS COS INC/THE CORPORATE	1.FFE	1,113,920	868,268
0000-00-0	Corporate Bond First to Default	2.BZ	0	21,657,440	16,464,728	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	36,922	19,668	907818-EW-4	UNION PACIFIC CORP CORPORATE	1.GFE	21,620,517	16,445,060
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,781,961	1,735,394	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	4,743	2,073	907818-FG-8	UNION PACIFIC CORP CORPORATE	1.GFE	2,777,218	1,733,321
0000-00-0	Corporate Bond First to Default	2.BZ	0	18,810,437	13,341,379	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	32,069	15,937	914455-UJ-7	UNIV OF MICHIGAN MI CORPORATE MUNI	1.AFE	18,778,369	13,325,442
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,462,861	2,667,323	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	5,904	3,186	927804-FR-0	Virginia Electric Power CORPORATE	1.GFE	3,456,957	2,664,137
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,631,540	2,168,920	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	4,486	2,591	92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	1.GFE	2,627,054	2,166,329
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,305,427	6,143,209	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	14,159	7,339	97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER CORP	1.EFE	8,291,267	6,135,871
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,505,294	11,601,206	09/28/2026	12/20/2036	Credit Default Swap - 193069CM	26,434	13,859	976656-CJ-5	WISCONSIN ELEC POWER CORPORATE	1.GFE	15,478,860	11,587,348
0000-00-0	Corporate Bond First to Default	4.BZ	26,600,000	1,111,406	968,483	09/29/2026	12/20/2031	Credit Default Swap - 193138CM	66,648	82,383	491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORAT	1.FFE	1,044,758	886,101
0000-00-0	Corporate Bond First to Default	4.BZ	0	14,082,650	8,779,255	09/29/2026	12/20/2031	Credit Default Swap - 193138CM	844,494	746,794	532457-BU-1	Eli Lilly & Co CORPORATE	1.DFE	13,238,156	8,032,461
0000-00-0	Corporate Bond First to Default	4.BZ	0	9,203,111	6,512,699	09/29/2026	12/20/2031	Credit Default Swap - 193138CM	551,882	553,993	571676-AH-8	MARS INC CORPORATE	1.FFE	8,651,228	5,958,706
0000-00-0	Corporate Bond First to Default	4.BZ	0	650,842	532,688	09/29/2026	12/20/2031	Credit Default Swap - 193138CM	39,029	45,312	842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE	1.DFE	611,813	487,375
0000-00-0	Corporate Bond First to Default	4.BZ	0	3,272,365	2,535,954	09/29/2026	12/20/2031	Credit Default Swap - 193138CM	196,234	215,717	902674-A2-6	UBS AG (LONDON BRANCH) CORP FOREIGN	1.CFE	3,076,131	2,320,237
0000-00-0	Corporate Bond First to Default	4.BZ	0	2,027,609	1,591,837	09/29/2026	12/20/2031	Credit Default Swap - 193138CM	121,590	135,407	927804-FT-6	Virginia Electric Power CORPORATE	2.AFE	1,906,020	1,456,429
0000-00-0	Corporate Bond First to Default	4.BZ	12,500,000	3,404,430	2,624,172	09/29/2026	12/20/2031	Credit Default Swap - 193139CM	199,430	179,798	16876B-AA-0	THE CHILDRENS HOSP CORP CORPORATE	1.CFE	3,205,000	2,444,373
0000-00-0	Corporate Bond First to Default	4.BZ	0	9,296,840	8,085,327	09/29/2026	12/20/2031	Credit Default Swap - 193139CM	544,606	553,976	171232-AQ-4	CHUBB INA HOLDINGS LLC CORPORATE	1.FFE	8,752,234	7,531,351
0000-00-0	Corporate Bond First to Default	4.BZ	0	1,432,173	1,098,193	09/29/2026	12/20/2031	Credit Default Swap - 193139CM	83,896	75,244	437076-BH-4	Home Depot Inc CORPORATE	1.FFE	1,348,277	1,022,949
0000-00-0	Corporate Bond First to Default	4.BZ	0	465,560	397,899	09/29/2026	12/20/2031	Credit Default Swap - 193139CM	27,272	27,263	797440-BJ-2	San Diego Gas Electric Engine CORPO	1.FFE	438,288	370,636
0000-00-0	Corporate Bond First to Default	4.BZ	25,150,000	1,289,322	1,018,489	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	83,745	86,634	02361D-AN-0	AMEREN ILLINOIS CO CORPORATE	1.FFE	1,205,577	931,855
0000-00-0	Corporate Bond First to Default	4.BZ	0	4,804,544	3,487,998	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	312,070	296,694	149123-CJ-8	CATERPILLAR INC CORPORATE	1.EFE	4,492,474	3,191,304
0000-00-0	Corporate Bond First to Default	4.BZ	0	804,316	582,004	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	52,243	49,506	665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	1.EFE	752,073	532,497
0000-00-0	Corporate Bond First to Default	4.BZ	0	10,580,574	7,707,009	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	687,241	655,569	665789-BA-0	NORTHERN STATES PWR - WISC CORPORA	1.EFE	9,893,333	7,051,440
0000-00-0	Corporate Bond First to Default	4.BZ	0	4,672,392	3,489,929	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	303,486	296,858	717081-EK-5	PFIZER INC CORPORATE	1.FFE	4,368,906	3,193,071
0000-00-0	Corporate Bond First to Default	4.BZ	0	3,203,769	2,569,465	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	208,095	218,562	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	2,995,674	2,350,903
0000-00-0	Corporate Bond First to Default	4.BZ	0	1,136,093	926,075	09/29/2026	12/20/2031	Credit Default Swap - 193140CM	73,793	78,773	931142-DK-6	WAL MART STORES INC CORPORATE	1.CFE	1,062,300	847,302
0000-00-0	Corporate Bond First to Default	2.BZ	221,000,000	9,893,035	8,178,737	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	7,777	00287Y-AS-8	ABBVIE INC CORPORATE	1.GFE	9,893,035	8,170,960
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,898,024	4,582,479	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	4,357	00287Y-CA-5	ABBVIE INC CORPORATE	1.GFE	4,898,024	4,578,122
0000-00-0	Corporate Bond First to Default	2.BZ	0	846,597	625,748	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	595	00287Y-CZ-0	ABBVIE INC CORPORATE	1.GFE	846,597	625,153

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,296,050	1,969,717	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,873	023135-BJ-4	Amazon.com, Inc. CORPORATE	1.EFE	2,296,050	1,967,844
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,046,311	855,013	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	813	023135-BU-9	Amazon.com, Inc. CORPORATE	1.DFE	1,046,311	854,200
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,311,288	1,105,050	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,051	023135-CJ-3	Amazon.com, Inc. CORPORATE	1.DFE	1,311,288	1,103,999
0000-00-0	Corporate Bond First to Default	2.BZ	0	946,911	842,752	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	801	032654-AX-3	ANALOG DEVICES INC CORPORATE	1.FFE	946,911	841,951
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,199,681	1,977,829	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,881	037833-BX-7	APPLE INC CORPORATE	1.BFE	2,199,681	1,975,949
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,701,022	1,513,761	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,439	037833-CD-0	APPLE INC CORPORATE	1.BFE	1,701,022	1,512,321
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,701,287	2,346,859	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	2,231	037833-EF-3	APPLE INC CORPORATE	1.BFE	2,701,287	2,344,628
0000-00-0	Corporate Bond First to Default	2.BZ	0	854,979	777,198	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	739	046353-AU-2	ASTRAZENECA PLC CORP FOREIGN	1.EFE	854,979	776,459
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,611,465	1,285,180	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,222	06051G-FC-8	BANK OF AMERICA CORP CORPORATE	1.GFE	1,611,465	1,283,958
0000-00-0	Corporate Bond First to Default	2.BZ	0	23,826,224	18,439,168	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	17,532	06051G-GG-8	BANK OF AMERICA CORP CORP FLOATER	1.GFE	23,826,224	18,421,635
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,597,792	1,420,462	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,351	084664-CV-1	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,597,792	1,419,111
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,757,477	1,567,056	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,490	084664-DB-4	BERKSHIRE HATHAWAY FIN CORPORATE	1.CFE	1,757,477	1,565,566
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,415,216	1,305,677	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,241	12189L-AP-6	BURLINGTN NORTH SANTA FE LLC CORPOR	1.FFE	1,415,216	1,304,436
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,362,441	11,903,825	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	11,318	126408-HA-4	CSX CORP CORPORATE	1.GFE	15,362,441	11,892,507
0000-00-0	Corporate Bond First to Default	2.BZ	0	512,124	429,339	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	408	141781-BF-0	Cargill Inc CORPORATE	1.FFE	512,124	428,931
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,122,431	3,024,407	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	2,876	167725-AF-7	CHICAGO TRANSIT AUTH CORPORATE MUNI	1.CFE	3,122,431	3,021,531
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,370,485	1,191,037	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,132	171232-AS-0	CHUBB INA HOLDINGS LLC CORPORATE	1.FFE	1,370,485	1,189,904
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,539,058	1,109,247	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,055	20030N-BQ-3	COMCAST CORP CORPORATE	1.GFE	1,539,058	1,108,192
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,398,475	1,110,666	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,056	23338V-AA-4	DTE ELECTRIC CO CORPORATE	1.FFE	1,398,475	1,109,610
0000-00-0	Corporate Bond First to Default	2.BZ	0	15,212,455	11,981,935	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	11,393	235851-AR-3	DANAHER CORP CORPORATE	1.FFE	15,212,455	11,970,542
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,116,534	2,250,540	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	2,140	254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPOR	1.BFE	3,116,534	2,248,400
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,770,743	1,523,625	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,449	263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	1.FFE	1,770,743	1,522,177
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,356,249	1,286,134	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,223	30231G-BF-8	EXXON MOBIL CORPORATION CORPORATE	1.DFE	1,356,249	1,284,911
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,035,845	932,292	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	886	373334-JR-3	GEORGIA POWER COMPANY CORPORATE	1.GFE	1,035,845	931,406
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,587,426	2,170,763	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	2,064	373334-KA-8	GEORGIA POWER COMPANY CORPORATE	1.GFE	2,587,426	2,168,698
0000-00-0	Corporate Bond First to Default	2.BZ	0	723,136	657,036	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	625	375558-BT-9	GILEAD SCIENCES INC CORPORATE	1.GFE	723,136	656,411
0000-00-0	Corporate Bond First to Default	2.BZ	0	17,728,879	14,195,036	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	13,497	384802-AB-0	WW GRAINGER INC CORPORATE	1.EFE	17,728,879	14,181,539
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,417,865	1,951,592	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,856	416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORA	1.GFE	2,417,865	1,949,737
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,330,370	1,106,865	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,052	42809H-AD-9	HESS CORP CORPORATE	1.DFE	1,330,370	1,105,813
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,903,862	3,928,888	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	3,736	437076-BA-9	Home Depot Inc CORPORATE	1.FFE	4,903,862	3,925,152

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,858,984	9,173,134	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	8,722	455434-BS-8	INDIANAPOLIS PWR & LT CO CORPORATE	1.GFE	11,858,984	9,164,412
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,558,504	2,068,261	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,967	46625H-JM-3	JP MORGAN CHASE & CO CORPORATE	1.GFE	2,558,504	2,066,295
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,216,029	1,071,899	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,019	48305Q-AG-8	KAISER FOUNDATION HOSPITALS CORPORA	1.DFE	1,216,029	1,070,880
0000-00-0	Corporate Bond First to Default	2.BZ	0	869,519	779,881	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	742	539830-BN-8	LOCKHEED MARTIN CORP CORPORATE	1.FFE	869,519	779,139
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,048,744	983,164	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	935	571748-BH-4	MARSH & MCLENNAN COS INC CORPORATE	1.GFE	1,048,744	982,229
0000-00-0	Corporate Bond First to Default	2.BZ	0	8,180,000	6,010,814	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	5,715	575718-AB-7	MASS INSTITUTE OF TECH CORPORATE	1.AFE	8,180,000	6,005,099
0000-00-0	Corporate Bond First to Default	2.BZ	0	6,412,256	5,778,086	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	5,494	58933Y-BF-1	Merck & Co Inc CORPORATE	1.EFE	6,412,256	5,772,592
0000-00-0	Corporate Bond First to Default	2.BZ	0	978,425	867,746	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	825	58933Y-BG-9	Merck & Co Inc CORPORATE	1.EFE	978,425	866,921
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,805,050	1,654,171	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	1,573	58933Y-BL-8	Merck & Co Inc CORPORATE	1.EFE	1,805,050	1,652,598
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,034,821	841,795	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	800	59156R-BG-2	METLIFE INC CORPORATE	1.GFE	1,034,821	840,994
0000-00-0	Corporate Bond First to Default	2.BZ	0	956,043	742,666	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	706	59156R-BN-7	METLIFE INC CORPORATE	1.GFE	956,043	741,960
0000-00-0	Corporate Bond First to Default	2.BZ	0	223,213	183,850	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	175	62952E-AB-3	NYU Hospitals Center CORP	1.EFE	223,213	183,676
0000-00-0	Corporate Bond First to Default	2.BZ	0	250,957	181,310	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	172	677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI	1.BFE	250,957	181,137
0000-00-0	Corporate Bond First to Default	2.BZ	0	588,538	466,340	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	443	678858-BN-0	Oklahoma Gas & Elec Co CORPORATE	1.GFE	588,538	465,896
0000-00-0	Corporate Bond First to Default	2.BZ	0	11,025,158	8,785,057	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	8,353	743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE	1.FFE	11,025,158	8,776,704
0000-00-0	Corporate Bond First to Default	2.BZ	0	1,135,387	950,642	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	904	745332-CA-2	PUGET SOUND ENERGY CORPORATE	1.FFE	1,135,387	949,738
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,984,565	4,146,429	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	3,943	797440-BM-5	San Diego Gas Electric Engine CORPO	1.FFE	4,984,565	4,142,487
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,332,818	3,233,816	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	3,075	80413T-AF-6	SAUDI INTERNATIONAL BOND GOVT FOREI	1.EFE	4,332,818	3,230,741
0000-00-0	Corporate Bond First to Default	2.BZ	0	2,558,764	2,244,628	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	2,134	822905-AU-9	SHELL FINANCE US INC CORPORATE	1.DFE	2,558,764	2,242,494
0000-00-0	Corporate Bond First to Default	2.BZ	0	5,112,348	3,881,172	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	3,690	882484-AA-6	TEXAS HEALTH RESOURCES CORPORATE	1.CFE	5,112,348	3,877,482
0000-00-0	Corporate Bond First to Default	2.BZ	0	870,403	817,548	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	777	91324P-EE-8	UNITEDHEALTH GROUP INC CORPORATE	1.FFE	870,403	816,770
0000-00-0	Corporate Bond First to Default	2.BZ	0	895,472	803,787	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	764	92826C-AJ-1	Visa Inc CORPORATE	1.DFE	895,472	803,023
0000-00-0	Corporate Bond First to Default	2.BZ	0	4,595,956	3,547,116	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	3,373	949746-RF-0	WELLS FARGO CO	2.AFE	4,595,956	3,543,744
0000-00-0	Corporate Bond First to Default	2.BZ	0	937,685	720,330	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	685	94974B-GK-0	Wells Fargo & Co NT CORPORATE	1.GFE	937,685	719,646
0000-00-0	Corporate Bond First to Default	2.BZ	0	813,170	742,803	09/28/2026	09/30/2035	Total Return Swap + Interest Rate Swap - 193064CM_193118CM	0	706	M81805-AU-3	STATE OF QATAR GOVT FOREIGN	1.CFE	813,170	742,097
0000-00-0	Corporate Bond First to Default	2.BZ	104,794,214	8,912,454	8,723,773	09/28/2026	03/26/2027	Total Return Swap + Interest Rate Swap - 193117CM_193063CM	0	872,138	00440E-AH-0	CHUBB INA HOLDINGS INC CORPORATE	1.FFE	8,912,454	7,851,635
0000-00-0	Corporate Bond First to Default	2.BZ	0	27,963,405	26,454,933	09/28/2026	03/26/2027	Total Return Swap + Interest Rate Swap - 193117CM_193063CM	0	2,644,767	06417X-AE-1	BANK OF NOVA SCOTIA CORP FOREIGN	1.FFE	27,963,405	23,810,166
0000-00-0	Corporate Bond First to Default	2.BZ	0	14,936,606	15,788,207	09/28/2026	03/26/2027	Total Return Swap + Interest Rate Swap - 193117CM_193063CM	0	1,578,387	26884T-AW-2	ERAC USA FINANCE LLC CORPORATE	1.GFE	14,936,606	14,209,819
0000-00-0	Corporate Bond First to Default	2.BZ	0	3,047,584	3,350,469	09/28/2026	03/26/2027	Total Return Swap + Interest Rate Swap - 193117CM_193063CM	0	334,955	539830-AR-0	LOCKHEED MARTIN CORP CORPORATE	1.FFE	3,047,584	3,015,514

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
0000-00-0	Corporate Bond First to Default	2.BZ	0	26,807,562	25,591,890	09/28/2026	03/26/2027	Total Return Swap + Interest Rate Swap - 193117CM_193063CM	0	2,558,487	89114T-ZQ-8	TORONTO-DOMINION BANK/THE CORP FORE	1.FFE	26,807,562	23,033,403
0000-00-0	Corporate Bond First to Default	2.BZ	0	24,249,218	23,071,300	09/28/2026	03/26/2027	Total Return Swap + Interest Rate Swap - 193117CM_193063CM	0	2,306,497	89236T-JW-6	TOYOTA MOTOR CREDIT CORP CORPORATE	1.EFE	24,249,218	20,764,803
9999999999 - Totals				3,804,962,091	3,294,567,115	XXX	XXX	XXX	11,614,623	35,328,616	XXX	XXX	XXX	3,793,347,468	3,259,238,499

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	22	4,283,564,158	22	4,005,002,425	19	3,530,730,680	0	0	22	4,283,564,158
2. Add: Opened or acquired transactions	18	3,091,794,083	1	457,653,948	15	2,411,653,128	0	0	34	5,961,101,159
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or disposed of transactions	18	3,346,370,684	4	472,391,549	14	1,873,250,940	0	0	36	5,692,013,173
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	23,985,133	XXX	459,534,143	XXX	264,170,778	XXX	0	XXX	747,690,054
7. Ending inventory	22	4,005,002,425	19	3,530,730,680	20	3,804,962,090	0	0	20	3,804,962,090

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	100,611,899	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,450,000	
3.	Total (Line 1 plus Line 2)		102,061,899
4.	Part D, Section 1, Column 6	4,244,815,499	
5.	Part D, Section 1, Column 7	(4,142,753,600)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(687,321,418)	
8.	Part B, Section 1, Column 13	(20,480,448)	
9.	Total (Line 7 plus Line 8)		(707,801,866)
10.	Part D, Section 1, Column 9	4,229,869,441	
11.	Part D, Section 1, Column 10	(4,937,671,307)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,958,471,701	
14.	Part B, Section 1, Column 20	227,952,345	
15.	Part D, Section 1, Column 12	5,186,424,046	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,357,916,884	2,133,952,961
2.	Cost of cash equivalents acquired	22,345,523,757	27,886,454,562
3.	Accrual of discount	12,517,139	13,286,370
4.	Unrealized valuation increase/(decrease)	(175,510)	(13,963)
5.	Total gain (loss) on disposals	(198,677)	26,401
6.	Deduct consideration received on disposals	23,429,029,134	26,675,724,786
7.	Deduct amortization of premium	21,907	35,297
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,534,122	29,364
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,283,998,430	3,357,916,884
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,283,998,430	3,357,916,884

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
PL1, WS1	Newark	NJ	08/15/1935		0	0	0	6,769,277
0199999. Acquired by purchase					0	0	0	6,769,277
Residential Real Estate Owned (REO) - R25002747	Detroit	MI	07/23/2026		73,331	0	0	0
0299999. Acquired by internal transfer					73,331	0	0	0
0399999 - Totals					73,331	0	0	6,769,277

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717612705	COACHELLA	CA		07/13/2026	6.920	59,775,500	0	91,649,389
717612436	ONTARIO	OR		12/27/2023	5.370	0	4,607,340	16,154,600
717612461	ROYAL CITY	WA		02/16/2024	7.230	0	350,000	6,000,000
0199999. Mortgages in good standing - farm mortgages						59,775,500	4,957,340	113,803,989
R25001058	DETROIT	MI		07/30/2026	7.250	98,123	0	150,000
R25003049	EAST POINT	GA		10/16/2025	7.500	0	180	365,000
R25004575	MONROE	NY		01/29/2026	6.875	0	1,522	675,000
R26000482	MIAMI	FL		07/30/2026	6.750	462,961	0	685,000
R26002151	CORINTH	TX		08/27/2026	6.750	309,706	0	540,000
R26002183	CITRUS SPRINGS	FL		07/30/2026	7.750	174,877	0	217,000
R26002187	SEATTLE	WA		07/30/2026	6.250	691,484	0	1,000,000
R26002194	BROOKLYN	NY		07/30/2026	6.750	1,780,387	0	2,825,000
R26002341	MARKED TREE	AR		07/30/2026	8.000	82,895	0	114,000
R26002357	ATLANTIC CITY	NJ		07/30/2026	7.375	114,109	0	150,000
R26002480	NIAGARA FALLS	NY		07/30/2026	7.625	170,414	0	205,000
R26002493	MONROE	NY		07/30/2026	6.500	641,438	0	900,000
R26002504	LINDEN	NJ		07/30/2026	6.500	288,871	0	420,000
R26002529	DOUGLASVILLE	GA		07/30/2026	6.750	192,705	0	264,000
R26002602	CHATTANOOGA	TN		07/30/2026	6.500	194,244	0	235,000
R26002651	SAINT ANN	MO		07/30/2026	7.125	133,562	0	177,000
R26002682	NASHVILLE	TN		07/30/2026	6.875	158,311	0	260,000
R26002706	HOUSTON	TX		07/30/2026	6.125	360,234	0	485,000
R26002710	CAMDEN	NJ		07/30/2026	7.500	176,837	0	225,000
R26002714	CARROLLTON	GA		07/30/2026	6.375	291,079	0	378,000
R26002725	MONROE	NY		07/30/2026	6.500	377,905	0	515,000
R26002745	SPRING VALLEY	NY		07/30/2026	6.990	627,934	0	860,000
R26002772	TACOMA	WA		07/30/2026	6.750	329,986	0	500,000
R26002853	BAKERSFIELD	CA		07/30/2026	6.500	121,105	0	675,000
R26002927	EAST LANSING	MI		08/27/2026	7.875	124,028	0	150,000
R26002936	CLACKAMAS	OR		07/30/2026	7.250	586,565	0	815,000
R26002949	WILMINGTON	DE		07/30/2026	6.875	155,568	0	202,000
R26002971	TOPEKA	KS		07/30/2026	6.500	101,576	0	138,750
R26003103	HUFFMAN	TX		07/30/2026	6.750	136,294	0	195,000
R26003110	ADAMSVILLE	AL		07/30/2026	5.750	124,702	0	176,000
R26003114	BROOKELAND	TX		09/24/2026	6.875	182,129	0	345,000
R26003126	HOUSTON	TX		08/27/2026	6.000	357,439	0	475,000
R26003329	GROVELAND	FL		07/30/2026	6.750	265,275	0	375,000
R26003333	LAUREL	MD		07/30/2026	6.750	251,817	0	400,000
R26003338	BROOKLYN	NY		07/30/2026	6.490	727,811	0	1,100,000
R26003341	GRANDVIEW	MO		07/30/2026	6.983	220,126	0	281,000
R26003366	CINCINNATI	OH		07/30/2026	8.125	175,112	0	238,000
R26003378	KERNERSVILLE	NC		07/30/2026	6.625	190,519	0	252,000
R26003398	CORNELIUS	NC		07/30/2026	6.750	201,712	0	275,000
R26003402	HOUSTON	TX		07/30/2026	6.750	711,407	0	975,000
R26003403	SWAN LAKE	NY		07/30/2026	6.875	704,998	0	899,000
R26003433	LAKEHURST	NJ		07/30/2026	6.990	260,016	0	345,000
R26003466	WAPPINGERS FALLS	NY		07/30/2026	6.500	210,485	0	270,000
R26003473	OAKLAND	CA		07/30/2026	6.500	305,750	0	625,000
R26003489	MARATHON	FL		08/27/2026	6.750	2,303,567	0	3,000,000
R26003519	NEW BRAUNFELS	TX		08/27/2026	6.250	149,984	0	205,000
R26003555	CHULA VISTA	CA		09/24/2026	6.490	709,611	0	1,100,000
R26003591	QUEENSBURY	NY		07/30/2026	7.000	232,022	0	300,000
R26003598	CENTENNIAL	CO		07/30/2026	6.500	461,147	0	626,000
R26003603	WESTBURY	NY		07/30/2026	6.625	653,219	0	800,000
R26003624	SAN ANTONIO	TX		07/30/2026	6.250	117,328	0	158,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26003656	EDINBURG	TX		07/30/2026	7.500	221,717	0	279,000
R26003658	ST. LOUIS	MO		07/30/2026	7.250	113,158	0	135,000
R26003664	LA PORTA	IN		08/27/2026	6.875	281,960	0	359,000
R26003673	LUDLOW	MA		07/30/2026	7.250	350,148	0	466,000
R26003687	BIRMINGHAM	MI		07/30/2026	6.875	209,515	0	303,000
R26003695	ROSHARON	TX		07/30/2026	6.375	134,103	0	245,000
R26003720	CHESAPEAKE	VA		07/30/2026	6.750	318,131	0	410,000
R26003729	HOUSTON	TX		07/30/2026	6.125	365,726	0	488,000
R26003741	SEVIERVILLE	TN		07/30/2026	7.375	225,254	0	296,000
R26003755	CLEVELAND	OH		08/27/2026	8.125	104,953	0	140,000
R26003778	ORANGE	TX		09/24/2026	7.250	120,553	0	160,000
R26003787	MILWAUKEE	WI		08/27/2026	7.990	120,985	0	147,000
R26003802	ARVADA	CO		08/27/2026	6.525	569,807	0	736,000
R26003803	KANSAS CITY	KS		07/30/2026	7.317	167,089	0	199,000
R26003815	HOUSTON	TX		07/30/2026	6.125	365,726	0	488,000
R26003864	SUGAR HILL	GA		07/30/2026	6.250	256,991	0	320,000
R26003895	SYRACUSE	NY		07/30/2026	6.775	133,895	0	175,000
R26003897	DEWITT	NY		07/30/2026	6.775	138,486	0	181,000
R26003915	SANTA ANA	CA		07/30/2026	6.375	279,490	0	840,000
R26003929	MARINETTE	WI		08/27/2026	6.750	221,957	0	272,000
R26003951	PENSACOLA	FL		08/27/2026	6.499	215,869	0	282,000
R26003966	KAUFMAN	TX		09/24/2026	7.500	124,679	0	150,000
R26003987	NAPLES	FL		07/30/2026	6.500	200,263	0	266,000
R26003991	ROSEVILLE	MI		07/30/2026	7.108	112,278	0	172,000
R26004003	MIAMI	FL		08/27/2026	6.500	605,470	0	878,000
R26004012	GENEVA	NY		07/30/2026	7.375	115,275	0	150,000
R26004015	BEDFORD	TX		06/24/2026	6.375	0	1	291,350
R26004058	NEW LONDON	CT		07/30/2026	6.750	105,816	0	195,000
R26004087	LEXINGTON	KY		06/24/2026	7.125	0	0	210,500
R26004115	ROANOKE	VA		07/30/2026	8.250	124,343	0	170,000
R26004120	UNIVERSITY PLACE	WA		07/30/2026	7.875	696,090	0	1,015,000
R26004133	PINCKNEY	MI		07/30/2026	6.875	286,608	0	370,000
R26004138	MUSTANG	OK		07/30/2026	6.250	216,301	0	302,000
R26004141	MEMPHIS	TN		07/30/2026	6.250	128,166	0	171,000
R26004162	INDIANAPOLIS	IN		07/30/2026	5.563	118,397	0	200,000
R26004175	LOUISVILLE	KY		07/30/2026	6.425	175,631	0	230,000
R26004178	BUFFALO	NY		08/27/2026	7.275	109,059	0	145,000
R26004191	VERNON HILLS	IL		07/30/2026	6.875	160,818	0	209,000
R26004198	KAPOLEI	HI		07/30/2026	6.250	293,876	0	545,000
R26004280	TUSCALOOSA	AL		07/30/2026	6.900	219,556	0	285,000
R26004287	RIDGE	NY		07/30/2026	7.000	662,738	0	840,000
R26004295	BUCKNER	MO		07/30/2026	6.750	127,216	0	182,000
R26004341	DOUGLASVILLE	GA		08/27/2026	6.750	321,893	0	400,000
R26004362	VENICE	FL		07/30/2026	6.750	252,127	0	325,000
R26004387	SAUK VILLAGE	IL		08/27/2026	6.450	107,510	0	145,000
R26004398	RICHMOND	VA		07/30/2026	6.875	224,730	0	280,000
R26004420	AYLETT	VA		08/27/2026	6.875	203,199	0	282,000
R26004443	DALLAS	TX		09/24/2026	7.000	532,060	0	800,000
R26004448	MINNEAPOLIS	MN		08/27/2026	7.375	178,672	0	236,000
R26004493	GLOVERSVILLE	NY		08/27/2026	7.250	126,788	0	167,000
R26004500	LUDLOW	KY		08/27/2026	6.625	164,260	0	230,000
R26004502	WHITTIER	CA		07/30/2026	6.625	1,220,748	0	1,550,000
R26004581	YORK	PA		08/27/2026	6.750	164,594	0	220,000
R26004592	WORCESTER	MA		08/27/2026	7.250	588,194	0	736,000
R26004597	VENETA	OR		07/30/2026	6.500	521,145	0	687,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26004610	BRANSON	MO		09/24/2026	6.875	152,730	0	208,000
R26004651	OSHKOSH	WI		08/27/2026	7.025	121,151	0	159,000
R26004661	BELTON	MO		08/27/2026	6.875	269,721	0	335,000
R26004669	BELTON	MO		08/27/2026	6.875	269,721	0	340,000
R26004700	LEBANON	PA		08/27/2026	7.075	213,857	0	280,000
R26004702	JACKSON	MI		08/27/2026	7.672	122,099	0	154,000
R26004720	SAN ANTONIO	TX		08/27/2026	6.250	149,136	0	185,000
R26004747	PALM BAY	FL		08/27/2026	6.625	270,897	0	330,000
R26004750	NEWARK	NY		08/27/2026	6.925	109,168	0	140,000
R26004810	SEYMOUR	TN		07/30/2026	8.000	244,338	0	360,000
R26004830	RICHMOND	VA		08/27/2026	6.667	228,286	0	295,000
R26004884	CENTENNIAL	CO		08/27/2026	7.750	570,768	0	750,000
R26004889	ORLANDO	FL		08/27/2026	7.125	154,722	0	200,000
R26004893	CONROE	TX		08/27/2026	6.375	291,519	0	441,500
R26004900	MIAMI	FL		08/27/2026	6.875	401,884	0	565,000
R26004920	SCHENECTADY	NY		09/24/2026	6.700	196,296	0	272,000
R26004960	KANSAS CITY	MO		08/27/2026	7.375	212,178	0	294,000
R26004974	TUCSON	AZ		09/24/2026	6.125	222,106	0	340,000
R26004979	RICHMOND	VA		08/27/2026	6.625	274,756	0	422,000
R26004981	BREMERTON	WA		08/27/2026	6.500	384,249	0	510,000
R26005051	TRENTON	NJ		08/27/2026	6.893	176,582	0	299,000
R26005093	BELTON	MO		08/27/2026	6.875	269,721	0	340,000
R26005149	KINGSVILLE	TX		08/27/2026	6.683	132,392	0	171,000
R26005150	MCSHERRYSTOWN	PA		08/27/2026	7.025	167,089	0	205,000
R26005230	PORT CHARLOTTE	FL		07/30/2026	7.875	275,395	0	377,000
R26005240	WASHINGTON	DC		08/27/2026	6.250	312,460	0	437,000
R26005241	NORTH CHARLESTON	SC		08/27/2026	7.003	279,883	0	360,000
R26005266	MIAMI	FL		08/27/2026	6.875	474,949	0	600,000
R26005352	HOUSTON	TX		08/27/2026	6.499	334,672	0	660,000
R26005369	LAKE OSWEGO	OR		06/24/2026	7.500	0	0	2,300,000
R26005380	KANSAS CITY	MO		06/24/2026	6.375	0	0	168,000
R26005383	CASSELBERRY	FL		06/24/2026	6.999	0	0	175,000
R26005389	COLUMBUS	GA		06/24/2026	6.750	0	0	174,000
R26005392	HAWTHORNE	CA		06/24/2026	6.625	0	0	1,000,000
R26005393	INDIANAPOLIS	IN		06/24/2026	7.125	0	0	560,000
R26005394	PASSAIC	NJ		06/24/2026	6.125	0	0	665,000
R26005397	SAINT CHARLES	MO		06/24/2026	6.625	0	0	248,000
R26005424	JACKSONVILLE	FL		06/24/2026	6.225	0	0	210,000
R26005427	YORK	PA		06/24/2026	6.750	0	0	203,000
R26005428	MOORE	OK		06/24/2026	6.740	0	0	167,000
R26005431	JACKSONVILLE	FL		06/24/2026	6.225	0	0	230,000
R26005432	MILWAUKEE	WI		06/24/2026	6.802	0	0	160,000
R26005443	MILWAUKEE	WI		06/24/2026	6.852	0	0	148,000
R26005479	SYRACUSE	NY		06/24/2026	7.350	0	0	223,000
R26005480	WATERTOWN	NY		06/24/2026	7.330	0	0	215,000
R26005483	SAVANNAH	GA		06/24/2026	7.200	0	0	484,000
R26005484	LA PORTE	TX		06/24/2026	7.640	0	0	223,000
R26005487	PLAINFIELD	IL		06/24/2026	6.668	0	0	270,000
R26005569	GRAND ISLAND	NE		09/24/2026	7.374	184,690	0	235,000
R26005589	WEST HAVEN	CT		06/24/2026	7.430	0	0	715,000
R26005592	ZANESVILLE	OH		06/24/2026	7.780	0	0	170,000
R26005593	ELLENVILLE	NY		06/24/2026	6.730	0	0	310,000
R26005597	WILKES BARRE	PA		06/24/2026	6.490	0	0	378,000
R26005668	DESOTO	TX		09/24/2026	6.750	167,450	0	208,000
R26005683	BOLINGBROOK	IL		06/24/2026	6.430	0	0	390,000

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R26005695	NORTH PLAINFIELD	NJ		06/24/2026	6.410	0	0	635,000
R26005714	ROCKY MOUNT	NC		09/24/2026	7.490	109,431	0	146,000
R26005718	GLASSBORO	NJ		09/24/2026	6.990	233,323	0	302,000
R26005719	CULLMAN	AL		09/24/2026	5.875	185,052	0	249,500
R26005728	PITTSBURGH	PA		08/27/2026	6.625	140,249	0	210,000
R26005738	RAVENA	NY		06/24/2026	7.410	0	0	270,000
R26005742	MICHIGAN CITY	IN		06/24/2026	7.360	0	0	220,000
R26005745	HAMMOND	IN		06/24/2026	6.320	0	0	155,000
R26005761	LAKE GENEVA	WI		09/24/2026	6.625	181,217	0	220,000
R26005766	CHESTER	VA		07/30/2026	6.500	266,247	0	690,000
R26005789	BROOKLYN	NY		08/27/2026	7.374	1,119,987	0	1,545,000
R26005880	TAMPA	FL		07/30/2026	7.250	234,985	0	289,000
R26005908	MANITOU SPRINGS	CO		07/30/2026	7.875	557,002	0	725,000
R26005910	FISHERS	IN		07/30/2026	6.750	219,106	0	270,000
R26005913	GLENDALE	CA		08/27/2026	6.500	764,097	0	1,300,000
R26005914	BOYNTON BEACH	FL		07/30/2026	6.125	361,331	0	730,000
R26005928	WEST VALLEY CITY	UT		07/30/2026	6.500	262,102	0	465,000
R26005932	TAMPA	FL		08/27/2026	7.000	378,029	0	450,000
R26005937	RALEIGH	NC		07/30/2026	6.250	102,672	0	345,000
R26005962	LOMBARD	IL		07/30/2026	6.375	177,229	0	285,000
R26005975	BIRMINGHAM	AL		07/30/2026	7.250	114,904	0	145,000
R26005977	CONROE	TX		07/30/2026	6.500	156,353	0	255,000
R26005992	INDIANAPOLIS	IN		07/30/2026	7.125	122,087	0	180,000
R26006008	SCOTTSDALE	AZ		08/27/2026	6.875	543,254	0	670,000
R26006011	SURPRISE	AZ		07/30/2026	6.990	239,154	0	425,000
R26006024	WASHINGTON	DC		07/30/2026	6.500	309,370	0	398,000
R26006039	CASTLE PINES	CO		07/30/2026	7.500	344,809	0	1,300,000
R26006059	NORMAN	OK		07/30/2026	7.125	169,810	0	215,000
R26006060	CENTRAL ISLIP	NY		07/30/2026	7.125	339,114	0	465,000
R26006063	WHITE HALL	AR		07/30/2026	7.250	119,494	0	145,000
R26006065	WHITE HALL	AR		07/30/2026	7.250	111,253	0	160,000
R26006069	HOMESTEAD	FL		08/27/2026	7.250	222,055	0	270,000
R26006113	DEERFIELD BEACH	FL		07/30/2026	7.125	164,341	0	195,000
R26006120	CAMPTON	KY		08/27/2026	6.875	265,178	0	350,000
R26006127	GREENVILLE	SC		07/30/2026	6.625	284,315	0	490,000
R26006128	READING	PA		07/30/2026	7.625	194,412	0	244,000
R26006132	LEES SUMMIT	MO		07/30/2026	8.625	301,825	0	385,000
R26006137	HENRICO	VA		07/30/2026	6.500	190,587	0	255,000
R26006149	SELMA	TX		07/30/2026	6.500	172,421	0	242,000
R26006153	FORT WORTH	TX		07/30/2026	7.125	263,001	0	375,000
R26006162	PROVIDENCE	RI		07/30/2026	8.499	447,058	0	550,000
R26006170	GREENWICH	CT		07/30/2026	6.500	917,927	0	1,370,000
R26006192	FAIRBURN	GA		07/30/2026	6.999	160,584	0	211,000
R26006196	EL PASO	TX		07/30/2026	6.875	221,455	0	333,000
R26006198	EL PASO	TX		07/30/2026	6.875	218,437	0	350,000
R26006203	MANCHESTER	CT		07/30/2026	7.000	355,526	0	455,000
R26006220	MIDLAND	TX		07/30/2026	8.625	209,074	0	250,000
R26006234	CLOVIS	CA		07/30/2026	6.750	227,351	0	445,000
R26006236	SEATTLE	WA		07/30/2026	6.625	455,540	0	650,000
R26006239	BRADENTON	FL		07/30/2026	7.000	316,187	0	380,000
R26006241	GLENDALE	CA		07/30/2026	6.875	589,794	0	1,600,000
R26006246	FAIRBURN	GA		08/27/2026	7.250	130,425	0	228,000
R26006269	PORTSMOUTH	VA		08/27/2026	7.250	163,656	0	196,000
R26006276	BESSEMER	AL		07/30/2026	5.999	228,842	0	285,000
R26006297	NEW BRITAIN	CT		07/30/2026	7.250	381,245	0	525,000

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R26006304	VAN NUYS	CA		08/27/2026	7.375	1,301,213	0	1,950,000
R26006320	CHARLOTTE	NC		08/27/2026	6.000	101,148	0	143,000
R26006327	ALBANY	NY		08/27/2026	7.500	370,927	0	445,000
R26006328	ATLANTA	GA		07/30/2026	6.875	111,571	0	140,000
R26006332	GRAND RAPIDS	MI		07/30/2026	7.750	106,381	0	234,000
R26006334	TALLAHASSEE	FL		08/27/2026	7.250	241,174	0	290,000
R26006337	QUEENS	NY		07/30/2026	6.250	581,176	0	1,200,000
R26006339	FORT LAUDERDALE	FL		07/30/2026	6.500	515,713	0	890,000
R26006349	PORTSMOUTH	VA		08/27/2026	7.750	184,351	0	220,000
R26006353	SOQUEL	CA		09/24/2026	6.500	558,081	0	1,150,000
R26006365	CONVERSE	TX		08/27/2026	6.250	146,484	0	195,000
R26006370	KNOX	IN		07/30/2026	6.624	133,950	0	173,000
R26006377	MILWAUKEE	WI		08/27/2026	7.000	290,739	0	375,000
R26006396	EL PASO	TX		07/30/2026	6.875	224,371	0	340,000
R26006398	EL PASO	TX		07/30/2026	6.875	226,110	0	340,000
R26006411	PANAMA CITY BEACH	FL		07/30/2026	5.750	425,535	0	871,000
R26006420	RAYTOWN	MO		07/30/2026	6.999	166,422	0	212,000
R26006424	KISSIMMEE	FL		07/30/2026	6.250	568,292	0	795,000
R26006436	MONTGOMERY	AL		08/27/2026	6.125	179,230	0	242,000
R26006439	SAVANNAH	GA		08/27/2026	6.750	219,109	0	475,000
R26006441	HIGH SPRINGS	FL		08/27/2026	6.625	185,116	0	330,000
R26006445	TUOLUMNE	CA		07/30/2026	6.625	440,679	0	545,000
R26006446	BRONX	NY		07/30/2026	6.750	926,996	0	1,200,000
R26006459	BOYNTON BEACH	FL		07/30/2026	6.750	278,481	0	490,000
R26006476	MARIETTA	GA		07/30/2026	7.125	316,175	0	403,000
R26006499	KISSIMMEE	FL		09/24/2026	6.625	278,220	0	390,000
R26006500	SAINT CLOUD	FL		09/24/2026	6.250	159,808	0	365,000
R26006501	MIAMI	FL		09/24/2026	6.875	409,336	0	745,000
R26006504	KISSIMMEE	FL		09/24/2026	6.750	414,169	0	600,000
R26006509	KISSIMMEE	FL		09/24/2026	6.625	428,283	0	605,000
R26006513	POINCIANA	FL		09/24/2026	6.750	176,095	0	292,000
R26006515	KISSIMMEE	FL		09/24/2026	6.750	247,964	0	389,000
R26006517	WINTER HAVEN	FL		09/24/2026	6.750	181,383	0	275,500
R26006525	LAKE WALES	FL		09/24/2026	7.125	197,076	0	315,000
R26006527	COLUMBUS	OH		09/24/2026	7.575	126,348	0	203,000
R26006528	HAINES CITY	FL		09/24/2026	7.250	271,413	0	381,000
R26006530	DAVENPORT	FL		09/24/2026	7.625	287,291	0	437,000
R26006531	WESTON	FL		09/24/2026	8.250	205,527	0	280,000
R26006535	KISSIMMEE	FL		09/24/2026	7.125	304,284	0	497,400
R26006536	MIAMI BEACH	FL		09/24/2026	7.750	626,037	0	1,025,000
R26006537	WESTON	FL		09/24/2026	7.500	277,097	0	530,000
R26006545	MARGATE	FL		08/27/2026	6.875	246,531	0	355,000
R26006557	ALBANY	NY		08/27/2026	6.875	283,632	0	377,000
R26006558	DACULA	GA		08/27/2026	6.250	256,291	0	372,000
R26006571	MAKAWAO	HI		08/27/2026	6.500	945,666	0	1,540,000
R26006583	WEST VALLEY CITY	UT		09/24/2026	6.625	234,748	0	454,000
R26006590	CAMDEN WYOMING	DE		09/24/2026	6.375	198,602	0	350,000
R26006600	GUN BARREL CITY	TX		08/27/2026	7.000	153,442	0	226,000
R26006602	READING	PA		08/27/2026	6.125	448,847	0	563,000
R26006606	EASTON	PA		08/27/2026	7.000	156,626	0	226,000
R26006607	GATLINBURG	TN		08/27/2026	7.549	406,435	0	480,000
R26006608	SARASOTA	FL		08/27/2026	7.607	364,021	0	430,000
R26006614	GRANBURY	TX		08/27/2026	7.250	219,043	0	265,000
R26006623	MATTHEWS	NC		08/27/2026	6.250	222,693	0	281,000
R26006624	DORCHESTER	MA		08/27/2026	6.999	810,058	0	1,050,000

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R26006627	PORT HURON	MI		09/24/2026	7.250	131,053	0	168,000
R26006630	COLUMBIA	SC		08/27/2026	6.304	153,632	0	205,000
R26006637	CARPENTERSVILLE	IL		07/30/2026	7.000	205,876	0	295,000
R26006638	ATLANTA	GA		08/27/2026	7.000	132,542	0	200,000
R26006649	WYLIE	TX		07/30/2026	6.250	225,280	0	288,000
R26006664	RED BLUFF	CA		09/24/2026	6.625	165,603	0	252,000
R26006679	CUDAHY	CA		08/27/2026	6.125	429,797	0	800,000
R26006681	BUFFALO	NY		09/24/2026	6.750	221,943	0	423,000
R26006685	BURR RIDGE	IL		08/27/2026	7.000	419,333	0	540,000
R26006689	KILLEEN	TX		08/27/2026	6.625	179,837	0	225,000
R26006691	ENGLEWOOD	OH		08/27/2026	7.875	200,961	0	260,000
R26006694	SAN ANTONIO	TX		09/24/2026	6.990	156,167	0	197,000
R26006697	LARGO	FL		08/27/2026	6.375	300,838	0	375,000
R26006699	ROANOKE	VA		07/30/2026	7.250	176,578	0	260,000
R26006704	TRENTON	NJ		08/27/2026	6.900	149,039	0	190,000
R26006712	THE WOODLANDS	TX		08/27/2026	6.500	207,398	0	300,000
R26006721	BELTSVILLE	MD		08/27/2026	7.500	176,544	0	228,000
R26006729	TULSA	OK		07/30/2026	6.750	145,754	0	243,000
R26006736	BUFFALO	NY		08/27/2026	6.990	138,802	0	184,000
R26006740	GARDENA	CA		08/27/2026	7.375	277,403	0	445,000
R26006741	TINLEY PARK	IL		09/24/2026	7.250	161,833	0	198,000
R26006743	FORT WASHINGTON	MD		08/27/2026	7.375	216,959	0	300,000
R26006745	PEARCY	AR		08/27/2026	7.500	151,982	0	300,000
R26006746	ALTADENA	CA		08/27/2026	6.740	747,528	0	900,000
R26006748	PHOENIX	AZ		08/27/2026	6.875	250,597	0	600,000
R26006749	SCRANTON	PA		08/27/2026	6.750	168,547	0	225,000
R26006759	COLORADO SPRINGS	CO		08/27/2026	7.499	103,605	0	205,000
R26006760	INDEPENDENCE	MO		08/27/2026	7.375	160,821	0	207,000
R26006768	WESTLAND	MI		08/27/2026	7.250	193,158	0	245,000
R26006769	LIVINGSTON	TX		08/27/2026	7.375	279,608	0	359,000
R26006773	FARMINGTON HILLS	MI		08/27/2026	6.875	289,043	0	405,000
R26006777	SPRING VALLEY	NY		09/24/2026	7.250	745,656	0	950,000
R26006785	NORCROSS	GA		08/27/2026	7.499	216,930	0	370,000
R26006790	GREENWOOD LAKE	NY		08/27/2026	6.625	543,463	0	660,000
R26006794	HENDERSON	NV		08/27/2026	6.500	253,348	0	410,000
R26006795	COCOA BEACH	FL		08/27/2026	6.500	381,856	0	900,000
R26006798	MELISSA	TX		08/27/2026	6.543	227,049	0	280,000
R26006800	DOVER	DE		08/27/2026	6.990	280,243	0	340,000
R26006808	PILOT POINT	TX		08/27/2026	6.250	166,388	0	240,500
R26006809	MIDLAND PARK	NJ		08/27/2026	6.750	489,830	0	940,000
R26006810	NEW RIVER	AZ		08/27/2026	6.000	487,054	0	950,000
R26006817	TULARE	CA		08/27/2026	7.125	303,784	0	400,000
R26006826	FRONT ROYAL	VA		09/24/2026	6.750	227,403	0	305,000
R26006832	JACKSONVILLE	FL		08/27/2026	6.625	234,667	0	339,000
R26006839	VALLEJO	CA		07/30/2026	6.999	375,703	0	465,000
R26006840	DAVENPORT	FL		08/27/2026	6.250	217,220	0	290,000
R26006852	WAXAHACHIE	TX		09/24/2026	6.990	263,043	0	340,000
R26006860	PROVIDENCE	RI		08/27/2026	6.700	315,286	0	450,000
R26006862	GARLAND	TX		07/30/2026	5.886	152,787	0	245,000
R26006865	MILWAUKEE	WI		08/27/2026	7.375	107,479	0	135,000
R26006873	SALEM	OR		08/27/2026	6.500	367,047	0	630,000
R26006875	NASHVILLE	TN		08/27/2026	6.625	502,385	0	1,020,000
R26006883	WARREN	MI		08/27/2026	8.625	103,045	0	150,000
R26006887	DELTA JUNCTION	AK		08/27/2026	6.499	225,687	0	345,000
R26006889	LAREDO	TX		08/27/2026	6.250	168,463	0	344,000

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R26006891	NAPLES	FL		08/27/2026	6.625	843,950	0	1,234,000
R26006893	EAST HARTFORD	CT		08/27/2026	7.125	327,152	0	416,000
R26006896	DESTIN	FL		09/24/2026	6.990	456,690	0	580,000
R26006897	CHATTANOOGA	TN		09/24/2026	6.875	190,722	0	285,000
R26006899	SEATTLE	WA		09/24/2026	6.750	616,266	0	995,000
R26006918	DESTIN	FL		08/27/2026	6.750	983,613	0	1,215,000
R26006922	DORCHESTER	MA		08/27/2026	7.250	427,578	0	690,000
R26006923	GRAND PRAIRIE	TX		08/27/2026	7.000	214,978	0	305,000
R26006931	CHESTER	PA		08/27/2026	6.750	154,179	0	188,000
R26006932	OAK ISLAND	NC		08/27/2026	6.999	272,243	0	395,000
R26006938	PLANTATION	FL		08/27/2026	7.125	574,564	0	835,000
R26006942	WASHINGTON	DC		08/27/2026	7.192	459,008	0	562,000
R26006943	YORK	PA		07/30/2026	7.350	127,084	0	179,000
R26006944	SEGUIN	TX		08/27/2026	6.550	136,030	0	192,000
R26006946	LOS ANGELES	CA		08/27/2026	6.490	1,843,830	0	4,600,000
R26006947	LUBBOCK	TX		08/27/2026	8.625	263,969	0	360,000
R26006948	FORNEY	TX		08/27/2026	6.375	249,216	0	320,000
R26006949	WHITMORE LAKE	MI		08/27/2026	7.500	192,124	0	240,000
R26006951	RIVERVIEW	FL		08/27/2026	6.625	264,762	0	427,000
R26006955	DEBARY	FL		07/30/2026	6.750	305,075	0	635,000
R26006961	LEICESTER	MA		08/27/2026	6.875	258,967	0	340,000
R26006962	FORT RIPLEY	MN		08/27/2026	7.750	209,994	0	260,000
R26006970	UPPER MARLBORO	MD		08/27/2026	6.625	181,915	0	220,000
R26006979	FORT LEE	NJ		07/30/2026	7.125	229,290	0	620,000
R26006996	FARMINGTON	NM		08/27/2026	6.499	264,838	0	360,000
R26007000	FOLEY	AL		08/27/2026	7.250	227,619	0	295,000
R26007002	FORT MYERS	FL		08/27/2026	7.375	293,544	0	370,000
R26007004	MESQUITE	TX		08/27/2026	7.125	218,277	0	260,000
R26007011	SAVANNAH	GA		08/27/2026	6.625	155,591	0	237,000
R26007012	BROOKLYN	NY		08/27/2026	6.750	1,527,840	0	2,400,000
R26007019	VICTORIA	TX		07/30/2026	6.490	126,093	0	183,000
R26007020	HOLLYWOOD	FL		08/27/2026	6.499	421,463	0	665,000
R26007028	KNOXVILLE	TN		08/27/2026	7.150	193,348	0	250,000
R26007033	MIAMI	FL		08/27/2026	6.750	404,246	0	570,000
R26007034	WEST PALM BEACH	FL		08/27/2026	7.250	217,852	0	280,000
R26007037	ATLANTA	GA		08/27/2026	7.000	132,542	0	200,000
R26007041	COHOES	NY		08/27/2026	6.625	269,353	0	329,000
R26007042	VICTOR	NY		08/27/2026	7.250	160,009	0	205,000
R26007054	ABILENE	TX		08/27/2026	6.499	191,553	0	249,000
R26007062	SISTER BAY	WI		09/24/2026	6.250	408,726	0	625,000
R26007067	BILOXI	MS		09/24/2026	8.000	174,414	0	230,000
R26007075	SPRING	TX		08/27/2026	5.999	182,001	0	257,000
R26007077	COLUMBUS	OH		08/27/2026	6.375	160,280	0	195,000
R26007083	FORT WORTH	TX		08/27/2026	6.999	194,416	0	251,000
R26007084	INDIANAPOLIS	IN		08/27/2026	7.500	171,892	0	235,000
R26007098	SOUTHFIELD	MI		07/30/2026	7.000	196,963	0	274,000
R26007099	DELAWARE	OH		08/27/2026	6.250	352,666	0	575,000
R26007101	DANIA BEACH	FL		08/27/2026	6.750	253,563	0	315,000
R26007103	ALBEMARLE	NC		08/27/2026	7.475	163,285	0	291,000
R26007124	WAYNESVILLE	NC		08/27/2026	7.000	162,021	0	250,000
R26007125	LOUISVILLE	KY		08/27/2026	6.750	297,867	0	444,000
R26007150	ARNOLD	MD		08/27/2026	6.874	296,188	0	385,000
R26007152	MCFARLAND	WI		08/27/2026	6.500	304,394	0	421,000
R26007177	HUBER HEIGHTS	OH		08/27/2026	6.999	170,658	0	241,000
R26007189	BARNEGAT	NJ		08/27/2026	7.075	297,638	0	385,000

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R26007194	SCHENECTADY	NY		08/27/2026	7.000	217,488	0	280,000
R26007198	MCALLEN	TX		08/27/2026	8.375	102,432	0	145,900
R26007199	MARIETTA	GA		08/27/2026	7.250	235,388	0	285,000
R26007202	CHARLOTTE	NC		08/27/2026	6.996	204,753	0	270,000
R26007204	DECATUR	GA		08/27/2026	7.500	250,328	0	382,000
R26007212	SACRAMENTO	CA		08/27/2026	5.999	375,258	0	500,000
R26007213	SPRING	TX		07/30/2026	6.125	126,601	0	174,000
R26007214	HUMBLE	TX		08/27/2026	6.125	133,254	0	180,000
R26007229	FARMINGTON	NM		09/24/2026	6.875	131,976	0	225,000
R26007233	DALLAS	TX		08/27/2026	7.125	159,916	0	235,000
R26007235	CINCINNATI	OH		08/27/2026	8.750	144,612	0	195,000
R26007236	NORTHPORT	AL		08/27/2026	6.750	175,538	0	240,000
R26007239	YEADON	PA		08/27/2026	6.750	198,970	0	266,000
R26007244	MIRAMAR	FL		09/24/2026	6.374	205,286	0	614,000
R26007255	SOMERVILLE	MA		08/27/2026	6.875	1,283,791	0	2,050,000
R26007256	UNION CITY	CA		08/27/2026	6.250	500,143	0	915,000
R26007260	SAINT PETERS	MO		07/30/2026	6.050	152,407	0	330,000
R26007263	MILWAUKEE	WI		08/27/2026	6.825	161,117	0	215,000
R26007264	DENVER	CO		08/27/2026	6.125	304,287	0	503,000
R26007266	DURHAM	NC		08/27/2026	6.750	313,125	0	383,000
R26007269	HENDERSON	NV		08/27/2026	6.500	247,169	0	400,000
R26007270	HICKSVILLE	NY		08/27/2026	6.375	710,852	0	1,250,000
R26007293	FORT PIERCE	FL		09/24/2026	6.750	250,703	0	370,000
R26007295	SAN CLEMENTE	CA		08/27/2026	6.500	965,428	0	1,570,000
R26007300	SALEM	OR		08/27/2026	6.625	398,235	0	545,000
R26007305	PLYMOUTH	NH		08/27/2026	8.125	400,107	0	472,000
R26007310	VIRGINIA BEACH	VA		08/27/2026	6.250	203,847	0	291,000
R26007318	READING	PA		08/27/2026	7.375	211,922	0	270,000
R26007335	COLUMBUS	GA		07/30/2026	7.425	167,167	0	226,000
R26007342	ATHENS	GA		07/30/2026	5.900	648,457	0	1,000,000
R26007346	TOMBALL	TX		08/27/2026	6.250	164,125	0	302,000
R26007347	LAS VEGAS	NV		08/27/2026	6.375	399,071	0	765,000
R26007348	COLCHESTER	CT		08/27/2026	7.000	266,535	0	350,000
R26007354	VILLA RICA	GA		08/27/2026	7.000	199,646	0	280,000
R26007366	FRESNO	CA		08/27/2026	6.625	398,589	0	490,000
R26007374	ABILENE	TX		08/27/2026	6.625	171,479	0	220,000
R26007375	MADISON	AL		08/27/2026	7.250	354,860	0	425,000
R26007379	MIRAMAR	FL		08/27/2026	6.499	648,898	0	800,000
R26007396	MASTIC	NY		08/27/2026	7.000	468,596	0	570,000
R26007400	BRISTOL	TN		09/24/2026	6.990	231,730	0	300,000
R26007401	NOKOMIS	FL		08/27/2026	7.250	206,468	0	365,000
R26007406	HOPEWELL	VA		08/27/2026	6.975	180,737	0	233,000
R26007408	TRENTON	OH		08/27/2026	6.675	140,655	0	232,000
R26007414	DEARBORN HEIGHTS	MI		08/27/2026	7.875	157,583	0	255,000
R26007416	ISLE OF PALMS	SC		08/27/2026	6.750	808,849	0	1,750,000
R26007423	PAHOA	HI		08/27/2026	6.625	212,924	0	340,000
R26007431	DALTON	GA		08/27/2026	7.125	260,061	0	315,000
R26007432	CALIFORNIA CITY	CA		08/27/2026	5.875	254,891	0	365,000
R26007437	TAMPA	FL		09/24/2026	6.625	677,439	0	1,874,000
R26007438	GREENVILLE	SC		08/27/2026	6.750	185,494	0	230,000
R26007445	KATY	TX		09/24/2026	6.250	202,172	0	289,000
R26007446	WASHINGTON	DC		09/24/2026	7.625	367,690	0	480,000
R26007458	EVANSVILLE	IN		08/27/2026	6.499	119,795	0	160,000
R26007462	CAMDEN	NJ		09/24/2026	7.250	143,602	0	175,000
R26007535	GEORGETOWN	OH		07/30/2026	7.625	120,468	0	155,000

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R26007537	KAMUELA	HI		07/30/2026	6.750	1,549,416	0	2,715,000
R26007549	CROSBY	TX		07/30/2026	6.375	169,733	0	241,000
R26007552	HUNTSVILLE	AL		07/30/2026	6.375	154,641	0	460,000
R26007555	SAINT LOUIS	MO		07/30/2026	6.750	148,563	0	192,000
R26007556	COLUMBUS	GA		07/30/2026	6.625	180,619	0	235,000
R26007562	NORTH MYRTLE BEACH	SC		07/30/2026	6.500	505,951	0	870,000
R26007563	EAST ORANGE	NJ		07/30/2026	7.375	779,529	0	951,000
R26007571	JACKSONVILLE	FL		07/30/2026	7.500	131,326	0	168,000
R26007574	LILBURN	GA		07/30/2026	6.500	176,792	0	311,000
R26007577	BROOKLYN	NY		08/12/2026	6.625	1,382,384	0	2,265,000
R26007578	MANCHESTER	MO		07/30/2026	6.625	331,587	0	438,000
R26007583	KISSIMMEE	FL		07/30/2026	6.125	329,844	0	445,000
R26007584	WALLINGTON	NJ		07/30/2026	7.500	728,630	0	885,000
R26007585	LAWRENCE	MA		07/30/2026	6.125	717,171	0	970,000
R26007591	SAINT LOUIS	MO		07/30/2026	6.250	178,886	0	272,000
R26007593	SNELLVILLE	GA		07/30/2026	5.875	295,002	0	420,000
R26007594	SOUTH HAVEN	MI		07/30/2026	6.875	185,447	0	440,000
R26007597	BROOKLYN	NY		07/30/2026	6.750	810,746	0	1,000,000
R26007598	MADEIRA BEACH	FL		07/30/2026	6.375	571,020	0	860,000
R26007600	ST. LOUIS	MO		07/30/2026	6.500	121,045	0	150,000
R26007611	WINDSOR MILL	MD		07/30/2026	6.250	276,827	0	390,000
R26007618	RIVIERA BEACH	FL		07/30/2026	6.375	213,968	0	374,000
R26007623	GARNER	NC		07/30/2026	6.625	383,541	0	500,000
R26007625	CANTON	GA		07/30/2026	6.750	280,595	0	379,000
R26007630	MONROE	NY		07/30/2026	6.625	165,042	0	365,000
R26007631	OMAHA	NE		07/30/2026	6.625	172,428	0	227,000
R26007632	OMAHA	NE		07/30/2026	6.625	162,911	0	215,000
R26007635	MARSHALL	MO		07/30/2026	6.375	191,863	0	270,000
R26007636	SACO	ME		07/30/2026	6.625	327,029	0	430,000
R26007637	SAINT LOUIS	MO		07/30/2026	6.750	203,569	0	267,000
R26007642	KANSAS CITY	MO		07/30/2026	6.500	167,316	0	235,000
R26007644	KANSAS CITY	MO		07/30/2026	6.375	152,968	0	215,000
R26007649	HINESVILLE	GA		07/30/2026	6.250	175,739	0	265,000
R26007650	MILWAUKEE	WI		07/30/2026	6.250	102,649	0	150,000
R26007656	SPANISH FORT	AL		07/30/2026	6.500	202,152	0	265,000
R26007667	OCALA	FL		07/30/2026	6.375	170,075	0	240,000
R26007670	SAINT ANN	MO		07/30/2026	6.750	123,038	0	150,000
R26007673	NEWPORT	OR		08/12/2026	6.875	265,831	0	370,000
R26007676	EAST ORANGE	NJ		07/30/2026	6.750	673,982	0	1,015,000
R26007682	MILWAUKEE	WI		07/30/2026	6.750	417,438	0	590,000
R26007683	ORANGE	NJ		07/30/2026	6.500	517,925	0	725,000
R26007684	INDEPENDENCE	MO		07/30/2026	6.750	115,395	0	160,000
R26007689	SAVANNAH	GA		07/30/2026	6.500	142,970	0	215,000
R26007692	SEWARD	NE		07/30/2026	6.375	219,883	0	271,500
R26007693	ATLANTA	GA		08/12/2026	6.375	245,500	0	303,300
R26007694	BIRMINGHAM	AL		07/30/2026	6.750	111,639	0	145,000
R26007696	KANSAS CITY	MO		07/30/2026	6.750	107,993	0	174,000
R26007697	CORAL SPRINGS	FL		07/30/2026	6.875	149,510	0	195,000
R26007704	MARIETTA	GA		07/30/2026	6.625	167,112	0	218,000
R26007705	SPRINGFIELD	MO		07/30/2026	7.125	172,411	0	241,000
R26007708	OLIVE BRANCH	MS		07/30/2026	6.750	222,822	0	275,000
R26007711	MAHWAH	NJ		07/30/2026	7.375	542,471	0	750,000
R26007712	ORANGE BEACH	AL		07/30/2026	7.250	1,241,243	0	2,095,000
R26007715	TWIN LAKES	WI		07/30/2026	6.625	218,249	0	274,000
R26007718	MARYLAND HEIGHTS	MO		07/30/2026	6.750	191,475	0	250,000

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R26007719	SAINT LOUIS	MO		07/30/2026	7.000	281,958	0	364,000
R26007724	MACON	GA		07/30/2026	8.250	114,134	0	145,000
R26007725	ORANGE	NJ		07/30/2026	6.875	464,822	0	764,000
R26007730	BOGOTA	NJ		07/30/2026	6.875	474,749	0	715,000
R26007732	MIDDLETOWN	NY		07/30/2026	7.000	265,947	0	345,000
R26007733	ATLANTA	GA		07/30/2026	6.875	167,242	0	230,000
R26007735	GARDENDALE	AL		07/30/2026	7.125	171,413	0	240,000
R26007740	OCALA	FL		07/30/2026	6.625	287,305	0	380,000
R26007741	ORANGE BEACH	AL		07/30/2026	7.250	271,558	0	360,000
R26007746	SAINT CLOUD	FL		07/30/2026	6.500	230,395	0	370,000
R26007761	NATIONAL CITY	CA		09/24/2026	7.154	1,656,576	0	2,150,000
R26007769	KENNEWICK	WA		08/27/2026	6.890	534,180	0	660,000
R26007772	ENFIELD	CT		08/27/2026	6.367	235,624	0	336,000
R26007773	STEWARTSTOWN	PA		08/27/2026	6.627	215,847	0	355,000
R26007777	YORK	PA		08/27/2026	6.627	121,577	0	185,000
R26007780	LOS ANGELES	CA		08/27/2026	6.990	1,018,318	0	1,250,000
R26007785	LAKE WORTH	FL		08/27/2026	5.500	331,608	0	767,825
R26007792	LUBBOCK	TX		08/27/2026	7.749	269,544	0	349,000
R26007797	TORRANCE	CA		09/24/2026	6.875	969,998	0	1,250,000
R26007805	ELOY	AZ		08/27/2026	7.875	179,350	0	255,000
R26007807	HIGHLAND	NY		08/27/2026	6.250	479,646	0	730,000
R26007811	BAKERSFIELD	CA		08/27/2026	7.625	212,847	0	315,000
R26007817	TUCSON	AZ		08/27/2026	7.375	216,600	0	305,000
R26007818	NEW CASTLE	DE		09/24/2026	7.250	209,805	0	285,000
R26007819	BESSEMER	AL		08/27/2026	5.250	149,758	0	282,000
R26007822	PALM COAST	FL		08/27/2026	5.250	257,764	0	485,000
R26007825	PRESCOTT VALLEY	AZ		08/27/2026	6.000	232,815	0	384,000
R26007826	PRESCOTT VALLEY	AZ		08/27/2026	6.000	255,056	0	418,000
R26007827	PRESCOTT VALLEY	AZ		08/27/2026	6.000	234,095	0	384,000
R26007829	CONSHOHOCKEN	PA		09/24/2026	6.875	494,229	0	685,000
R26007830	EDGEWATER	NJ		08/27/2026	6.125	287,097	0	485,000
R26007831	CONSHOHOCKEN	PA		08/27/2026	6.875	453,403	0	575,000
R26007833	SPRING	TX		08/27/2026	6.375	166,218	0	230,000
R26007835	ROYSTON	GA		08/27/2026	7.375	190,744	0	297,000
R26007836	ROYSTON	GA		08/27/2026	7.375	190,744	0	297,000
R26007838	TUCSON	AZ		08/27/2026	7.499	208,566	0	350,000
R26007844	OCALA	FL		08/27/2026	6.875	208,948	0	305,000
R26007847	ARLINGTON	TX		08/27/2026	6.875	159,964	0	270,000
R26007853	HARRISBURG	PA		08/27/2026	6.283	170,320	0	395,000
R26007855	WATERLOO	IA		08/27/2026	6.150	103,408	0	191,000
R26007856	JEFFERSON	GA		08/27/2026	6.550	151,268	0	185,000
R26007858	BEAVERTON	OR		08/27/2026	5.990	404,795	0	667,500
R26007860	AUGUSTA	GA		09/24/2026	6.550	162,229	0	212,000
R26007861	KENNEWICK	WA		08/27/2026	6.400	255,906	0	400,000
R26007862	KENNEWICK	WA		08/27/2026	6.400	255,906	0	400,000
R26007864	HOUSTON	TX		08/27/2026	5.900	140,500	0	218,000
R26007865	COLERAIN TOWNSHIP	OH		08/27/2026	6.400	102,464	0	202,000
R26007866	LYNNVILLE	IN		08/27/2026	6.050	133,422	0	189,000
R26007869	NORFOLK	VA		08/27/2026	7.000	331,144	0	485,000
R26007872	NORTH CHARLESTON	SC		08/27/2026	6.425	261,087	0	508,000
R26007873	FAYETTEVILLE	NC		08/27/2026	6.150	128,382	0	178,000
R26007874	ARLINGTON	TX		08/27/2026	6.500	135,396	0	335,000
R26007880	KATY	TX		08/27/2026	6.112	198,341	0	280,000
R26007884	ROWLAND HEIGHTS	CA		08/27/2026	5.875	511,841	0	905,000
R26007886	DAYTONA BEACH	FL		08/27/2026	6.750	276,640	0	380,000

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R26007894	CULLMAN	AL		08/27/2026	5.990	191,369	0	255,000
R26007896	PROVO	UT		08/27/2026	7.375	314,819	0	465,000
R26007935	BESSEMER CITY	NC		09/24/2026	7.125	147,488	0	191,800
R26007936	TOMS RIVER	NJ		08/27/2026	5.999	621,908	0	1,075,000
R26007939	LANCASTER	OH		08/27/2026	7.875	193,969	0	259,000
R26007940	LEWISTON	NY		08/27/2026	6.875	224,823	0	380,000
R26007943	MILLERSVILLE	MD		08/27/2026	6.875	181,618	0	510,000
R26007946	PUYALLUP	WA		09/24/2026	7.790	391,988	0	610,000
R26007949	MYERSTOWN	PA		08/27/2026	6.750	169,530	0	220,000
R26007953	BRADENTON	FL		09/24/2026	8.000	306,295	0	400,000
R26007954	DETROIT	MI		08/27/2026	7.500	160,438	0	223,000
R26007960	PLEASANTVILLE	NJ		08/27/2026	6.990	210,073	0	255,000
R26007961	KELLOGG	ID		08/27/2026	6.500	178,935	0	241,000
R26007963	AURORA	IL		08/27/2026	7.624	345,690	0	422,000
R26007967	FONTANA	CA		08/27/2026	7.250	441,109	0	780,000
R26007970	FORT LAUDERDALE	FL		09/24/2026	7.000	311,371	0	406,000
R26007971	LAWRENCEVILLE	GA		08/27/2026	6.874	309,340	0	375,000
R26007975	SAN FRANCISCO	CA		08/27/2026	7.125	364,473	0	1,600,000
R26007978	GREENSBORO	NC		08/27/2026	7.625	159,573	0	292,000
R26007983	CHICO	CA		08/27/2026	7.500	130,614	0	465,000
R26007990	JACKSONVILLE	FL		08/27/2026	5.500	154,127	0	225,000
R26007993	WARREN	MI		08/27/2026	7.500	109,849	0	153,000
R26007995	MELBOURNE	FL		08/27/2026	7.875	204,368	0	282,000
R26008003	BUFFALO	NY		08/27/2026	7.750	139,825	0	181,000
R26008009	CHESTERFIELD	VA		08/27/2026	6.625	390,670	0	654,000
R26008015	CLOVIS	CA		08/27/2026	7.000	308,003	0	451,000
R26008016	WOODBURY	NJ		08/27/2026	7.000	169,514	0	285,000
R26008017	FOUNTAIN HILLS	AZ		08/27/2026	6.125	190,848	0	252,100
R26008020	ROCKFORD	IL		08/27/2026	7.750	276,721	0	349,000
R26008023	TRENTON	NJ		08/27/2026	7.250	108,957	0	205,000
R26008024	PORT JEFFERSON	NY		08/27/2026	6.500	119,410	0	690,000
R26008025	ORLANDO	FL		09/24/2026	6.875	367,467	0	511,000
R26008027	GULF SHORES	AL		09/24/2026	7.625	336,608	0	430,000
R26008029	KISSIMMEE	FL		09/24/2026	7.125	479,922	0	643,000
R26008031	SCHERTZ	TX		08/27/2026	7.500	192,209	0	253,000
R26008033	HOUSTON	TX		08/27/2026	7.875	118,537	0	171,000
R26008034	GREENVILLE	NC		08/27/2026	7.250	122,650	0	169,000
R26008036	SEATAC	WA		09/24/2026	7.250	181,435	0	220,000
R26008042	MAPLE HEIGHTS	OH		09/24/2026	6.625	114,804	0	150,000
R26008045	LEHIGH ACRES	FL		08/27/2026	6.500	204,947	0	300,000
R26008051	READING	PA		08/27/2026	6.750	126,016	0	155,000
R26008053	STOW	OH		09/24/2026	6.750	217,782	0	282,000
R26008058	WICKLIFFE	OH		08/27/2026	6.250	196,743	0	243,000
R26008059	GALVESTON	TX		09/24/2026	7.625	269,594	0	364,000
R26008060	ATLANTA	GA		08/27/2026	7.500	434,690	0	590,000
R26008063	UNIVERSAL CITY	TX		08/27/2026	6.125	470,842	0	640,000
R26008064	WATERBURY	CT		08/27/2026	6.375	284,516	0	375,000
R26008067	TEWKSBURY	MA		08/27/2026	6.875	641,069	0	805,000
R26008070	SAINT MARYS	GA		08/27/2026	6.625	177,831	0	230,000
R26008071	SEATTLE	WA		08/27/2026	7.125	244,952	0	350,000
R26008072	NEW ROADS	LA		09/24/2026	6.375	128,213	0	158,000
R26008082	ELLWOOD CITY	PA		09/24/2026	6.500	137,882	0	192,000
R26008084	TIFFIN	OH		08/27/2026	6.990	114,724	0	144,000
R26008092	LEXINGTON	SC		08/27/2026	6.050	102,505	0	155,000
R26008094	ALBANY	NY		08/27/2026	6.000	305,684	0	410,000

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R26008097	ATLANTA	GA		08/27/2026	6.200	377,754	0	493,000
R26008104	NEW BALTIMORE	MI		09/24/2026	7.400	240,166	0	331,000
R26008109	PEEKSKILL	NY		08/27/2026	6.250	126,814	0	344,000
R26008116	LENOIR CITY	TN		09/24/2026	6.425	203,033	0	266,000
R26008120	BIXBY	OK		08/27/2026	6.375	242,358	0	325,000
R26008124	CHARLESTON	SC		08/27/2026	6.750	411,052	0	843,000
R26008126	EL GRANADA	CA		09/24/2026	6.750	1,080,699	0	1,850,000
R26008133	KISSIMMEE	FL		08/27/2026	7.750	301,035	0	440,000
R26008134	PORT ARANSAS	TX		09/24/2026	6.625	880,539	0	1,344,000
R26008138	ALBUQUERQUE	NM		08/27/2026	6.250	185,162	0	428,000
R26008144	DARBY	PA		08/27/2026	7.290	136,710	0	225,000
R26008148	LAKE IN THE HILLS	IL		08/27/2026	6.640	144,414	0	250,000
R26008151	CICERO	NY		09/24/2026	7.140	183,706	0	276,000
R26008152	LUBBOCK	TX		08/27/2026	5.850	177,050	0	263,000
R26008158	GAINESVILLE	GA		08/27/2026	6.270	233,069	0	349,900
R26008159	TOMS RIVER	NJ		08/27/2026	5.925	399,208	0	610,000
R26008161	BRIDGEPORT	CT		08/27/2026	6.820	365,931	0	445,000
R26008165	TRENTON	NJ		08/27/2026	6.385	175,573	0	245,000
R26008168	GLASSBORO	NJ		08/27/2026	6.625	161,313	0	210,000
R26008169	GLASSBORO	NJ		08/27/2026	6.500	148,854	0	195,000
R26008222	QUEENS	NY		09/24/2026	6.550	1,066,236	0	1,375,000
R26008225	MOBILE	AL		08/27/2026	7.280	145,055	0	197,000
R26008226	MILWAUKEE	WI		09/24/2026	7.070	139,989	0	180,000
R26008227	MILWAUKEE	WI		09/24/2026	7.070	206,731	0	265,000
R26008229	WACO	TX		08/27/2026	6.346	123,721	0	218,000
R26008231	COLUMBUS	OH		08/27/2026	7.410	133,654	0	178,000
R26008232	MARQUETTE HEIGHTS	IL		08/27/2026	5.900	111,589	0	159,000
R26008307	THORNTON	CO		09/24/2026	7.374	448,134	0	565,000
R26008326	DESERT HOT SPRINGS	CA		08/27/2026	6.874	479,084	0	585,000
R26008391	WATERTOWN	NY		09/24/2026	7.120	229,442	0	295,000
R26008399	ROSSVILLE	GA		08/27/2026	6.760	144,911	0	189,000
R26008401	BROOKLYN	NY		09/24/2026	7.320	632,554	0	1,300,000
R26008405	CINCINNATI	OH		09/24/2026	6.710	267,613	0	350,000
R26008411	CORONA	NY		08/27/2026	5.750	680,630	0	1,800,000
R26008412	RENSSELAER	IN		09/24/2026	7.760	158,206	0	215,000
R26008423	TRENTON	NJ		08/27/2026	7.030	196,306	0	260,000
R26008424	JERSEY CITY	NJ		08/27/2026	6.750	556,383	0	822,000
R26008425	GREENVILLE	SC		08/27/2026	7.470	118,697	0	170,000
R26008427	OKLAHOMA CITY	OK		08/27/2026	6.990	120,799	0	165,000
R26008444	MARTINSVILLE	VA		08/27/2026	7.375	206,662	0	265,000
R26008446	MARTINSVILLE	VA		08/27/2026	7.375	119,350	0	160,000
R26008462	LOUISVILLE	KY		09/24/2026	7.625	183,457	0	225,000
R26008463	TAMPA	FL		08/27/2026	6.250	200,860	0	330,000
R26008482	DEERFIELD BEACH	FL		09/24/2026	7.625	125,171	0	170,000
R26008484	PADUCAH	KY		09/24/2026	7.250	110,568	0	142,000
R26008487	WEST ROXBURY	MA		09/24/2026	6.250	509,409	0	800,000
R26008516	DURHAM	NC		09/24/2026	7.485	238,348	0	497,000
R26008518	DALLAS	TX		09/24/2026	6.625	155,707	0	285,000
R26008530	ATLANTA	GA		08/27/2026	7.000	136,274	0	205,000
R26008534	SYRACUSE	NY		09/24/2026	7.750	116,739	0	155,000
R26008540	WHITEHALL	OH		08/27/2026	7.250	110,891	0	139,000
R26008554	CHESAPEAKE	VA		09/24/2026	6.625	238,070	0	330,000
R26008558	DANBURY	CT		08/27/2026	7.125	243,368	0	355,000
R26008566	NORTH MYRTLE BEACH	SC		09/24/2026	6.990	519,024	0	622,000
R26008568	BRANDYWINE	MD		08/27/2026	6.925	281,404	0	450,000

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R26008570	BOWLING GREEN	KY		08/27/2026	7.175	129,364	0	195,000
R26008571	NEW KENSINGTON	PA		08/27/2026	7.300	136,808	0	177,500
R26008573	WATERBURY	CT		08/27/2026	7.000	341,330	0	440,000
R26008574	WATERBURY	CT		08/27/2026	7.000	333,572	0	430,000
R26008579	PORT ORANGE	FL		09/24/2026	7.125	99,771	0	171,000
R26008588	KATY	TX		09/24/2026	7.625	173,716	0	255,000
R26008592	PHOENIX	AZ		08/27/2026	6.990	259,485	0	413,000
R26008609	TINLEY PARK	IL		08/27/2026	7.375	174,825	0	209,000
R26008629	EDMOND	OK		09/24/2026	6.625	232,663	0	355,000
R26008636	LYNCHBURG	VA		08/27/2026	6.875	148,909	0	193,000
R26008644	MICHIGAN CITY	IN		08/27/2026	6.625	131,113	0	164,000
R26008647	JACKSON	MS		09/24/2026	6.875	121,007	0	152,000
R26008655	BENTONVILLE	AR		09/24/2026	5.625	280,805	0	469,000
R26008659	PORT SAINT LUCIE	FL		09/24/2026	6.875	227,504	0	358,000
R26008662	JONESBORO	GA		08/27/2026	6.990	204,461	0	256,000
R26008663	PECKVILLE	PA		08/27/2026	6.500	141,500	0	185,000
R26008672	SAINT PETERSBURG	FL		08/27/2026	6.125	169,415	0	226,300
R26008676	TULSA	OK		08/27/2026	7.125	117,486	0	193,000
R26008681	WESTCHESTER	IL		09/24/2026	7.250	504,904	0	680,000
R26008684	LAGO VISTA	TX		08/27/2026	7.375	382,814	0	485,000
R26008689	BARNEGAT TOWNSHIP	NJ		09/24/2026	7.375	246,990	0	303,000
R26008699	BELLE VERNON	PA		09/24/2026	6.625	104,849	0	154,000
R26008718	OWASSO	OK		08/27/2026	7.750	323,732	0	419,000
R26008725	SPRING HILL	TN		09/24/2026	7.500	186,980	0	362,000
R26008748	BAKERSFIELD	CA		08/27/2026	7.250	233,021	0	350,000
R26008765	AURORA	IL		09/24/2026	6.625	253,775	0	310,000
R26008779	SOUTH GATE	CA		08/27/2026	5.999	300,783	0	950,000
R26008796	HOUSTON	TX		08/27/2026	6.375	360,751	0	494,000
R26008804	LAWRENCEVILLE	GA		08/27/2026	6.625	346,756	0	450,000
R26008805	MILLINGTON	TN		08/27/2026	6.625	136,889	0	193,000
R26008808	LAKE WORTH BEACH	FL		08/27/2026	6.750	350,839	0	550,000
R26008811	GOOSE CREEK	SC		08/27/2026	6.250	217,635	0	284,000
R26008819	NORTH PROVIDENCE	RI		08/27/2026	6.999	343,125	0	520,000
R26008820	ROWLETT	TX		08/27/2026	6.499	200,039	0	298,000
R26008823	CLARKSVILLE	TN		08/27/2026	5.999	254,204	0	390,000
R26008830	CRANSTON	RI		09/24/2026	7.999	638,703	0	875,000
R26008835	CALEXICO	CA		09/24/2026	7.625	172,907	0	400,000
R26008839	COLUMBUS	OH		09/24/2026	6.875	184,710	0	241,000
R26008847	MILWAUKEE	WI		09/24/2026	6.625	314,392	0	415,000
R26008859	COLORADO SPRINGS	CO		08/27/2026	6.750	210,958	0	315,000
R26008863	MISHAWAKA	IN		08/27/2026	6.500	159,252	0	208,000
R26008867	MIAMI	FL		09/24/2026	6.500	346,938	0	810,000
R26008872	SPEARFISH	SD		08/27/2026	7.250	168,819	0	255,000
R26008873	LA JOLLA	CA		08/27/2026	6.375	195,925	0	535,000
R26008876	MAGNA	UT		08/27/2026	6.375	215,717	0	600,000
R26008882	BOYNTON BEACH	FL		08/27/2026	7.373	173,301	0	340,000
R26008889	STEELTON	PA		08/27/2026	7.575	103,877	0	145,000
R26008890	HAMMOND	IN		08/27/2026	6.850	160,691	0	219,500
R26008899	EMMETT	ID		08/27/2026	6.875	257,752	0	366,000
R26008907	FREDERICKSBURG	VA		09/24/2026	6.284	193,842	0	330,000
R26008920	HOUSTON	TX		08/27/2026	6.375	176,032	0	235,500
R26008928	SPRING	TX		09/24/2026	7.000	260,455	0	510,000
R26008939	LAUREL	MD		08/27/2026	6.000	163,839	0	330,000
R26008948	SHREWSBURY	MA		09/24/2026	6.875	188,943	0	290,000
R26008952	SHERMAN	TX		09/24/2026	6.875	121,899	0	173,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26008954	SAN ANTONIO	TX		09/24/2026	5.875	199,527	0	250,000
R26008965	OKLAHOMA CITY	OK		08/27/2026	6.750	157,960	0	235,000
R26008968	ALTAMONTE SPRINGS	FL		08/27/2026	6.999	422,655	0	522,000
R26008970	DALLAS	TX		08/27/2026	7.125	178,590	0	263,000
R26008971	DEARBORN HEIGHTS	MI		09/24/2026	7.500	154,465	0	185,000
R26008982	FORT MYERS	FL		08/27/2026	7.125	120,305	0	165,000
R26008988	BUFFALO	NY		09/24/2026	6.750	214,879	0	300,000
R26008996	JACKSONVILLE	FL		09/24/2026	6.750	199,683	0	260,000
R26009011	HERNANDO	MS		08/27/2026	5.875	276,599	0	362,000
R26009020	DENVER	CO		09/24/2026	6.750	173,179	0	849,000
R26009026	WASHINGTON	DC		08/27/2026	6.125	346,638	0	460,000
R26009046	KANSAS CITY	MO		09/24/2026	6.375	171,211	0	245,000
R26009051	MCSHERRYSTOWN	PA		09/24/2026	6.750	230,228	0	300,000
R26009055	PLYMOUTH	VT		08/27/2026	6.990	348,112	0	450,000
R26009081	EXETER	PA		08/27/2026	7.300	131,021	0	172,000
R26009082	HARRISBURG	PA		08/27/2026	6.871	217,374	0	290,000
R26009084	CLEVELAND HEIGHTS	OH		08/27/2026	7.275	150,861	0	195,000
R26009085	SALINA	NY		08/27/2026	6.133	184,845	0	235,000
R26009089	NEW ALBANY	IN		08/27/2026	7.000	142,592	0	185,000
R26009103	NEW LONDON	CT		08/27/2026	7.375	364,081	0	463,000
R26009126	ANGLETON	TX		09/24/2026	7.125	112,465	0	150,000
R26009127	WHITE LAKE	MI		09/24/2026	8.000	282,893	0	385,000
R26009134	SAN ANTONIO	TX		08/27/2026	6.875	131,221	0	180,000
R26009137	HOMESTEAD	FL		08/27/2026	5.875	356,797	0	550,000
R26009140	PALM BAY	FL		08/27/2026	6.125	224,753	0	350,000
R26009165	BRANDON	MS		09/24/2026	6.625	97,315	0	282,000
R26009166	WARRINGTON	PA		08/27/2026	6.125	441,392	0	805,000
R26009170	TRENTON	NJ		08/27/2026	6.475	196,735	0	295,000
R26009171	SPRINGFIELD	MO		08/27/2026	6.278	124,744	0	240,000
R26009173	WRIGHT CITY	MO		08/27/2026	6.025	144,873	0	300,000
R26009174	OFALLON	MO		08/27/2026	6.050	147,372	0	295,000
R26009179	CHOCOWINITY	NC		08/27/2026	6.500	105,616	0	174,000
R26009182	PINSON	AL		08/27/2026	6.875	206,040	0	266,000
R26009188	PORT SAINT LUCIE	FL		09/24/2026	7.249	240,024	0	306,000
R26009196	STERLING HEIGHTS	MI		09/24/2026	7.750	132,823	0	170,000
R26009208	ELGIN	IL		09/24/2026	7.875	329,155	0	397,000
R26009209	SAINT LOUIS	MO		09/24/2026	7.500	196,311	0	236,000
R26009223	SAGINAW	TX		08/27/2026	6.250	182,845	0	275,000
R26009225	ABILENE	TX		08/27/2026	6.750	194,175	0	246,000
R26009226	CONROE	TX		08/27/2026	6.875	107,420	0	165,000
R26009229	TOMS RIVER	NJ		09/24/2026	7.375	371,924	0	475,000
R26009230	DOVER	DE		09/24/2026	6.250	230,151	0	324,000
R26009232	HOUSTON	TX		08/27/2026	7.375	177,240	0	225,000
R26009235	POOLER	GA		09/24/2026	7.250	157,420	0	457,000
R26009239	WARD	AR		08/27/2026	7.375	133,362	0	185,000
R26009244	KISSIMMEE	FL		09/24/2026	6.750	375,933	0	495,000
R26009255	GARLAND	TX		09/24/2026	7.188	197,280	0	235,000
R26009259	WOODRIDGE	IL		08/27/2026	7.582	155,870	0	195,000
R26009262	CANTON	MI		08/27/2026	7.125	210,538	0	270,000
R26009273	SAN PEDRO	CA		09/24/2026	7.125	410,089	0	740,000
R26009276	GATLINBURG	TN		09/24/2026	6.749	369,903	0	460,000
R26009281	CHARLOTTE	NC		09/24/2026	6.625	155,333	0	240,000
R26009287	HOUSTON	TX		09/24/2026	6.750	209,734	0	304,000
R26009299	SACRAMENTO	CA		09/24/2026	6.875	248,693	0	395,000
R26009315	TUSCALOOSA	AL		09/24/2026	7.375	147,703	0	190,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26009316	COLUMBUS	OH		09/24/2026	6.750	133,301	0	178,000
R26009320	DALLAS	TX		09/24/2026	6.125	182,089	0	243,000
R26009321	MOUNT LAUREL	NJ		09/24/2026	7.000	174,825	0	270,000
R26009334	LOGAN	OH		08/27/2026	7.250	177,178	0	227,000
R26009335	WADMALAW ISLAND	SC		08/27/2026	7.250	256,701	0	404,000
R26009337	CORAOPOLIS	PA		08/27/2026	6.750	162,489	0	240,000
R26009354	CRYSTAL LAKE	IL		08/27/2026	7.374	295,852	0	380,000
R26009365	FRANKLIN	TN		09/24/2026	6.875	468,852	0	1,150,000
R26009366	SCHERTZ	TX		09/24/2026	6.875	153,663	0	245,000
R26009368	KANSAS CITY	KS		09/24/2026	7.875	184,351	0	242,000
R26009370	SEBRING	FL		09/24/2026	6.375	109,918	0	173,000
R26009373	EVANSVILLE	IN		09/24/2026	6.750	170,681	0	217,000
R26009374	SANTA BARBARA	CA		09/24/2026	5.875	861,077	0	1,150,000
R26009382	EASTON	PA		09/24/2026	7.250	183,162	0	221,000
R26009383	MILWAUKEE	WI		09/24/2026	7.375	119,315	0	175,000
R26009409	MONROE	GA		08/27/2026	6.875	224,345	0	310,000
R26009416	CARMEL	CA		09/24/2026	6.500	615,486	0	3,400,000
R26009419	WICHITA FALLS	TX		09/24/2026	7.125	175,156	0	210,000
R26009420	LAKEWOOD	OH		09/24/2026	7.125	224,700	0	360,000
R26009423	VIRGINIA BEACH	VA		08/27/2026	6.990	184,265	0	255,000
R26009426	ERLANGER	KY		08/27/2026	7.990	196,305	0	285,000
R26009429	DORAL	FL		09/24/2026	7.375	291,344	0	420,000
R26009435	JACKSONVILLE	FL		08/27/2026	5.875	164,940	0	236,000
R26009451	LOVES PARK	IL		09/24/2026	6.875	167,574	0	216,000
R26009455	WINDER	GA		08/27/2026	6.798	233,297	0	326,000
R26009462	NEW BRITAIN	CT		09/24/2026	7.250	396,723	0	475,000
R26009463	SANTA ROSA	CA		09/24/2026	6.750	336,086	0	800,000
R26009467	HONOLULU	HI		08/27/2026	6.750	728,432	0	1,000,000
R26009473	NEW HAVEN	CT		08/27/2026	6.750	346,732	0	463,000
R26009476	GLENDALE	AZ		08/27/2026	6.375	140,026	0	200,000
R26009484	BRANDON	MS		08/27/2026	6.750	184,627	0	240,000
R26009485	GLOUCESTER CITY	NJ		09/24/2026	7.000	114,843	0	165,000
R26009487	COLLEGE STATION	TX		09/24/2026	7.555	222,218	0	330,000
R26009490	INDIANAPOLIS	IN		09/24/2026	7.500	160,026	0	210,000
R26009499	MONEE	IL		09/24/2026	7.500	250,231	0	319,000
R26009501	LOUISVILLE	KY		08/27/2026	7.625	119,447	0	164,000
R26009503	PITTSBURG	PA		09/24/2026	7.500	146,869	0	177,000
R26009515	CONVERSE	TX		08/27/2026	6.250	145,161	0	230,000
R26009525	ESTES PARK	CO		09/24/2026	6.875	198,908	0	395,000
R26009526	KITTANNING	PA		09/24/2026	7.125	122,866	0	151,000
R26009527	PANAMA CITY	FL		08/27/2026	6.624	124,310	0	222,000
R26009528	COON RAPIDS	MN		08/27/2026	7.250	297,971	0	384,000
R26009529	BATON ROUGE	LA		08/27/2026	7.375	125,772	0	150,000
R26009537	LAKE WORTH BEACH	FL		08/27/2026	6.750	431,532	0	530,000
R26009540	MILWAUKEE	WI		08/27/2026	6.999	208,688	0	261,000
R26009548	NORTHBROOK	IL		09/24/2026	7.625	788,405	0	987,000
R26009554	VENTURA	CA		09/24/2026	7.050	475,146	0	1,050,000
R26009571	SHERMAN OAKS	CA		08/27/2026	6.250	716,421	0	1,700,000
R26009573	NIPOMO	CA		08/27/2026	6.375	229,860	0	576,000
R26009574	EXETER	CA		08/27/2026	6.250	184,723	0	280,000
R26009579	CADDO MILLS	TX		09/24/2026	7.125	157,036	0	210,000
R26009596	BAKERSFIELD	CA		09/24/2026	6.890	238,250	0	330,000
R26009600	DANBURY	CT		09/24/2026	6.125	309,342	0	484,300
R26009604	OKLAHOMA CITY	OK		09/24/2026	6.500	197,606	0	254,000
R26009605	ANTELOPE	CA		09/24/2026	6.999	403,083	0	520,000

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R26009606	MIAMI	FL		09/24/2026	8.375	381,985	0	655,000
R26009609	MADISON HEIGHTS	VA		09/24/2026	6.125	177,345	0	320,000
R26009610	PHOENIX	AZ		09/24/2026	7.375	271,244	0	385,000
R26009612	HAINES CITY	FL		09/24/2026	7.125	185,576	0	255,000
R26009614	DENVER	CO		09/24/2026	7.125	889,523	0	1,150,000
R26009616	DAVENPORT	FL		09/24/2026	7.375	185,760	0	398,000
R26009618	WESTON	FL		09/24/2026	6.750	1,231,786	0	2,300,000
R26009620	MARYVILLE	MO		09/24/2026	7.500	193,456	0	250,000
R26009623	ALBUQUERQUE	NM		09/24/2026	5.875	240,107	0	355,000
R26009624	LANCASTER	CA		09/24/2026	6.625	442,027	0	580,000
R26009625	LABELLE	FL		09/24/2026	6.499	176,575	0	275,000
R26009630	OCALA	FL		09/24/2026	7.125	232,262	0	295,000
R26009634	HOMESTEAD	FL		09/24/2026	7.250	151,290	0	478,000
R26009639	LEESBURG	FL		09/24/2026	7.490	196,085	0	318,000
R26009640	HOUSTON	TX		09/24/2026	6.625	416,260	0	545,000
R26009641	NASHVILLE	TN		09/24/2026	6.250	394,550	0	595,000
R26009644	MIAMI	FL		09/24/2026	8.750	159,964	0	265,000
R26009647	NORFOLK	VA		09/24/2026	7.750	167,910	0	227,000
R26009648	ARNAUDVILLE	LA		09/24/2026	7.250	112,708	0	135,000
R26009649	MORROW	GA		09/24/2026	7.375	133,681	0	195,000
R26009654	LANCASTER	NH		09/24/2026	7.625	339,941	0	427,000
R26009656	NEW CASTLE	DE		09/24/2026	6.375	237,381	0	307,000
R26009657	HOMESTEAD	FL		09/24/2026	7.000	509,014	0	650,000
R26009658	MIDLOTHIAN	TX		09/24/2026	6.125	334,956	0	465,000
R26009663	KISSIMMEE	FL		09/24/2026	6.750	178,841	0	232,000
R26009666	CYPRESS	TX		09/24/2026	7.125	326,972	0	403,000
R26009672	HUNTSVILLE	AL		09/24/2026	6.375	269,222	0	370,000
R26009679	TUCSON	AZ		09/24/2026	6.000	216,959	0	300,000
R26009683	CLERMONT	FL		09/24/2026	6.875	348,044	0	538,000
R26009685	CHARLOTTE	NC		09/24/2026	7.625	265,808	0	392,000
R26009687	ROELAND PARK	KS		09/24/2026	6.117	169,135	0	282,000
R26009688	SCOTTSDALE	AZ		09/24/2026	6.250	1,003,830	0	1,754,000
R26009689	CLERMONT	FL		09/24/2026	6.750	416,059	0	606,000
R26009693	DETROIT	MI		09/24/2026	5.450	105,399	0	150,000
R26009697	OAK GROVE	MO		09/24/2026	6.375	215,736	0	319,000
R26009700	ARTESIA	CA		09/24/2026	6.625	415,559	0	890,000
R26009701	LOS ANGELES	CA		09/24/2026	7.499	797,031	0	950,000
R26009702	DAYTONA BEACH	FL		09/24/2026	6.500	166,555	0	214,000
R26009706	RICHMOND	VA		09/24/2026	5.875	264,341	0	400,000
R26009710	KINGSLAND	GA		09/24/2026	6.000	188,798	0	250,000
R26009711	LOS ANGELES	CA		09/24/2026	5.875	258,700	0	530,000
R26009712	GILBERT	AZ		09/24/2026	6.125	186,991	0	280,000
R26009715	OKLAHOMA CITY	OK		09/24/2026	6.000	158,234	0	220,000
R26009717	SPRINGDALE	AR		09/24/2026	6.375	320,854	0	515,000
R26009722	QUINLAN	TX		09/24/2026	7.625	123,945	0	179,000
R26009729	JACKSON	MS		09/24/2026	6.875	133,925	0	191,000
R26009732	N FORT MYERS	FL		09/24/2026	7.375	184,677	0	255,000
R26009733	MOSES LAKE	WA		09/24/2026	6.625	150,835	0	205,000
R26009737	MIAMI	FL		09/24/2026	6.875	279,683	0	475,000
R26009738	MIAMI	FL		09/24/2026	6.990	315,130	0	508,000
R26009744	FAIRFIELD	CT		09/24/2026	7.250	220,850	0	300,000
R26009745	PHOENIX	AZ		09/24/2026	6.125	279,408	0	400,000
R26009748	BOCA RATON	FL		09/24/2026	7.750	335,724	0	435,000
R26009750	JOHNSON CITY	TN		09/24/2026	7.250	379,060	0	500,000
R26009751	OCOEE	FL		09/24/2026	7.990	268,457	0	385,000

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R26009754	CLERMONT	FL		09/24/2026	6.750	207,883	0	388,000
R26009756	CYPRESS	TX		09/24/2026	6.750	334,924	0	445,000
R26009757	SALEM	OR		09/24/2026	6.499	308,038	0	397,000
R26009758	BRANDON	MS		09/24/2026	6.250	162,392	0	203,000
R26009759	VANDALIA	OH		09/24/2026	7.875	172,236	0	228,000
R26009762	LABELLE	FL		09/24/2026	6.499	176,388	0	275,000
R26009763	ALEXANDRIA	VA		09/24/2026	6.186	451,939	0	630,000
R26009764	SAINT PETERSBURG	FL		09/24/2026	8.250	236,108	0	305,000
R26009769	MIAMI	FL		09/24/2026	6.625	690,723	0	980,000
R26009771	EASLEY	SC		09/24/2026	6.875	183,394	0	235,000
R26009772	NAPLES	FL		09/24/2026	8.250	408,339	0	585,000
R26009774	DORAL	FL		09/24/2026	8.125	241,826	0	388,000
R26009775	MESQUITE	TX		09/24/2026	6.250	83,339	0	215,000
R26009777	HOUSTON	TX		09/24/2026	7.125	274,357	0	416,000
R26009782	BEDFORD HEIGHTS	OH		09/24/2026	7.100	123,921	0	196,000
R26009783	LAKE ALFRED	FL		09/24/2026	7.125	202,849	0	309,000
R26009784	TUCSON	AZ		09/24/2026	6.750	95,783	0	160,000
R26009785	CUTLER BAY	FL		09/24/2026	6.875	391,727	0	505,000
R26009786	AKRON	OH		09/24/2026	7.875	107,817	0	145,000
R26009787	MODESTO	CA		09/24/2026	7.875	235,754	0	380,000
R26009788	CLERMONT	FL		09/24/2026	7.125	264,618	0	393,000
R26009789	ROCKFORD	IL		09/24/2026	6.250	326,135	0	405,000
R26009791	LABELLE	FL		09/24/2026	6.499	176,389	0	275,000
R26009794	TAMPA	FL		09/24/2026	6.875	514,344	0	792,000
R26009797	WESTON	FL		09/24/2026	6.625	821,889	0	1,200,000
R26009801	LEHIGH ACRES	FL		09/24/2026	7.499	293,874	0	400,000
R26009803	KEY BISCAYNE	FL		09/24/2026	7.625	424,633	0	1,250,000
R26009805	HINESVILLE	GA		09/24/2026	6.750	202,669	0	260,000
R26009806	HUNTSVILLE	AL		09/24/2026	6.375	201,536	0	275,000
R26009810	TUCSON	AZ		09/24/2026	6.375	290,011	0	465,000
R26009811	JACKSONVILLE	FL		09/24/2026	7.490	117,825	0	160,000
R26009813	OAK GROVE	MO		09/24/2026	6.375	228,723	0	343,000
R26009814	ENGLEWOOD	FL		09/24/2026	7.750	374,890	0	520,000
R26009815	COLUMBIA	PA		09/24/2026	7.500	111,413	0	143,000
R26009819	DORCHESTER	MA		09/24/2026	7.999	758,594	0	1,045,000
R26009820	CORAM	NY		09/24/2026	7.625	487,048	0	622,500
R26009821	PHOENIX	AZ		09/24/2026	7.125	437,531	0	564,000
R26009823	JERSEY CITY	NJ		09/24/2026	7.500	466,950	0	760,000
R26009830	BLUE SPRINGS	MO		09/24/2026	6.375	229,379	0	370,000
R26009834	SPRING	TX		09/24/2026	6.875	187,203	0	289,000
R26009835	SALISBURY	MD		09/24/2026	7.125	203,938	0	280,000
R26009837	DAVENPORT	FL		09/24/2026	7.250	127,413	0	183,000
R26009838	GARWOOD	NJ		09/24/2026	7.375	627,625	0	1,000,000
R26009841	DELRAY BEACH	FL		09/24/2026	7.750	243,498	0	333,000
R26009845	HOUSTON	TX		09/24/2026	6.750	405,647	0	520,000
R26009847	MIAMI	FL		09/24/2026	7.000	415,133	0	630,000
R26009848	LEXINGTON	KY		09/24/2026	7.375	256,695	0	357,000
R26009850	ORLANDO	FL		09/24/2026	6.875	183,355	0	377,000
R26009851	OCEAN CITY	MD		09/24/2026	6.990	617,285	0	840,000
R26009858	MARYVILLE	MO		09/24/2026	7.375	215,942	0	280,000
R26009861	WEST ALLIS	WI		09/24/2026	6.625	261,940	0	337,000
R26009862	CLINTON	MS		09/24/2026	6.500	169,266	0	217,000
R26009867	FALLS CHURCH	VA		09/24/2026	7.375	196,591	0	300,000
R26009869	SAVANNAH	GA		09/24/2026	6.875	430,337	0	516,000
R26009870	DAYTON	OH		09/24/2026	8.000	104,682	0	131,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26009875	KISSIMMEE	FL		09/24/2026	7.750	158,006	0	236,000
R26009878	PIGEON FORGE	TN		09/24/2026	7.250	305,815	0	415,000
R26009881	KISSIMMEE	FL		09/24/2026	7.250	191,757	0	287,000
R26009883	ORTING	WA		09/24/2026	7.625	315,155	0	440,000
R26009884	WINTER HAVEN	FL		09/24/2026	6.625	216,570	0	305,000
R26009887	KISSIMMEE	FL		09/24/2026	6.750	235,646	0	352,000
R26009888	WINTER HAVEN	FL		09/24/2026	7.125	166,224	0	263,000
R26009889	SAINT CLOUD	FL		09/24/2026	6.625	344,424	0	505,956
R26009890	WATERBURY	CT		09/24/2026	7.499	408,526	0	530,000
R26009892	TALLAHASSEE	FL		09/24/2026	7.875	138,050	0	177,000
R26009893	PORTLAND	OR		09/24/2026	7.250	259,680	0	352,500
R26009897	LAKELAND	FL		09/24/2026	7.125	301,814	0	367,000
R26009906	COPPELL	TX		09/24/2026	6.500	275,836	0	358,000
R26009914	CLEVELAND	TX		09/24/2026	6.750	136,160	0	230,000
R26009916	CLEVELAND	TX		09/24/2026	6.750	104,192	0	165,000
R26009917	CLEVELAND	TX		09/24/2026	6.625	155,854	0	210,000
R26009922	ATHENS	AL		09/24/2026	6.750	208,802	0	290,000
R26009925	KISSIMMEE	FL		09/24/2026	7.125	224,809	0	276,000
R26009938	JACKSONVILLE	FL		09/24/2026	7.250	215,348	0	265,000
R26009941	TUCSON	AZ		09/24/2026	7.750	206,714	0	250,000
R26009947	PETERSBURG	VA		09/24/2026	6.500	128,198	0	221,000
R26009954	HOOVER	AL		09/24/2026	6.750	540,755	0	659,000
R26009975	JACKSONVILLE BEACH	FL		09/24/2026	7.375	2,640,347	0	3,225,000
R26009976	ATLANTA	GA		09/24/2026	7.500	523,974	0	635,000
R26009995	CHICAGO	IL		09/24/2026	7.125	289,980	0	375,000
R26010006	CLEVELAND	OH		09/24/2026	6.875	167,064	0	200,000
R26010017	DECATUR	AL		09/24/2026	7.499	226,918	0	280,000
R26010019	BRONX	NY		09/24/2026	6.875	1,030,788	0	1,265,000
R26010026	CLEVELAND	OH		09/24/2026	7.375	104,019	0	125,000
R26010029	CHESHIRE	CT		09/24/2026	6.550	374,279	0	490,000
R26010030	LOUISVILLE	KY		09/24/2026	8.250	104,544	0	143,000
R26010031	WATERBURY	CT		09/24/2026	6.750	337,883	0	425,000
R26010072	YORK	PA		09/24/2026	7.625	103,051	0	130,000
R26010077	INDEPENDENCE	MO		09/24/2026	7.500	165,294	0	210,000
R26010078	MISHAWAKA	IN		09/24/2026	7.000	166,609	0	210,000
R26010082	SPOKANE	WA		09/24/2026	7.250	187,695	0	250,000
R26010083	SPOKANE	WA		09/24/2026	7.125	202,417	0	300,000
R26010086	SPOKANE	WA		09/24/2026	7.125	212,864	0	300,000
R26010088	HIRAM	GA		09/24/2026	7.500	251,659	0	328,000
R26010090	BRADENTON	FL		09/24/2026	7.125	273,158	0	375,000
R26010092	YORK	PA		09/24/2026	7.125	309,683	0	375,000
R26010094	HOLLY HILL	FL		09/24/2026	7.125	388,846	0	472,000
R26010095	CROCKETT	CA		09/24/2026	7.375	432,618	0	650,000
R26010096	PALMVIEW	TX		09/24/2026	7.750	444,905	0	570,000
R26010101	MURRAY	UT		09/24/2026	6.375	649,464	0	799,000
R26010106	BOCA RATON	FL		09/24/2026	7.125	281,761	0	400,000
R26010109	EUSTIS	FL		09/24/2026	6.875	224,498	0	312,000
R26010110	FORT MYERS	FL		09/24/2026	6.875	311,474	0	375,000
R26010139	DETROIT	MI		09/24/2026	7.624	112,856	0	135,000
R26010198	LOUISVILLE	KY		09/24/2026	7.250	212,590	0	300,000
R26010204	PITTSBURGH	PA		09/24/2026	8.625	137,772	0	180,000
R26010249	APOPKA	FL		09/24/2026	7.000	169,063	0	230,000
R26010296	FORT WORTH	TX		09/24/2026	6.625	160,045	0	299,000
R26010301	PANAMA CITY BEACH	FL		09/24/2026	6.599	262,347	0	490,000
R26010325	MOORE	OK		09/24/2026	6.499	135,325	0	180,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26010328	WALDORF	MD		09/24/2026	6.625	214,365	0	310,000
R26010371	EL PASO	TX		09/24/2026	6.250	145,596	0	208,000
R26010389	TROY	NY		09/24/2026	7.125	190,766	0	255,000
R26010396	SAN DIEGO	CA		09/24/2026	6.800	734,707	0	1,200,000
R26010445	KATY	TX		09/24/2026	7.990	202,838	0	345,000
R26010454	HAMPDEN	ME		09/24/2026	6.875	341,157	0	474,000
R26010482	HAMPTON	GA		09/24/2026	6.871	115,678	0	218,000
R26010537	JERSEY CITY	NJ		09/24/2026	6.490	588,934	0	1,100,000
R26010576	EASTON	PA		09/24/2026	7.500	203,651	0	256,000
R26010613	EDINBURGH	IN		09/24/2026	7.375	196,733	0	236,000
R26010648	SHREVEPORT	LA		09/24/2026	7.250	119,735	0	226,000
R26010659	SALT LAKE CITY	UT		09/24/2026	8.125	370,287	0	482,000
R26010683	STERLING HEIGHTS	MI		09/24/2026	7.250	207,399	0	345,000
R26010692	ORLANDO	FL		09/24/2026	6.125	285,756	0	510,000
R26010708	SOUTHFIELD	MI		09/24/2026	6.809	168,080	0	235,000
R26010759	KANSAS CITY	MO		09/24/2026	6.999	165,095	0	212,000
R26010859	PALM BAY	FL		09/24/2026	6.990	221,599	0	290,000
R26010860	MIAMI	FL		09/24/2026	6.990	151,276	0	210,000
R26010865	GREENACRES	FL		09/24/2026	8.625	209,441	0	290,000
R26010873	PEMBROKE PINES	FL		09/24/2026	7.750	148,435	0	220,000
R26010877	KISSIMMEE	FL		09/24/2026	6.750	345,482	0	500,000
R26010882	SUNNY ISLES BEACH	FL		09/24/2026	6.750	624,824	0	1,100,000
R26010884	MIAMI	FL		09/24/2026	6.990	545,351	0	715,000
R26010885	KISSIMMEE	FL		09/24/2026	7.125	236,984	0	400,000
R26010886	WINTER GARDEN	FL		09/24/2026	7.875	526,113	0	730,000
R26010887	LEHIGH ACRES	FL		09/24/2026	6.875	270,290	0	500,000
R26010888	SUNRISE	FL		09/24/2026	6.490	122,665	0	200,000
R26010892	RIVIERA BEACH	FL		09/24/2026	6.490	387,891	0	600,000
R26010893	MIAMI	FL		09/24/2026	6.625	218,771	0	430,000
R26010898	PUNTA GORDA	FL		09/24/2026	6.490	125,520	0	255,000
R26010900	COCOA	FL		09/24/2026	6.990	212,346	0	343,000
R26010901	BOYNTON BEACH	FL		09/24/2026	7.875	309,409	0	405,000
R26010902	ORLANDO	FL		09/24/2026	7.250	133,663	0	175,000
R26010903	HOMESTEAD	FL		09/24/2026	7.625	147,897	0	220,000
R26010904	HUTCHINSON ISLAND	FL		09/24/2026	7.250	215,954	0	290,000
R26010906	BAY HARBOR ISLANDS	FL		09/24/2026	6.750	264,958	0	354,000
R26010909	ST. PETERSBURG	FL		09/24/2026	7.250	158,161	0	353,000
R26010910	PALM BAY	FL		09/24/2026	8.875	158,703	0	238,000
R26010912	WEST PALM BEACH	FL		09/24/2026	8.125	259,170	0	350,000
R26010919	BELLEVIEW	FL		09/24/2026	6.875	292,963	0	422,000
R26010920	MIAMI GARDENS	FL		09/24/2026	6.990	399,773	0	540,000
R26010923	MIAMI	FL		09/24/2026	6.875	111,917	0	250,000
R26010929	FORT PIERCE	FL		09/24/2026	7.875	194,008	0	290,000
R26010931	CLERMONT	FL		09/24/2026	7.875	333,594	0	460,000
R26010933	AVENTURA	FL		09/24/2026	6.875	306,269	0	455,000
R26010935	PANAMA CITY BEACH	FL		09/24/2026	6.490	125,358	0	550,000
R26010936	CASSELBERRY	FL		09/24/2026	6.875	226,251	0	306,000
R26010937	WESTON	FL		09/24/2026	6.875	306,853	0	795,000
R26010939	MELBOURNE	FL		09/24/2026	6.625	143,604	0	205,000
R26010940	MIAMI	FL		09/24/2026	6.990	241,625	0	345,000
R26010944	OAKLAND PARK	FL		09/24/2026	6.990	175,552	0	232,000
R26010946	JACKSONVILLE	FL		09/24/2026	6.625	215,592	0	270,000
R26010950	FORT LAUDERDALE	FL		09/24/2026	6.990	313,615	0	610,000
R26010952	BOCA RATON	FL		09/24/2026	7.125	760,189	0	2,075,000
R26010961	TAMARAC	FL		09/24/2026	6.625	174,175	0	248,000

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R26010965	ORLANDO	FL		09/24/2026	7.125	233,839	0	335,000
R26010967	PLAINFIELD	NJ		09/24/2026	7.125	258,190	0	635,000
R26010971	BOCA RATON	FL		09/24/2026	6.990	538,326	0	709,000
R26010973	KISSIMMEE	FL		09/24/2026	7.250	123,497	0	322,000
R26010977	BOCA RATON	FL		09/24/2026	6.875	524,472	0	821,000
R26010978	TAMARAC	FL		09/24/2026	6.990	213,697	0	470,000
R26010980	MIAMI	FL		09/24/2026	7.490	543,987	0	755,000
R26010981	F CORAL GABLES	FL		09/24/2026	6.875	354,827	0	671,000
R26010982	DELRAY BEACH	FL		09/24/2026	7.250	409,231	0	865,000
R26010984	MIAMI	FL		09/24/2026	6.990	417,465	0	589,000
R26010986	MIAMI	FL		09/24/2026	7.490	208,047	0	370,000
R26010988	MIAMI LAKES	FL		09/24/2026	6.990	349,479	0	586,000
R26010989	FORT LAUDERDALE	FL		09/24/2026	7.250	409,800	0	1,250,000
R26010997	HIALEAH	FL		09/24/2026	7.250	504,473	0	660,000
R26010998	SAINT CLOUD	FL		09/24/2026	7.250	266,503	0	349,000
R26011005	ST PALM BEACH GARDEN	FL		09/24/2026	6.875	174,689	0	345,000
R26011007	MIAMI	FL		09/24/2026	6.990	211,453	0	300,000
R26011008	OSCEOLA, KISSIMMEE	FL		09/24/2026	7.125	264,412	0	370,500
R26011011	MIAMI	FL		09/24/2026	6.750	195,732	0	445,000
R26011012	LAKELAND	FL		09/24/2026	6.990	122,644	0	160,000
R26011013	HIALEAH	FL		09/24/2026	6.750	244,590	0	622,000
R26011014	MIAMI	FL		09/24/2026	6.625	646,486	0	1,181,000
R26011015	MIAMI BEACH	FL		09/24/2026	6.990	157,608	0	225,000
R26011016	MIAMI	FL		09/24/2026	6.875	148,191	0	705,000
R26011017	DELAND	FL		09/24/2026	7.125	205,430	0	252,000
R26011024	HIALEAH	FL		09/24/2026	6.875	201,161	0	325,000
R26011025	LAUDERHILL	FL		09/24/2026	6.750	524,125	0	730,000
R26011029	HOLLYWOOD	FL		09/24/2026	6.625	196,778	0	280,000
R26011030	KISSIMMEE	FL		09/24/2026	6.750	427,936	0	615,000
R26011031	HIALEAH GARDENS	FL		09/24/2026	6.875	428,819	0	570,000
R26011032	BROOKLYN	NY		09/24/2026	7.250	455,915	0	2,000,000
R26011033	MIAMI	FL		09/24/2026	7.875	362,171	0	1,100,000
R26011040	FORT MYERS BEACH	FL		09/24/2026	6.750	579,809	0	810,000
R26011049	BAL HARBOUR	FL		09/24/2026	8.625	478,833	0	700,000
R26011058	MIAMI	FL		09/24/2026	6.990	223,331	0	310,000
R26011059	PALM COAST	FL		09/24/2026	7.490	143,549	0	239,000
R26011060	LEHIGH ACRES	FL		09/24/2026	6.750	191,209	0	350,000
R26011065	HIALEAH	FL		09/24/2026	6.875	290,791	0	430,000
R26011073	MIAMI SHORES	FL		09/24/2026	6.490	409,597	0	823,000
R26011077	MIAMI BEACH	FL		09/24/2026	6.875	315,980	0	460,000
R26011082	HAINES CITY	FL		09/24/2026	6.875	158,810	0	310,000
R26011084	DANIA BEACH	FL		09/24/2026	7.625	299,166	0	360,000
R26011085	TAMPA	FL		09/24/2026	6.750	341,200	0	425,000
R26011092	FORT LAUDERDALE	FL		09/24/2026	6.875	775,642	0	1,200,000
R26011097	BOCA RATON	FL		09/24/2026	6.750	150,339	0	232,000
R26011098	BRADENTON	FL		09/24/2026	6.625	241,440	0	520,000
R26011101	NORTH FORT MYERS	FL		09/24/2026	6.990	129,221	0	205,000
R26011102	MIAMI	FL		09/24/2026	7.990	1,197,502	0	2,300,000
R26011103	MIAMI	FL		09/24/2026	6.875	465,844	0	840,000
R26011104	SUNNY ISLES BEACH	FL		09/24/2026	6.990	275,571	0	400,000
R26011105	PALM BEACH	FL		09/24/2026	7.375	179,145	0	475,000
R26011106	LEHIGH ACRES	FL		09/24/2026	6.625	214,199	0	358,000
R26011109	LAUDERHILL	FL		09/24/2026	7.125	104,768	0	147,000
R26011112	LIGHTHOUSE POINT	FL		09/24/2026	6.750	331,769	0	1,100,000
R26011119	FROSTPROOF	FL		09/24/2026	6.875	156,017	0	229,000

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R26011123	ORLANDO	FL		09/24/2026	6.875	185,555	0	260,000
R26011129	KISSIMMEE	FL		09/24/2026	7.375	155,373	0	240,000
R26011131	SOUTH AMBOY	NJ		09/24/2026	7.625	361,935	0	560,000
R26011133	CORAL GABLES	FL		09/24/2026	8.250	555,390	0	1,035,000
R26011135	TALLAHASSEE	FL		09/24/2026	6.625	121,272	0	172,000
R26011136	HOLLYWOOD	FL		09/24/2026	7.990	215,972	0	605,000
R26011137	DEERFIELD BEACH	FL		09/24/2026	7.250	138,908	0	210,000
R26011139	WILTON MANORS	FL		09/24/2026	6.990	166,234	0	485,000
R26011140	HALLANDALE BEACH	FL		09/24/2026	6.990	117,962	0	190,000
R26011142	BOCA RATON	FL		09/24/2026	6.875	139,635	0	202,000
R26011144	MIAMI	FL		09/24/2026	6.875	174,256	0	248,000
R26011146	NEW SMYRNA BEACH	FL		09/24/2026	6.750	511,974	0	725,000
R26011150	MIAMI BEACH	FL		09/24/2026	6.490	219,636	0	490,000
R26011152	DAYTONA BEACH	FL		09/24/2026	6.875	165,024	0	564,000
R26011153	WINTER GARDEN	FL		09/24/2026	6.490	208,307	0	420,000
R26011156	OCALA	FL		09/24/2026	6.625	185,819	0	240,000
R26011161	CAPE CORAL	FL		09/24/2026	6.875	317,756	0	450,000
R26011164	MIAMI	FL		09/24/2026	6.750	411,022	0	660,000
R26011165	MIAMI	FL		09/24/2026	6.625	151,558	0	275,000
R26011167	DAYTONA BEACH SHORES	FL		09/24/2026	6.990	234,723	0	475,000
R26011171	KISSIMMEE	FL		09/24/2026	6.875	150,409	0	267,000
R26011173	MIAMI	FL		09/24/2026	7.625	392,498	0	575,000
R26011175	HIALEAH	FL		09/24/2026	6.625	144,732	0	240,000
R26011177	PALM BAY	FL		09/24/2026	6.625	139,223	0	215,000
R26011178	SUNNY ISLES BEACH	FL		09/24/2026	7.875	2,068,891	0	4,000,000
R26011180	BOCA RATON	FL		09/24/2026	6.625	180,914	0	315,000
R26011182	PEMBROKE PINES	FL		09/24/2026	6.990	175,340	0	250,000
R26011184	DORAL	FL		09/24/2026	7.250	138,309	0	239,000
R26011186	AUGUSTINE	FL		09/24/2026	6.990	338,845	0	515,000
R26011188	TAMPA	FL		09/24/2026	6.875	707,770	0	2,045,000
R26011194	ORLANDO	FL		09/24/2026	6.875	123,615	0	224,000
R26011197	MIAMI	FL		09/24/2026	6.875	427,536	0	640,000
R26011198	MIAMI	FL		09/24/2026	6.990	208,289	0	335,000
R26011205	HOLLYWOOD	FL		09/24/2026	6.875	420,888	0	560,000
R26011207	FLORIDA CITY	FL		09/24/2026	6.625	290,547	0	390,000
R26011212	ORLANDO	FL		09/24/2026	7.250	189,055	0	410,000
R26011213	STUART	FL		09/24/2026	6.990	105,585	0	150,000
R26011214	TAMPA	FL		09/24/2026	7.990	154,239	0	232,000
R26011215	MIAMI	FL		09/24/2026	6.875	143,062	0	218,000
R26011216	DORAL	FL		09/24/2026	7.375	927,872	0	1,300,000
R26011217	EDGEWATER	FL		09/24/2026	7.125	219,106	0	285,000
R26011219	DAVENPORT	FL		09/24/2026	6.750	290,000	0	430,000
R26011224	TER CAPE CORAL	FL		09/24/2026	6.750	386,402	0	515,000
R26011225	KISSIMMEE	FL		09/24/2026	6.875	168,542	0	225,000
R26011230	WEST PARK	FL		09/24/2026	7.250	299,606	0	393,900
R26011231	PORT SAINT LUCIE	FL		09/24/2026	6.990	196,973	0	380,000
R26011235	MIAMI	FL		09/24/2026	7.125	320,440	0	500,000
R26011240	CORAL SPRINGS	FL		09/24/2026	6.875	142,306	0	222,000
R26011244	JACKSONVILLE	FL		09/24/2026	6.990	146,905	0	263,000
R26011249	AVENTURA	FL		09/24/2026	6.875	391,625	0	555,000
R26011252	POMPANO BEACH	FL		09/24/2026	6.990	198,558	0	405,000
R26011258	MINNEOLA	FL		09/24/2026	6.490	250,428	0	498,000
R26011259	LEHIGH ACRES	FL		09/24/2026	6.625	183,676	0	275,000
R26011260	DORAL	FL		09/24/2026	6.625	234,097	0	415,000
R26011265	ST UNION CITY	NJ		09/24/2026	6.875	514,595	0	788,000

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	2	3					Additional	
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R26011268	HIALEAH GARDENS	FL		09/24/2026	6.750	222,000	0	315,000
R26011273	FORT MYERS	FL		09/24/2026	6.990	490,255	0	640,000
R26011282	MIAMI GARDENS	FL		09/24/2026	6.990	202,888	0	285,000
R26011285	LEHIGH ACRES	FL		09/24/2026	6.990	199,785	0	320,000
R26011286	MIAMI BEACH	FL		09/24/2026	7.750	312,504	0	470,000
R26011287	MINNEOLA	FL		09/24/2026	6.750	234,754	0	580,000
R26011288	MIAMI	FL		09/24/2026	6.750	246,439	0	332,000
R26011292	MIAMI	FL		09/24/2026	6.750	254,884	0	355,000
R26011293	BELLEVILLE	NJ		09/24/2026	7.490	268,837	0	890,000
R26011297	CUTLER BAY	FL		09/24/2026	6.490	163,667	0	300,000
R26011298	MIAMI	FL		09/24/2026	7.625	528,947	0	690,000
R26011300	RIDGEWOOD	NY		09/24/2026	6.750	752,210	0	1,000,000
R26011301	PEMBROKE PINES	FL		09/24/2026	6.990	482,688	0	805,000
R26011302	HOMESTEAD	FL		09/24/2026	7.490	283,462	0	420,000
R26011303	PLANTATION	FL		09/24/2026	7.125	251,504	0	355,000
R26011304	ORLANDO	FL		09/24/2026	6.990	204,626	0	400,000
R26011305	LEHIGH ACRES	FL		09/24/2026	6.750	303,267	0	377,000
R26011306	HIALEAH	FL		09/24/2026	7.250	122,639	0	175,000
R26011309	HIALEAH	FL		09/24/2026	7.250	202,047	0	284,000
R26011312	DEERFIELD BEACH	FL		09/24/2026	6.625	178,862	0	260,000
R26011319	HALLANDALE BEACH	FL		09/24/2026	6.875	403,738	0	637,000
R26011320	DELRAY BEACH	FL		09/24/2026	6.750	1,415,291	0	2,540,000
R26011323	KISSIMMEE	FL		09/24/2026	6.375	132,081	0	330,000
R26011328	FORT MYERS	FL		09/24/2026	6.875	403,252	0	540,000
R26011329	OVIEDO	FL		09/24/2026	6.990	287,815	0	398,000
R26011331	WEST PALM BEACH	FL		09/24/2026	6.875	255,470	0	370,000
R26011333	LAUDERHILL	FL		09/24/2026	6.990	507,223	0	690,000
R26011335	WEST PALM BEACH	FL		09/24/2026	7.625	143,769	0	400,000
R26011336	ORLANDO	FL		09/24/2026	6.990	291,044	0	450,000
R26011337	JACKSONVILLE	FL		09/24/2026	7.125	178,771	0	249,000
R26011339	WESTON	FL		09/24/2026	6.750	180,325	0	285,000
R26011340	PEMBROKE PNES	FL		09/24/2026	7.000	480,925	0	700,000
R26011343	AUGUSTA	GA		09/24/2026	6.375	124,169	0	164,000
R26011344	KNOXVILLE	TN		09/24/2026	6.625	217,249	0	285,000
R26011348	SOUTH ELGIN	IL		09/24/2026	6.968	245,001	0	320,000
R26011349	GALVESTON	TX		09/24/2026	7.875	116,523	0	150,000
R26011359	NESQUEHONING	PA		09/24/2026	6.750	199,513	0	260,000
R26011363	HARVEY	IL		09/24/2026	7.130	107,539	0	148,000
R26011366	BROOKLYN	NY		09/24/2026	6.875	696,333	0	1,150,000
R26011367	CHICAGO	IL		09/24/2026	6.375	442,656	0	542,000
R26011369	PORT SAINT LUCIE	FL		09/24/2026	6.750	360,766	0	480,000
R26011376	DAYTON	OH		09/24/2026	7.770	142,041	0	185,000
R26011379	VIRGINIA BEACH	VA		09/24/2026	7.125	198,862	0	270,000
R26011384	AKRON	OH		09/24/2026	6.375	128,066	0	180,000
R26011386	CHICAGO	IL		09/24/2026	6.250	131,289	0	200,000
R26011388	WESTON	OR		09/24/2026	7.500	188,132	0	240,000
R26011397	RAHWAY	NJ		09/24/2026	6.600	708,490	0	925,000
R26011400	COUNCIL BLUFFS	IA		09/24/2026	7.250	260,755	0	317,000
R26011402	LAS VEGAS	NV		09/24/2026	6.750	157,406	0	266,000
R26011406	STREATOR	IL		09/24/2026	6.990	130,422	0	170,000
R26011409	FLORENCE	SC		09/24/2026	6.500	126,294	0	165,000
R26011413	PONTIAC	MI		09/24/2026	7.500	129,526	0	170,000
R26011416	CHESTER	NY		09/24/2026	6.625	301,792	0	393,000
R26011425	AUSTIN	TX		09/24/2026	6.750	222,286	0	275,000
R26011428	LINDENWOLD	NJ		09/24/2026	6.983	219,707	0	320,000

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R26011434	NAPERVILLE	IL		09/24/2026	6.620	250,378	0	327,000
R26011441	CANTON	MI		09/24/2026	6.800	479,687	0	710,000
R26011443	AUBURN	ME		09/24/2026	8.500	279,780	0	355,000
R26011445	MIAMI	FL		09/24/2026	7.375	471,861	0	570,000
R26011454	MARCUS HOOK	PA		09/24/2026	7.125	125,875	0	165,000
R26011466	ALBUQUERQUE	NM		09/24/2026	7.310	237,529	0	310,000
R26011469	LAREDO	TX		09/24/2026	6.990	172,739	0	210,000
R26011478	SAN ANTONIO	TX		09/24/2026	6.800	457,036	0	595,000
R26011479	RIO RANCHO	NM		09/24/2026	6.750	328,075	0	405,000
R26011484	AUSTIN	TX		09/24/2026	6.750	237,943	0	292,000
R26011486	LAWTON	OK		09/24/2026	6.625	114,121	0	150,000
R26011491	BRUNSWICK	MD		09/24/2026	6.750	220,441	0	275,000
R26011493	DENVER	CO		09/24/2026	6.375	543,578	0	830,000
R26011495	BATTLE CREEK	MI		09/24/2026	6.375	138,842	0	180,000
R26011500	ROCK HILL	SC		09/24/2026	7.570	176,895	0	225,000
R26011505	AURORA	IL		09/24/2026	6.700	192,663	0	240,000
R26011510	OWENSBORO	KY		09/24/2026	6.375	136,148	0	180,000
R26011513	DEARBORN HEIGHTS	MI		09/24/2026	7.625	103,582	0	155,000
R26011520	READING	PA		09/24/2026	6.750	145,002	0	189,000
R26011523	BRANSON	MO		09/24/2026	6.750	196,095	0	255,000
R26011532	ALBRIGHTSVILLE	PA		09/24/2026	6.900	273,185	0	445,000
R26011534	NORFOLK	VA		09/24/2026	7.350	177,636	0	227,000
R26011536	BURIEN	WA		09/24/2026	7.125	987,168	0	1,275,000
R26011539	UNION BEACH	NJ		09/24/2026	6.625	410,517	0	588,000
R26011543	DOLTON	IL		09/24/2026	7.010	174,524	0	225,000
R26011544	MIDLAND CITY	AL		09/24/2026	6.250	166,178	0	220,000
R26011545	FORT WORTH	TX		09/24/2026	6.990	222,781	0	290,000
R26011549	EL PASO	TX		09/24/2026	6.625	123,558	0	189,000
R26011550	KING OF PRUSSIA	PA		09/24/2026	7.125	302,167	0	423,000
R26011556	MEMPHIS	TN		09/24/2026	7.125	114,791	0	140,000
R26011559	ERIE	PA		09/24/2026	7.500	118,813	0	155,000
R26011567	NEWPORT NEWS	VA		09/24/2026	7.375	311,206	0	375,000
R26011572	WIMBERLEY	TX		09/24/2026	7.500	330,762	0	485,000
R26011576	DEERFIELD BEACH	FL		09/24/2026	5.999	298,322	0	425,000
R26011579	LEHIGH ACRES	FL		09/24/2026	6.625	200,770	0	248,000
R26011584	CLEVELAND HEIGHTS	OH		09/24/2026	7.413	265,629	0	345,000
R26011586	TOLEDO	OH		09/24/2026	8.140	124,100	0	157,000
R26011593	SPRING	TX		09/24/2026	7.500	165,419	0	205,000
R26011597	MESA	AZ		09/24/2026	6.500	315,702	0	415,000
R26011601	BAYTOWN	TX		09/24/2026	6.375	149,252	0	211,000
R26011602	LANSING	MI		09/24/2026	6.990	104,113	0	136,000
R26011610	BAKERSFIELD	CA		09/24/2026	6.375	161,554	0	236,000
R26011613	WEST BLOOMFIELD	MI		09/24/2026	6.250	437,209	0	603,000
R26011619	HIRAM	GA		09/24/2026	6.500	172,007	0	258,000
R26011625	SARASOTA	FL		09/24/2026	7.750	215,875	0	349,000
R26011629	SAINT LOUIS	MO		09/24/2026	6.750	162,771	0	213,000
R26011641	TAMPA	FL		09/24/2026	7.625	187,807	0	341,000
R26011643	BENSON	AZ		09/24/2026	6.875	121,528	0	155,000
R26011651	DEER PARK	NY		09/24/2026	7.375	544,797	0	740,000
R26011659	PUEBLO	CO		09/24/2026	6.250	122,846	0	163,000
R26011669	WALDORF	MD		09/24/2026	6.875	243,238	0	318,000
R26011670	SOUTH EUCLID	OH		09/24/2026	6.625	185,390	0	242,000
R26011673	LUDINGTON	MI		09/24/2026	6.500	158,085	0	220,000
R26011685	SALEM	NJ		09/24/2026	6.593	114,097	0	150,000
R26011693	BEASLEY	TX		09/24/2026	7.125	198,127	0	260,000

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R26011703	SOUTHFIELD	MI		09/24/2026	6.750	138,365	0	180,000
R26011705	COUNTRY CLUB HILLS	IL		09/24/2026	6.850	172,605	0	225,000
R26011710	CALUMET CITY	IL		09/24/2026	6.460	155,804	0	235,000
R26011712	READING	PA		09/24/2026	7.250	142,875	0	183,000
R26011716	DAYTON	OH		09/24/2026	6.500	108,569	0	142,000
R26011723	MAPLEWOOD	NJ		09/24/2026	6.375	539,897	0	815,000
R26011730	ZANESVILLE	OH		09/24/2026	7.370	107,068	0	157,000
R26011745	WORCESTER	MA		09/24/2026	6.750	533,532	0	665,000
R26011747	ZION	IL		09/24/2026	7.110	108,167	0	140,000
R26011756	LAKEWOOD RANCH	FL		09/24/2026	6.500	499,625	0	800,000
R26011763	MONROE	GA		09/24/2026	7.750	123,753	0	157,000
R26011766	DAYTON	OH		09/24/2026	7.125	162,650	0	210,000
R26011767	CULLMAN	AL		09/24/2026	5.980	145,681	0	218,000
R26011769	DALLAS	TX		09/24/2026	6.999	146,715	0	193,000
R26011772	BELLEVIEW	FL		09/24/2026	6.630	202,927	0	265,000
R26011776	DALLAS	TX		09/24/2026	6.750	176,566	0	230,000
R26011779	ATHENS	GA		09/24/2026	7.250	215,994	0	325,000
R26011784	SAINT PAUL	MN		09/24/2026	7.500	199,762	0	261,000
R26011788	HAZEL PARK	MI		09/24/2026	6.750	130,068	0	170,000
R26011793	CHICAGO	IL		09/24/2026	6.990	307,966	0	400,000
R26011794	FORT LAUDERDALE	FL		09/24/2026	7.000	422,485	0	550,000
R26011795	ISLANDIA	NY		09/24/2026	6.875	569,210	0	685,000
R26011802	KNOXVILLE	TN		09/24/2026	7.875	196,820	0	253,000
R26011806	GLENDALE HEIGHTS	IL		09/24/2026	7.375	344,238	0	465,000
R26011813	TAYLOR	MI		09/24/2026	7.500	113,467	0	145,000
R26011815	SCOTTSDALE	AZ		09/24/2026	6.990	947,681	0	1,265,000
R26011819	COSTA MESA	CA		09/24/2026	6.250	1,150,281	0	1,850,000
R26011820	WICHITA	KS		09/24/2026	6.375	144,247	0	179,000
R26011834	MISHAWAKA	IN		09/24/2026	6.670	125,593	0	163,000
R26011843	COLUMBUS	OH		09/24/2026	6.750	402,721	0	525,000
R26011850	CLEVELAND	OH		09/24/2026	6.750	185,128	0	241,000
R26011851	CAMBRIDGE	OH		09/24/2026	7.749	126,051	0	165,000
R26011860	JOHNSON CITY	TN		09/24/2026	6.875	232,270	0	285,000
R26011869	LONG BEACH TOWNSHIP	NJ		09/24/2026	7.125	1,049,040	0	1,757,000
R26011873	DAYTON	TX		09/24/2026	6.375	240,638	0	300,000
R26011877	SANFORD	FL		09/24/2026	6.875	390,300	0	585,000
R26011878	WALNUTPORT	PA		09/24/2026	7.500	244,469	0	413,000
R26011885	CHESAPEAKE	VA		09/24/2026	7.625	233,245	0	330,500
R26011886	SPRING LAKE PARK	MN		09/24/2026	7.500	331,386	0	430,000
R26011891	NORTHLAKE	IL		09/24/2026	8.625	103,773	0	136,000
R26011895	CAMDEN	NJ		09/24/2026	6.920	118,646	0	145,000
R26011898	ALIQUIPPA	PA		09/24/2026	7.750	188,627	0	245,000
R26011905	TAMPA	FL		09/24/2026	6.620	210,348	0	267,900
R26011910	SCRANTON	PA		09/24/2026	7.920	186,095	0	241,000
R26011912	HAYWARD	CA		09/24/2026	6.750	917,267	0	1,196,000
R26011916	CLEVELAND	OH		09/24/2026	7.625	122,404	0	161,000
R26011922	WACO	TX		09/24/2026	8.375	724,058	0	1,070,000
R26011929	WATERBURY	CT		09/24/2026	6.875	168,434	0	260,000
R26011930	AURORA	IL		09/24/2026	7.100	207,403	0	270,000
R26011931	PUEBLO	CO		09/24/2026	6.875	153,735	0	200,000
R26011935	GREENWOOD	SC		09/24/2026	7.450	176,510	0	225,000
R26011939	FLORISSANT	MO		09/24/2026	6.750	149,531	0	195,000
R26011940	MASPETH	NY		09/24/2026	7.200	841,289	0	1,110,000
R26011947	SOMERTON	AZ		09/24/2026	7.250	162,110	0	240,000
R26011949	MESA	AZ		09/24/2026	6.125	577,617	0	715,000

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R26011950	PRINCETON	IN		09/24/2026	7.375	116,456	0	156,500
R26011956	ODESSA	TX		09/24/2026	6.875	218,586	0	282,500
R26011957	PALATINE	IL		09/24/2026	6.590	165,034	0	270,000
R26011963	SOUTH PADRE ISLAND	TX		09/24/2026	6.490	233,681	0	390,000
R26011976	ALBANY	NY		09/24/2026	7.380	213,408	0	256,000
R26011984	HARRISBURG	PA		09/24/2026	7.330	106,997	0	140,000
R26011986	STATEN ISLAND	NY		09/24/2026	6.600	608,009	0	800,000
R26011988	KINSTON	NC		09/24/2026	6.375	129,574	0	161,000
R26011993	SOUTHINGTON	CT		09/24/2026	7.125	164,920	0	216,000
R26011994	JOSHUA	TX		09/24/2026	5.890	179,425	0	240,000
R26011995	CROSBY	TX		09/24/2026	6.875	200,812	0	283,000
R26011997	CHICAGO	IL		09/24/2026	7.250	291,661	0	375,000
R26012009	VALLEJO	CA		09/24/2026	6.875	345,316	0	505,000
R26012013	WESTPORT	MA		09/24/2026	6.960	304,118	0	450,000
R26012018	OSWEGO	NY		09/24/2026	7.790	120,894	0	145,000
R26012019	STEGER	IL		09/24/2026	6.950	209,853	0	255,000
R26012029	ARLINGTON HEIGHTS	IL		09/24/2026	6.990	145,831	0	188,000
R26012036	SAN DIEGO	CA		09/24/2026	7.124	102,923	0	465,000
R26012041	GREENVILLE	NC		09/24/2026	6.990	118,209	0	145,000
R26012043	FLORENCE	SC		09/24/2026	6.500	126,312	0	165,000
R26012045	HARRISBURG	PA		09/24/2026	7.875	339,229	0	412,000
R26012059	GARFIELD HEIGHTS	OH		09/24/2026	7.250	104,340	0	127,500
R26012060	CHICAGO	IL		09/24/2026	6.660	315,225	0	410,000
R26012066	YORK	PA		09/24/2026	6.375	153,652	0	204,000
R26012078	ELMIRA	NY		09/24/2026	7.450	131,141	0	169,000
R26012079	NORTH BERGEN	NJ		09/24/2026	7.375	189,480	0	255,000
R26012082	BALCH SPRINGS	TX		09/24/2026	6.500	122,327	0	160,000
R26012084	NORTH CHESTERFIELD	VA		09/24/2026	7.250	273,401	0	339,000
R26012085	MESA	AZ		09/24/2026	6.875	257,004	0	395,000
R26012086	LOGAN	OH		09/24/2026	6.990	149,831	0	195,000
R26012095	SNELLVILLE	GA		09/24/2026	6.625	250,141	0	374,000
R26012100	MABLETON	GA		09/24/2026	7.210	182,064	0	337,000
R26012103	BRENTWOOD	NY		09/24/2026	6.500	571,136	0	752,000
R26012110	LANCASTER	TX		09/24/2026	6.490	209,460	0	276,000
R26012116	PENSACOLA	FL		09/24/2026	6.875	158,857	0	195,000
R26012122	POTTSVILLE	PA		09/24/2026	7.990	109,640	0	138,000
R26012134	OAK LAWN	IL		09/24/2026	6.770	221,810	0	270,000
R26012135	ARLINGTON	TX		09/24/2026	7.500	162,426	0	200,000
R26012136	CHARLOTTE	NC		09/24/2026	7.125	145,061	0	200,000
R26012143	FLORENCE	SC		09/24/2026	6.500	126,312	0	165,000
R26012144	OKLAHOMA CITY	OK		09/24/2026	6.500	131,613	0	170,000
R26012147	WOODBOURNE	NY		09/24/2026	7.125	246,982	0	305,000
R26012148	MENIFEE	CA		09/24/2026	6.900	282,427	0	391,000
R26012149	BROKEN ARROW	OK		09/24/2026	7.500	253,324	0	366,000
R26012159	SAN ANTONIO	TX		09/24/2026	6.530	179,818	0	270,000
R26012163	PIKESVILLE	MD		09/24/2026	7.400	315,398	0	410,000
R26012167	ELLENWOOD	GA		09/24/2026	7.750	238,464	0	295,000
R26012169	HUNTINGTON	NY		09/24/2026	6.875	892,713	0	1,350,000
R26012172	ROCKY HILL	CT		09/24/2026	6.750	170,964	0	225,000
R26012176	BRASELTON	GA		09/24/2026	5.750	296,432	0	425,000
R26012179	SAN ANTONIO	TX		09/24/2026	7.375	220,449	0	285,500
R26012184	FAYETTEVILLE	NC		09/24/2026	6.250	131,520	0	210,000
R26012188	COLUMBIA	SC		09/24/2026	7.256	115,677	0	140,000
R26012193	OSWEGO	NY		09/24/2026	7.650	169,242	0	210,000
R26012197	GRAND RAPIDS	MI		09/24/2026	7.490	190,030	0	259,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26012200	STOCKTON	CA		09/24/2026	7.499	292,745	0	435,000
R26012201	HOUSTON	TX		09/24/2026	6.990	173,134	0	240,000
R26012209	OMAHA	NE		09/24/2026	6.840	136,473	0	213,000
R26012210	OROVILLE	CA		09/24/2026	7.125	144,775	0	225,000
R26012215	SOUTH LAKE WORTH BCH	FL		09/24/2026	6.667	241,527	0	320,000
R26012216	DUNELLEN	NJ		09/24/2026	7.990	499,602	0	625,000
R26012229	ALBANY	NY		09/24/2026	7.500	254,314	0	306,000
R26012234	PARK FOREST	IL		09/24/2026	7.550	133,905	0	160,000
R26012236	CASTLE HAYNE	NC		09/24/2026	6.125	322,092	0	425,000
R26012241	RICHMOND HILL	NY		09/24/2026	6.875	603,220	0	860,000
R26012245	ELMIRA	NY		09/24/2026	7.750	115,243	0	138,900
R26012250	NORFOLK	VA		09/24/2026	8.990	122,104	0	165,000
R26012260	NEW LONDON	CT		09/24/2026	7.180	243,661	0	301,000
R26012261	DAYTON	OH		09/24/2026	7.750	130,817	0	170,000
R26012264	NEWTON	NJ		09/24/2026	6.980	359,989	0	465,000
R26012266	ALLENTOWN	PA		09/24/2026	7.250	154,979	0	247,500
R26012277	MONTICELLO	NY		09/24/2026	7.250	196,144	0	295,000
R26012279	PONTIAC	MI		09/24/2026	7.250	113,037	0	149,000
R26012282	PALM DESERT	CA		09/24/2026	6.625	298,558	0	510,000
R26012291	CINCINNATI	OH		09/24/2026	7.875	184,984	0	238,000
R26012293	MIDDLETOWN	OH		09/24/2026	7.250	210,622	0	260,000
R26012300	BATTLE CREEK	MI		09/24/2026	6.990	112,456	0	147,000
R26012305	EASTON	PA		09/24/2026	7.375	206,218	0	270,000
R26012307	LAUREL	DE		09/24/2026	7.375	206,228	0	267,000
R26012310	PARK RIDGE	NJ		09/24/2026	6.650	596,939	0	780,000
R26012316	BIDWELL	OH		09/24/2026	7.750	123,955	0	150,000
R26012322	SHERWOOD	AR		09/24/2026	6.875	156,068	0	190,000
R26012323	TOMS RIVER	NJ		09/24/2026	7.125	378,041	0	525,000
R26012329	LEESBURG	FL		09/24/2026	7.250	140,374	0	180,000
R26012331	TUCSON	AZ		09/24/2026	6.750	360,665	0	535,000
R26012332	ELM CITY	NC		09/24/2026	8.125	113,025	0	138,000
R26012334	BEEVILLE	TX		09/24/2026	6.500	123,300	0	186,000
R26012343	JACKSON	MS		09/24/2026	7.500	129,083	0	165,000
R26012345	ELKHART	IN		09/24/2026	7.500	126,697	0	165,000
R26012349	PUEBLO	CO		09/24/2026	6.750	139,412	0	182,600
R26012350	WILMINGTON	DE		09/24/2026	7.250	129,132	0	166,000
R26012363	PHOENIX	IL		09/24/2026	7.100	104,580	0	127,000
R26012367	PALM BAY	FL		09/24/2026	7.250	200,826	0	380,000
R26012369	PUEBLO	CO		09/24/2026	7.650	130,613	0	204,000
R26012376	EASTPORT	NY		09/24/2026	6.490	992,166	0	1,285,000
R26012379	LANCASTER	PA		09/24/2026	6.990	253,182	0	382,000
R26012386	VALLEY STREAM	NY		09/24/2026	7.125	731,418	0	945,000
R26012388	CINCINNATI	OH		09/24/2026	7.000	225,338	0	335,000
R26012393	MOORE	OK		09/24/2026	6.625	156,542	0	205,000
R26012394	HARRISBURG	PA		09/24/2026	6.375	101,885	0	135,000
R26012395	GLENDALE HEIGHTS	IL		09/24/2026	6.950	169,945	0	205,000
R26012397	MILLVILLE	NJ		09/24/2026	7.700	201,498	0	260,000
R26012400	MILLINGTON	TN		09/24/2026	5.500	103,107	0	140,000
R26012406	KANSAS CITY	MO		09/24/2026	7.500	109,259	0	151,500
R26012408	GRAND RAPIDS	MI		09/23/2026	7.375	114,762	0	188,000
R26012412	TARZANA	CA		09/23/2026	7.499	1,389,540	0	1,750,000
R26012417	LAS VEGAS	NV		09/23/2026	7.500	211,129	0	445,000
R26012418	WATERBURY	CT		09/23/2026	8.625	214,689	0	296,000
R26012424	BEND	OR		09/23/2026	7.999	593,092	0	830,000
R26012427	WICHITA FALLS	TX		09/23/2026	7.250	125,294	0	187,000

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R26012429	MIAMI	FL		09/23/2026	6.375	157,956	0	225,000
R26012430	MIAMI	FL		09/23/2026	8.500	276,523	0	320,000
R26012431	LAS VEGAS	NV		09/23/2026	7.625	1,874,616	0	3,440,000
R26012432	RANCHO CORDOVA	CA		09/23/2026	8.500	206,726	0	290,000
R26012438	DORAL	FL		09/23/2026	6.625	228,390	0	310,000
R26012440	SEVIERVILLE	TN		09/23/2026	8.625	190,625	0	250,000
R26012443	WINTERVILLE	NC		09/23/2026	7.750	248,148	0	345,000
R26012444	OCALA	FL		09/23/2026	7.750	322,924	0	458,000
R26012447	EL CAJON	CA		09/23/2026	8.250	1,044,379	0	1,285,000
R26012451	MILTON	FL		09/23/2026	7.750	263,409	0	348,000
R26012453	MURFREESBORO	TN		09/23/2026	6.500	199,361	0	335,000
R26012462	SAINT JOHNS	FL		09/23/2026	7.625	131,235	0	330,500
R26012463	ATHOL	MA		09/23/2026	6.374	239,036	0	310,000
R26012469	DES PLAINES	IL		09/23/2026	7.625	121,353	0	225,000
R26012470	FRESNO	CA		09/23/2026	7.875	211,713	0	300,000
R26012480	ASBURY PARK	NJ		09/23/2026	8.625	254,149	0	395,000
R26012482	HENDERSON	NV		09/23/2026	6.875	240,950	0	332,000
R26012484	BROOKLYN	OH		09/23/2026	6.875	152,547	0	220,000
R26012486	BOYNTON BEACH	FL		09/23/2026	6.999	319,619	0	433,000
R26012491	EXETER	RI		09/23/2026	6.875	381,173	0	775,000
R26012492	EARLEVILLE	MD		09/23/2026	7.999	127,126	0	180,000
R26012493	WHITE BEAR LAKE	MN		09/23/2026	8.999	216,181	0	308,000
R26012500	KNOXVILLE	TN		09/23/2026	7.125	175,038	0	265,000
R26012501	SALT LAKE CITY	UT		09/23/2026	6.999	484,074	0	616,000
R26012502	PHOENIX	AZ		09/23/2026	6.625	394,629	0	775,000
R26012505	DAVENPORT	FL		09/23/2026	6.874	243,842	0	375,000
R26012506	SOUTHAMPTON	PA		09/23/2026	7.875	286,637	0	495,000
R26012507	ORLANDO	FL		09/23/2026	7.375	186,889	0	283,000
R26012508	HASBROUCK HEIGHTS	NJ		09/23/2026	7.250	604,035	0	875,000
R26012510	READING	PA		09/23/2026	7.499	250,935	0	337,000
R26012522	ANNAPOLIS	MD		09/23/2026	7.500	214,453	0	285,000
R26012523	HUNTSVILLE	AL		09/23/2026	7.500	297,993	0	370,000
R26012524	BOCA RATON	FL		09/23/2026	6.875	558,235	0	1,035,000
R26012528	PANAMA CITY	FL		09/23/2026	6.750	243,312	0	366,000
R26012533	TEMPE	AZ		09/23/2026	8.875	1,229,762	0	1,525,000
R26012534	SAN DIEGO	CA		09/23/2026	7.375	392,402	0	580,000
R26012535	SALT LAKE CITY	UT		09/23/2026	8.375	380,113	0	575,000
R26012543	INGLEWOOD	CA		09/23/2026	7.999	479,667	0	650,000
R26012544	DORCHESTER	MA		09/23/2026	6.750	810,100	0	1,040,000
R26012545	RATHDRUM	ID		09/23/2026	7.750	477,399	0	820,000
R26012546	TAMPA	FL		09/23/2026	6.750	190,407	0	298,000
R26012552	PARADISE VALLEY	AZ		09/23/2026	9.374	178,357	0	401,000
R26012556	PHOENIX	AZ		09/23/2026	6.250	214,360	0	379,000
R26012561	CHATSWORTH	CA		09/23/2026	6.750	1,630,983	0	4,000,000
R26012562	NEW BRAUNFELS	TX		09/23/2026	7.999	361,261	0	398,000
R26012564	EL DORADO HILLS	CA		09/23/2026	7.375	908,830	0	1,175,000
R26012571	HAMILTON	NJ		09/23/2026	8.500	126,667	0	185,000
R26012572	WAXAHACHIE	TX		09/23/2026	6.750	303,609	0	400,000
R26012574	WEST JORDAN	UT		09/23/2026	7.125	596,732	0	730,000
R26012575	SAN DIEGO	CA		09/23/2026	7.500	434,798	0	600,000
R26012577	KATY	TX		09/23/2026	6.750	185,393	0	265,000
R26012579	WATERBURY	CT		09/23/2026	7.750	234,417	0	310,000
R26012583	TRENTON	NJ		09/23/2026	8.749	121,014	0	167,000
R26012585	LOS ANGELES	CA		09/23/2026	8.625	1,197,462	0	1,470,000
R26012586	SANTA ROSA BEACH	FL		09/23/2026	6.375	1,659,272	0	2,280,000

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R26012587	EUREKA	CA		09/23/2026	6.750	165,082	0	301,000
R26012588	ORLANDO	FL		09/23/2026	6.750	300,262	0	1,100,000
R26012590	ORANGE	TX		09/23/2026	6.875	164,584	0	249,900
R26012591	NORTH LAS VEGAS	NV		09/23/2026	6.875	261,491	0	386,000
R26012597	STUART	FL		09/23/2026	7.500	306,331	0	444,000
R26012598	SAN JOSE	CA		09/23/2026	8.250	406,373	0	500,000
R26012602	CYPRESS	TX		09/23/2026	7.125	298,157	0	475,000
R26012607	ORLANDO	FL		09/23/2026	7.750	222,561	0	275,000
R26012608	GLEN COVE	NY		09/23/2026	7.625	1,590,540	0	2,017,000
R26012612	LONG BEACH TOWNSHIP	NJ		09/23/2026	7.875	1,309,918	0	1,550,000
R26012613	HIALEAH	FL		09/23/2026	7.500	284,661	0	418,000
R26012617	GIG HARBOR	WA		09/23/2026	7.000	968,358	0	1,730,000
R26012618	NAPA	CA		09/23/2026	7.875	606,762	0	860,000
R26012625	SCOTTDALE	GA		09/23/2026	7.749	190,420	0	280,000
R26012627	TORRANCE	CA		09/23/2026	6.625	657,978	0	839,000
R26012628	SPRING HILL	FL		09/23/2026	6.375	221,860	0	335,000
R26012630	QUEEN CREEK	AZ		09/23/2026	6.125	432,637	0	1,125,000
R26012631	PENSACOLA	FL		09/23/2026	6.999	134,843	0	178,000
R26012632	HADDONFIELD	NJ		09/23/2026	6.749	237,745	0	330,000
R26012636	TRUCKEE	CA		09/23/2026	7.500	634,689	0	2,800,000
R26012638	HAMPTON	NJ		09/23/2026	7.250	253,646	0	330,000
R26012640	HAYDEN	ID		09/23/2026	7.250	1,652,938	0	2,100,000
R26012641	WILSONVILLE	OR		09/23/2026	7.500	723,786	0	975,000
R26012643	PITTSBURGH	PA		09/23/2026	7.125	111,337	0	154,000
R26012644	ORINDA	CA		09/23/2026	6.625	2,390,945	0	3,060,000
R26012647	LOOMIS	CA		09/23/2026	5.999	764,111	0	2,850,000
R26012651	RICHMOND	TX		09/23/2026	7.625	272,094	0	355,000
R26012652	FRAMINGHAM	MA		09/23/2026	8.500	379,374	0	805,000
R26012659	AIKEN	SC		09/23/2026	6.999	155,144	0	300,000
R26012662	LEBANON	NJ		09/23/2026	6.750	175,175	0	485,000
R26012663	FRESNO	CA		09/23/2026	6.625	167,399	0	250,000
R26012664	BEND	OR		09/23/2026	6.375	370,533	0	1,015,000
R26012669	PINE BROOK	NJ		09/23/2026	6.875	597,291	0	1,800,000
R26012670	LAS VEGAS	NV		09/23/2026	6.000	1,203,283	0	1,570,000
R26012671	PITTSBURG	CA		09/23/2026	7.000	250,952	0	700,000
R26012672	MINNEOLA	FL		09/23/2026	6.875	277,766	0	442,500
R26012680	PANAMA CITY BEACH	FL		09/23/2026	6.750	161,077	0	283,000
R26012681	BRADENTON	FL		09/23/2026	6.750	184,350	0	250,000
R26012682	GOODYEAR	AZ		09/23/2026	9.874	393,088	0	475,000
R26012684	SAN LEANDRO	CA		09/23/2026	6.999	382,955	0	735,000
R26012686	SCOTTSDALE	AZ		09/23/2026	7.249	164,150	0	611,000
R26012687	MIAMI	FL		09/23/2026	9.999	559,214	0	655,000
R26012692	DENVER	CO		09/23/2026	7.000	256,264	0	585,000
R26012693	EL CAJON	CA		09/23/2026	7.250	443,561	0	1,000,000
R26012698	BIRMINGHAM	AL		09/23/2026	6.999	610,086	0	770,000
R26012700	LAKE JACKSON	TX		09/23/2026	7.750	160,404	0	227,000
R26012701	OWENS CROSS ROADS	AL		09/23/2026	6.875	438,111	0	647,000
R26012705	KISSIMMEE	FL		09/23/2026	8.625	290,553	0	373,000
R26012706	PALM SPRINGS	CA		09/23/2026	6.875	427,827	0	1,350,000
R26012708	CENTRALIA	WA		09/23/2026	6.749	249,197	0	530,000
R26012709	LINCOLN CITY	OR		09/23/2026	6.625	478,407	0	660,000
R26012710	RICHMOND	VA		09/23/2026	8.500	223,052	0	383,000
R26012713	LAS VEGAS	NV		09/23/2026	6.750	344,618	0	518,000
R26012714	ANTIOCH	CA		09/23/2026	6.375	154,712	0	450,000
R26012715	ORMOND BEACH	FL		09/23/2026	7.999	407,311	0	497,000

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R26012717	STATELINE	NV		09/23/2026	7.000	882,357	0	1,104,000
R26012722	MESA	AZ		09/23/2026	6.375	133,092	0	352,000
R26012724	ALBANY	NY		09/23/2026	6.875	194,212	0	250,000
R26012728	TAMPA	FL		09/23/2026	6.375	300,875	0	830,000
R26012729	PORTSMOUTH	VA		09/23/2026	7.500	315,116	0	425,000
R26012731	GREENWOOD	IN		09/23/2026	8.750	542,089	0	660,000
R26012733	OGDEN	UT		09/23/2026	6.999	455,321	0	825,000
R26012734	FOREST GROVE	OR		09/23/2026	9.125	257,040	0	538,000
R26012735	NORTH LAUDERDALE	FL		09/23/2026	7.375	180,178	0	270,000
R26012743	FLOWER MOUND	TX		09/23/2026	6.875	601,004	0	770,000
R26012744	JACKSONVILLE	FL		09/23/2026	7.875	195,963	0	260,000
R26012745	BOCA RATON	FL		09/23/2026	5.625	560,022	0	1,935,000
R26012751	ORLANDO	FL		09/23/2026	6.125	1,034,672	0	1,450,000
R26012752	SNOHOMISH	WA		09/23/2026	6.250	771,992	0	2,900,000
R26012756	MELBOURNE BEACH	FL		09/23/2026	6.500	1,604,401	0	2,450,000
R26012761	ROUND LAKE	IL		09/23/2026	7.500	331,943	0	405,000
R26012762	DALLAS	TX		09/23/2026	8.375	163,737	0	270,000
R26012764	DANVILLE	CA		09/23/2026	6.250	846,751	0	1,530,000
R26012768	MURFREESBORO	TN		09/23/2026	6.500	241,018	0	470,000
R26012771	BRADENTON	FL		09/23/2026	7.125	778,886	0	970,000
R26012772	ORANGE	CA		09/23/2026	7.000	824,591	0	1,230,000
R26012775	LAS VEGAS	NV		09/23/2026	6.750	284,091	0	1,133,000
R26012777	INDEPENDENCE	OR		09/23/2026	6.875	283,782	0	523,000
R26012785	HIALEAH	FL		09/23/2026	6.750	374,588	0	454,000
R26012787	CARTERET	NJ		09/23/2026	8.500	238,353	0	338,000
R26012790	FORTUNA	CA		09/23/2026	7.500	301,614	0	460,000
R26012791	CORONA	CA		09/23/2026	8.000	354,404	0	650,000
R26012797	ATLANTIC BEACH	FL		09/23/2026	7.625	275,073	0	385,000
R26012798	DESOTO	TX		09/23/2026	6.250	281,736	0	400,000
R26012802	BOYNTON BEACH	FL		09/23/2026	8.125	205,191	0	320,000
R26012807	NORTH PLAINFIELD	NJ		09/23/2026	5.999	360,736	0	540,000
R26012808	DANVILLE	CA		09/23/2026	5.999	2,003,203	0	5,100,000
R26012812	BURLINGAME	CA		09/23/2026	7.625	1,376,909	0	2,100,000
R26012813	SAUGUS	MA		09/23/2026	7.000	390,992	0	545,000
R26012817	COVINGTON	TN		09/23/2026	7.875	140,879	0	186,500
R26012818	WELLINGTON	FL		09/23/2026	8.500	472,902	0	690,000
R26012824	FARMINGTON	CT		09/23/2026	7.250	188,220	0	262,000
R26012828	ALEXANDRIA	VA		09/23/2026	6.750	418,093	0	670,000
R26012829	COLTON	CA		09/23/2026	6.875	187,185	0	340,000
R26012830	LAKE WORTH	FL		09/23/2026	7.375	189,626	0	380,000
R26012831	CHERRY HILL	NJ		09/23/2026	8.500	300,140	0	350,000
R26012832	TULSA	OK		09/23/2026	7.999	113,409	0	150,000
R26012836	STUART	FL		09/23/2026	7.500	306,331	0	444,000
R26012841	ST. AUGUSTINE	FL		09/23/2026	6.500	248,176	0	550,000
R26012844	SANTA ROSA	CA		09/23/2026	7.250	420,036	0	760,000
R26012847	EVANSTON	IL		09/23/2026	8.999	408,171	0	585,000
R26012851	HAYDEN	ID		09/23/2026	6.625	568,534	0	970,000
R26012852	STEVENSON RANCH	CA		09/23/2026	6.875	831,360	0	1,280,000
R26012854	MORRIS PLAINS	NJ		09/23/2026	6.875	382,253	0	505,000
R26012859	NORTH ROYALTON	OH		09/23/2026	8.500	171,293	0	236,000
R26012863	BOISE	ID		09/23/2026	6.875	212,791	0	425,000
R26012864	YORBA LINDA	CA		09/23/2026	7.999	2,376,231	0	3,400,000
R26012869	WALWORTH	WI		09/23/2026	8.500	65,227	0	355,000
R26012871	CARPENTERSVILLE	IL		09/23/2026	8.625	124,566	0	250,000
R26012880	CORAL SPRINGS	FL		09/23/2026	7.250	513,834	0	645,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R26012881	DORAL	FL		09/23/2026	6.500	342,889	0	690,000
R26012882	CHINO HILLS	CA		09/23/2026	6.625	908,362	0	1,160,000
R26012884	PORT RICHEY	FL		09/23/2026	7.125	202,769	0	270,000
R26012886	RICHMOND	TX		09/23/2026	7.125	251,565	0	452,000
R26012887	SPRINGFIELD	OR		09/23/2026	7.125	179,148	0	392,000
R26012898	CAROL STREAM	IL		09/23/2026	7.000	201,076	0	254,000
R26012901	SPRING	TX		09/23/2026	6.500	1,098,212	0	1,590,000
R26012905	FRESNO	CA		09/23/2026	8.125	8,436	0	330,000
R26012906	EUGENE	OR		09/23/2026	6.750	209,613	0	413,000
R26012909	SEATTLE	WA		09/23/2026	7.250	416,011	0	714,000
R26012910	LEBANON	OR		09/23/2026	6.750	314,048	0	550,000
R26012913	JACKSONVILLE	FL		09/23/2026	8.250	43,976	0	365,000
R26012914	ALGONQUIN	IL		09/23/2026	6.999	387,930	0	475,000
R26012915	VISALIA	CA		09/23/2026	6.875	373,220	0	439,000
R26012917	AURORA	CO		09/23/2026	6.750	273,079	0	405,000
R26012923	LOS ANGELES	CA		09/23/2026	6.999	1,256,316	0	2,120,000
R26012924	FORT COLLINS	CO		09/23/2026	7.375	400,635	0	848,000
R26012928	EUREKA	CA		09/23/2026	6.750	165,082	0	341,000
R26012929	NORTH ROYALTON	OH		09/23/2026	7.999	491,338	0	635,000
R26012931	PENSACOLA	FL		09/23/2026	6.250	195,589	0	390,000
R26012933	LEES SUMMIT	MO		09/23/2026	7.875	227,143	0	327,000
R26012935	VENTURA	CA		09/23/2026	6.500	571,864	0	925,000
R26012943	BRENTWOOD	CA		09/23/2026	6.500	516,625	0	940,000
R26012944	ROCKVILLE	MD		09/23/2026	7.375	225,784	0	400,000
R26012945	SACRAMENTO	CA		09/23/2026	6.750	284,209	0	585,000
R26012946	ANAHEIM	CA		09/23/2026	7.000	721,799	0	1,200,000
R26012951	LEMON GROVE	CA		09/23/2026	7.999	766,134	0	1,050,000
R26012953	SAN MATEO	CA		09/23/2026	6.500	1,655,761	0	2,585,000
R26012962	MARINA	CA		09/23/2026	6.625	574,147	0	775,000
R26012964	CENTERVILLE	GA		09/23/2026	6.249	132,884	0	172,000
R26012968	HACKETTSTOWN	NJ		09/23/2026	8.625	227,841	0	330,000
R26012971	PENNINGTON	NJ		09/23/2026	6.999	340,231	0	540,000
R26012972	BEAVERTON	OR		09/23/2026	7.625	368,059	0	600,000
R26012974	DERBY	KS		09/23/2026	6.625	135,334	0	292,000
R26012975	CARSON	CA		09/23/2026	7.875	201,632	0	445,000
R26012977	SYLMAR	CA		09/23/2026	6.625	741,413	0	960,000
R26012979	CHICO	CA		09/23/2026	7.875	282,128	0	360,000
R26012983	TAYLOR	TX		09/23/2026	7.250	208,888	0	300,000
R26012984	ROYAL PALM BEACH	FL		09/23/2026	7.624	442,870	0	750,000
R26012985	DOVER	PA		09/23/2026	7.375	194,818	0	330,000
R26012986	LOS ANGELES	CA		09/23/2026	7.875	340,504	0	1,200,000
R26012990	NIPOMO	CA		09/23/2026	7.000	781,100	0	970,500
R26012991	MIRAMAR	FL		09/23/2026	6.750	567,301	0	790,000
R26012997	REDDING	CA		09/23/2026	8.125	582,077	0	745,000
R26012998	RAHWAY	NJ		09/23/2026	6.000	318,377	0	455,000
R26013002	CASTROVILLE	CA		09/23/2026	7.625	376,988	0	625,000
R26013003	NORTH PORT	FL		09/23/2026	6.750	173,688	0	375,000
R26013007	WALDORF	MD		09/23/2026	7.250	216,453	0	350,000
R26013008	CARROLLTON	TX		09/23/2026	6.625	148,288	0	444,000
R26013012	ODENTON	MD		09/23/2026	8.375	691,378	0	915,000
0399999. Mortgages in good standing - residential mortgages-all other						493,847,766	1,703	773,800,096
720000007	LITCHFIELD PARK	AZ		02/09/2026	6.150	0	1,005,817	299,999,989
706111623	SAN DIEGO	CA		02/27/2024	6.742	0	94,369	25,967,027
706111624	SAN DIEGO	CA		02/27/2024	6.742	0	131,012	36,050,000
706111982	SAN DIEGO	CA		06/02/2026	7.792	0	2,375,670	36,995,839

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706111835	SANTA ANA	CA		03/18/2026	6.160	0	5,171,342	75,063,370
720000001	TORONTO	CAN		07/29/2025	6.177	0	1,656,289	449,066,666
754000563	VIRUM	DNK		06/16/2026	5.000	0	0	8,838,474
706112049	POMPANO BEACH	FL		08/26/2026	5.430	25,360,000	0	46,165,444
706112021	TAMPA	FL		08/26/2026	5.730	18,245,000	0	33,165,132
706112043	TAMPA	FL		08/27/2026	5.820	20,540,000	0	55,072,361
749000573	SOUTHAMPTON	GBR		09/03/2026	5.530	11,385,453	0	15,608,510
706112042	CHICAGO	IL		07/28/2026	5.540	23,877,000	0	38,861,104
720000002	FREDERICK	MD		08/13/2025	6.120	0	11,495,993	804,974,355
720000017	FREDERICK	MD		09/09/2026	6.120	12,448,511	0	672,958,000
706109159	TOWSON	MD		07/12/2013	3.820	0	10,479	13,958,656
706112036	HARRINGTON PARK	NJ		08/24/2026	5.680	35,588,000	0	68,003,985
706112041	HOBOKEN	NJ		07/08/2026	5.420	20,000,000	0	114,004,588
706111781	LAS VEGAS	NV		10/31/2024	6.592	0	51,766	42,660,000
720000019	SPARKS	NV		09/09/2026	6.313	124,574,553	0	2,375,256,000
706112066	AMITYVILLE	NY		08/25/2026	5.992	19,111,597	0	30,861,464
706112018	WHITE PLAINS	NY		07/16/2026	5.711	6,237,500	0	81,548,984
706111817	NEW ALBANY	OH		12/12/2024	6.870	0	6,850,738	3,658,153,628
720000018	SPERRY	OK		08/21/2026	6.151	14,290,919	1,008,900	587,120,000
706112023	BETHLEHEM	PA		07/27/2026	5.570	21,582,970	0	38,314,270
753000564	BROMMA	SWE		06/16/2026	5.130	0	0	3,411,992
706112050	NASHVILLE	TN		07/30/2026	6.142	31,400,000	0	43,471,582
720000004	ABILENE	TX		11/26/2025	5.993	0	363,579	1,135,434,279
720000005	ABILENE	TX		11/26/2025	5.993	0	1,191,525	1,110,763,255
720000006	ABILENE	TX		11/26/2025	5.993	0	1,840,026	1,135,150,708
720000015	ABILENE	TX		06/30/2026	6.370	0	3,584,396	9,630,400,217
706111709	ALLEN	TX		07/15/2024	7.276	0	203,113	1,738,808,924
706112070	AUSTIN	TX		09/11/2026	5.570	37,616,000	0	72,805,000
706112046	DALLAS	TX		08/27/2026	6.492	19,000,000	0	25,640,293
706112028	FORT WORTH	TX		08/13/2026	6.070	12,719,000	0	21,917,696
706112092	PLANO	TX		09/29/2026	6.800	43,000,000	0	68,826,327
720000010	RED OAK	TX		05/08/2026	6.901	0	4,648,134	987,159,656
720000003	FREDERICKSBURG	VA		10/27/2025	6.392	0	413,950	63,660,000
706111785	HERNDON	VA		12/06/2024	6.542	0	49,480	24,522,099
706111786	HERNDON	VA		12/06/2024	6.542	0	105,273	52,172,800
720000012	MANASSAS	VA		06/30/2026	6.120	0	4,170,886	169,418,261
720000013	MANASSAS	VA		06/30/2026	6.120	0	3,374,797	368,593,122
720000014	MANASSAS	VA		06/30/2026	6.120	0	1,765,390	366,623,598
720000008	SANDSTON	VA		02/10/2026	6.150	0	257,189	172,979,581
720000016	PORT WASHINGTON	WI		07/15/2026	6.370	4,523,499	1,904,447	6,853,339,872
0599999. Mortgages in good standing - commercial mortgages-all other						501,500,001	53,724,560	33,653,767,109
706112088	WILMINGTON	DE		09/25/2026	10.070	29,400,000	0	193,075,999
749000553	MANCHESTER	GBR		10/24/2025	15.000	0	918,361	111,396,963
706111910	PATCHOGUE	NY		10/23/2025	12.500	0	2,155,008	119,491,846
0699999. Mortgages in good standing - mezzanine loans						29,400,000	3,073,369	423,964,808
0899999. Total mortgages in good standing						1,084,523,266	61,756,972	34,965,336,003
1699999. Total - restructured mortgages						0	0	0
717611569	PLYMOUTH	CA		03/19/2018	4.890	0	2,637	672,138
717611825	BREWSTER	WA		06/04/2020	5.250	0	295,648	112,560,560
1799999. Mortgages with overdue interest over 90 days-farm mortgages						0	298,285	113,232,699
2499999. Total - mortgages with overdue interest over 90 days						0	298,285	113,232,699
717612168	CANTUA CREEK	CA		03/21/2022	4.820	0	4,483	180,986,994
717612116	COALINGA	CA		05/27/2021	3.650	0	120	7,064,485
717611848	WASCO	CA		01/22/2020	3.800	0	1,116	0

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717611852	WASCO	CA		02/20/2020	3.800	0	117	0
717612317	WASCO	CA		03/08/2023	6.550	0	117	0
2599999. Mortgages in process of foreclosure-farm mortgages						0	5,953	188,051,479
3299999. Total - mortgages in the process of foreclosure						0	5,953	188,051,479
3399999 - Totals						1,084,523,266	62,061,209	35,266,620,180

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
717611211	AUGUSTA	AR		06/07/2016	07/02/2026	642,227	0	0	0	0	0	0	628,360	628,360	0	0	0
752000144	SYDNEY	AUS		07/08/2016	07/07/2026	7,027,061	0	0	0	0	0	539,530	7,840,044	7,310,529	(529,515)	0	(529,515)
706106798	BAKERSFIELD	CA		11/07/2006	08/21/2026	2,062,403	0	0	0	0	0	0	1,869,182	1,869,182	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016	09/09/2026	1,386,635	0	0	0	0	0	0	1,342,541	1,342,541	0	0	0
717612585	COACHELLA	CA		02/21/2025	07/15/2026	14,124,203	0	0	0	0	0	0	13,685,631	13,685,631	0	0	0
717612616	COACHELLA	CA		07/23/2025	07/15/2026	2,226,592	0	0	0	0	0	0	4,732,465	4,732,465	0	0	0
717612617	COACHELLA	CA		08/29/2025	07/15/2026	1,138,212	0	0	0	0	0	0	1,049,354	1,049,354	0	0	0
706109525	GLENDALE	CA		09/05/2014	08/11/2026	43,834,569	0	0	0	0	0	0	43,139,321	43,139,321	0	0	0
706110958	PALO ALTO	CA		12/06/2019	07/16/2026	45,000,000	0	0	0	0	0	0	45,000,000	45,000,000	0	0	0
706110163	PLEASANTON	CA		11/01/2023	09/22/2026	8,336,207	0	529,316	7,164,152	0	(6,634,835)	0	3,114,848	3,114,848	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013	07/15/2026	26,339,712	0	0	0	0	0	0	25,501,408	25,501,408	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015	07/15/2026	2,867,557	0	0	0	0	0	0	1,114,640	1,114,640	0	0	0
706111282	STOCKTON	CA		08/26/2021	09/25/2026	31,063,000	0	0	0	0	0	0	31,063,000	31,063,000	0	0	0
706109854	DENVER	CO		12/01/2015	07/31/2026	3,882,481	0	0	0	0	0	0	3,700,147	3,700,147	0	0	0
749000147	LONDON	GBR		06/22/2016	06/30/2026	7,290,978	0	0	0	0	0	0	0	(5,380)	(5,380)	0	(5,380)
706110804	HONOLULU	HI		06/24/2019	07/01/2026	39,387,750	0	0	0	0	0	0	39,387,750	39,387,750	0	0	0
706110111	CHICAGO	IL		08/24/2016	08/26/2026	16,593,163	0	0	0	0	0	0	16,084,482	16,084,482	0	0	0
706111822	DEER PARK	IL		05/02/2025	07/24/2026	2,962,000	0	0	0	0	0	0	2,962,000	2,962,000	0	0	0
706111678	ROMEOVILLE	IL		05/22/2024	09/10/2026	37,134,472	0	0	0	0	0	0	20,396,965	20,396,965	0	0	0
706111167	EAGAN	MN		12/22/2020	08/06/2026	3,811,771	0	0	0	0	0	0	3,811,771	3,811,771	0	0	0
717611312	ZUMBROTA	MN		10/12/2016	07/07/2026	231,196	0	0	0	0	0	0	226,160	226,160	0	0	0
717612482	MALDEN	MO		10/17/2024	08/28/2026	212,915	0	0	0	0	0	0	152,603	152,603	0	0	0
717612523	MALDEN	MO		10/17/2024	08/28/2026	347,760	0	0	0	0	0	0	249,251	249,251	0	0	0
717612524	MALDEN	MO		10/17/2024	08/28/2026	98,775	0	0	0	0	0	0	70,795	70,795	0	0	0
717612526	MALDEN	MO		10/17/2024	08/28/2026	244,852	0	0	0	0	0	0	175,493	175,493	0	0	0
717612527	MALDEN	MO		10/17/2024	08/28/2026	106,457	0	0	0	0	0	0	76,301	76,301	0	0	0
706111247	CHARLOTTE	NC		06/29/2021	08/06/2026	22,178,928	0	0	0	0	0	0	22,178,928	22,178,928	0	0	0
706110724	HOBOKEN	NJ		09/21/2021	07/08/2026	21,709,700	0	0	0	0	0	0	21,534,800	21,534,800	0	0	0
750000297	AMSTERDAM	NLD		02/01/2022	09/10/2026	1,057,005	0	0	0	0	0	(34,470)	994,500	1,046,520	52,020	0	52,020
750000522	AMSTERDAM HAVENS	NLD		02/28/2025	07/28/2026	36,565,326	0	0	0	0	0	(2,911,029)	32,783,108	35,533,678	2,750,570	0	2,750,570
706106997	LONG ISLAND CITY	NY		12/21/2006	08/13/2026	1,303,284	0	0	0	0	0	0	510,519	510,519	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006	08/13/2026	324,580	0	0	0	0	0	0	127,123	127,123	0	0	0
706109940	NEW YORK	NY		08/09/2016	09/03/2026	8,446,848	0	0	0	0	0	0	8,184,413	8,184,413	0	0	0
717611370	ELSIE	OR		12/15/2016	07/30/2026	13,200,000	0	0	0	0	0	0	1,320,000	1,320,000	0	0	0
706110038	PORTLAND	OR		03/07/2016	07/30/2025	0	0	0	0	0	0	0	0	291,447	0	291,447	291,447

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706111120	PORTLAND	OR		10/15/2020	08/06/2026	3,329,566	0	0	0	0	0	0	3,329,566	3,329,566	0	0	0
706111305	PORTLAND	OR		10/28/2021	08/06/2026	6,654,174	0	0	0	0	0	0	6,654,174	6,654,174	0	0	0
706111143	MEMPHIS	TN		12/31/2020	07/08/2026	38,315,180	0	0	0	0	0	0	38,209,011	37,870,000	0	(339,011)	(339,011)
706110659	AUSTIN	TX		06/28/2019	08/27/2026	54,876,200	0	0	0	0	0	0	42,407,208	42,407,208	0	0	0
706111053	AUSTIN	TX		03/16/2020	08/06/2026	1,487,520	0	0	0	0	0	0	1,487,520	1,487,520	0	0	0
706111291	AUSTIN	TX		10/29/2021	08/27/2026	16,094,547	0	0	0	0	0	0	12,440,575	12,440,575	0	0	0
706110066	DALLAS	TX		06/01/2016	07/15/2026	2,431,928	0	0	0	0	0	0	2,397,641	2,397,641	0	0	0
706110067	DALLAS	TX		06/01/2016	07/15/2026	1,545,839	0	0	0	0	0	0	1,524,045	1,524,045	0	0	0
706110068	DALLAS	TX		06/01/2016	07/15/2026	1,480,025	0	0	0	0	0	0	1,459,159	1,459,159	0	0	0
706110704	DFW AIRPORT	TX		04/08/2019	07/15/2026	1,903,946	0	0	0	0	0	0	1,879,635	1,879,635	0	0	0
706111108	ROUND ROCK	TX		08/06/2020	08/06/2026	2,915,540	0	0	0	0	0	0	2,915,540	2,915,540	0	0	0
706110092	ARLINGTON	VA		07/05/2016	07/01/2026	1,836,246	0	0	0	0	0	0	1,807,927	1,807,927	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017	09/01/2026	2,670,112	0	0	0	0	0	0	2,630,031	2,630,031	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020	09/01/2026	580,456	0	0	0	0	0	0	572,094	572,094	0	0	0
706110758	BELLEVUE	WA		08/20/2019	07/07/2026	10,986,750	0	0	0	0	0	0	10,986,750	10,986,750	0	0	0
R26000219	DALLAS	TX		03/24/2026	07/16/2026	0	0	(7,762)	0	0	(7,762)	0	164,299	172,108	0	7,809	7,809
R25000069	CONCORD	NC		07/30/2025	07/02/2026	391,306	0	(15,474)	0	0	(15,474)	0	373,706	373,706	0	0	0
R25000079	MACON	GA		07/30/2025	07/02/2026	78,450	0	(3,847)	0	0	(3,847)	0	74,162	74,162	0	0	0
R25000081	SOUTHFIELD	MI		07/30/2025	09/02/2026	114,734	0	(5,367)	0	0	(5,367)	0	108,528	108,528	0	0	0
R25000130	DELAND	FL		07/30/2025	09/02/2026	236,269	0	(11,882)	0	0	(11,882)	0	222,778	222,778	0	0	0
R25000160	AKRON	OH		07/30/2025	09/02/2026	91,689	0	(2,123)	0	0	(2,123)	0	88,978	88,978	0	0	0
R25000175	COLUMBUS	OH		07/30/2025	09/02/2026	252,459	0	(9,851)	0	0	(9,851)	0	240,914	240,914	0	0	0
R25000226	BELLVIEW	FL		07/30/2025	07/02/2026	164,414	0	(6,879)	0	0	(6,879)	0	157,500	157,500	0	0	0
R25000251	LITHONIA	GA		07/30/2025	07/02/2026	216,471	0	(9,420)	0	0	(9,420)	0	207,000	207,000	0	0	0
R25000282	WARNER ROBINS	GA		07/30/2025	08/02/2026	124,871	0	(5,359)	0	0	(5,359)	0	118,738	118,738	0	0	0
R25000288	WASHINGTON BORO	PA		07/30/2025	09/02/2026	141,131	0	(2,995)	0	0	(2,995)	0	137,174	137,174	0	0	0
R25000342	MACON	GA		07/30/2025	07/02/2026	77,731	0	(3,032)	0	0	(3,032)	0	74,292	74,292	0	0	0
R25000346	MACON	GA		07/30/2025	07/02/2026	110,131	0	(5,523)	0	0	(5,523)	0	103,995	103,995	0	0	0
R25000357	NEWARK	NJ		07/30/2025	07/02/2026	655,153	0	(30,335)	0	0	(30,335)	0	621,527	621,527	0	0	0
R25000495	OXFORD	OH		07/30/2025	08/02/2026	107,853	0	(848)	0	0	(848)	0	107,000	107,000	0	0	0
R25000511	CHANNAHON	IL		07/30/2025	09/02/2026	190,074	0	(8,674)	0	0	(8,674)	0	180,039	180,039	0	0	0
R25000572	PORTLAND	ME		07/30/2025	08/02/2026	637,405	0	(20,655)	0	0	(20,655)	0	613,734	613,734	0	0	0
R25000734	HOMESTEAD	FL		09/17/2025	09/02/2026	367,896	0	(18,822)	0	0	(18,822)	0	346,822	346,822	0	0	0
R25000770	ANDERSON	IN		09/17/2025	07/02/2026	178,587	0	(6,508)	0	0	(6,508)	0	171,183	171,183	0	0	0
R25000793	ST. LOUIS	MO		09/17/2025	09/02/2026	91,924	0	(4,683)	0	0	(4,683)	0	86,623	86,623	0	0	0
R25000980	COLUMBUS	OH		09/25/2025	09/02/2026	276,436	0	(14,538)	0	0	(14,538)	0	259,959	259,959	0	0	0
R25001252	DAYTON	OH		09/25/2025	07/02/2026	187,774	0	(9,480)	0	0	(9,480)	0	177,302	177,302	0	0	0
R25001259	COCOLALLA	ID		09/25/2025	09/02/2026	188,156	0	(9,421)	0	0	(9,421)	0	173,434	173,434	0	0	0
R25001344	ANSONIA	CT		09/25/2025	07/02/2026	272,994	0	(9,519)	0	0	(9,519)	0	262,349	262,349	0	0	0
R25001511	SAN ANTONIO	TX		09/25/2025	09/02/2026	192,944	0	(4,937)	0	0	(4,937)	0	186,762	186,762	0	0	0
R25001521	GAINESVILLE	GA		09/25/2025	09/02/2026	147,513	0	(7,776)	0	0	(7,776)	0	138,859	138,859	0	0	0
R25001620	OZONE PARK	NY		10/28/2025	09/15/2026	738,253	0	(27,483)	0	0	(27,483)	0	709,277	737,280	0	28,003	28,003
R25001828	NORFOLK	VA		09/25/2025	08/02/2026	165,135	0	(5,749)	0	0	(5,749)	0	158,500	158,500	0	0	0
R25001830	MILTON	GA		09/25/2025	07/02/2026	366,710	0	(9,383)	0	0	(9,383)	0	355,428	355,428	0	0	0
R25001868	SAINT CLOUD	FL		09/25/2025	09/02/2026	347,274	0	(12,757)	0	0	(12,757)	0	331,856	331,856	0	0	0
R25001911	COLUMBUS	OH		09/25/2025	09/02/2026	159,255	0	(2,910)	0	0	(2,910)	0	155,137	155,137	0	0	0
R25002081	SARASOTA	FL		03/13/2026	08/02/2026	0	0	(27,507)	0	0	(27,507)	0	708,137	708,137	0	0	0
R25002531	KISSIMMEE	FL		10/15/2025	08/02/2026	481,334	0	(20,117)	0	0	(20,117)	0	457,914	457,914	0	0	0
R25002597	DENISON	TX		09/25/2025	09/02/2026	159,846	0	(6,459)	0	0	(6,459)	0	152,305	152,305	0	0	0
R25002618	COLORADO SPRINGS	CO		09/25/2025	07/02/2026	348,149	0	(13,762)	0	0	(13,762)	0	332,181	332,181	0	0	0
R25002656	HARRISBURG	PA		09/25/2025	09/02/2026	135,721	0	(4,076)	0	0	(4,076)	0	130,612	130,612	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25002798	BATON ROUGE	LA		09/25/2025	09/02/2026	215,495	0	(13,243)	0	0	(13,243)	0	200,105	200,105	0	0	0
R25002956	MARINETTE	WI		09/25/2025	08/02/2026	145,893	0	(9,359)	0	0	(9,359)	0	135,701	135,701	0	0	0
R25002985	ASTORIA	NY		10/16/2025	08/02/2026	266,583	0	(17,104)	0	0	(17,104)	0	247,789	247,789	0	0	0
R25003316	CYPRESS	TX		10/29/2025	07/02/2026	289,830	0	(10,306)	0	0	(10,306)	0	278,082	278,082	0	0	0
R25003523	JENSEN BEACH	FL		11/13/2025	08/02/2026	476,348	0	(21,807)	0	0	(21,807)	0	451,217	451,217	0	0	0
R25003656	AGOURA HILLS	CA		11/13/2025	09/02/2026	732,596	0	(27,309)	0	0	(27,309)	0	700,201	700,201	0	0	0
R25004151	BRONX	NY		10/29/2025	08/02/2026	827,891	0	(48,319)	0	0	(48,319)	0	775,382	775,382	0	0	0
R25004385	HAMPTON	NH		12/19/2025	07/02/2026	184,861	0	(8,745)	0	0	(8,745)	0	175,180	175,180	0	0	0
R25004430	MARLTON	NJ		12/19/2025	07/01/2026	223,681	0	(10,605)	0	0	(10,605)	0	212,678	223,427	0	10,750	10,750
R25004789	BELVIDERE	IL		12/19/2025	07/01/2026	170,425	0	(10,389)	0	0	(10,389)	0	159,233	169,746	0	10,513	10,513
R25004814	MIAMI	FL		12/19/2025	09/02/2026	1,628,075	0	(91,464)	0	0	(91,464)	0	1,525,792	1,525,792	0	0	0
R25004835	DALLAS	TX		12/19/2025	07/01/2026	1,004,986	0	(67,417)	0	0	(67,417)	0	931,873	1,000,199	0	68,326	68,326
R25004849	SANFORD	ME		12/19/2025	07/02/2026	374,361	0	(10,907)	0	0	(10,907)	0	361,988	361,988	0	0	0
R25004975	NEWARK	NJ		12/19/2025	07/01/2026	549,041	0	(15,687)	0	0	(15,687)	0	531,150	547,080	0	15,929	15,929
R25004980	GLEN OAKS	NY		02/26/2026	09/02/2026	0	0	(69,971)	0	0	(69,971)	0	1,300,000	1,300,000	0	0	0
R25005047	PHILADELPHIA	PA		12/19/2025	07/01/2026	288,230	0	(13,395)	0	0	(13,395)	0	272,465	285,958	0	13,493	13,493
R25005082	PITTSBURGH	PA		11/25/2025	07/02/2026	115,372	0	(5,236)	0	0	(5,236)	0	109,744	109,744	0	0	0
R25005193	CHARLOTTE	NC		12/19/2025	09/02/2026	149,430	0	(10,431)	0	0	(10,431)	0	138,178	138,178	0	0	0
R25005246	MARTINS FERRY	OH		11/25/2025	07/01/2026	129,277	0	(6,513)	0	0	(6,513)	0	122,365	129,150	0	6,785	6,785
R25005334	DEARBORN HEIGHTS	MI		11/25/2025	09/02/2026	162,944	0	(6,958)	0	0	(6,958)	0	154,958	154,958	0	0	0
R25005464	BENBROOK	TX		12/19/2025	07/01/2026	216,334	0	(6,558)	0	0	(6,558)	0	208,694	215,333	0	6,639	6,639
R25005490	KANSAS CITY	KS		12/19/2025	07/01/2026	196,700	0	(10,974)	0	0	(10,974)	0	185,103	196,248	0	11,145	11,145
R25005669	PHOENIX	AZ		12/19/2025	07/02/2026	134,868	0	(6,964)	0	0	(6,964)	0	127,198	127,198	0	0	0
R25005681	MILWAUKEE	WI		12/19/2025	07/01/2026	108,088	0	(3,215)	0	0	(3,215)	0	104,280	107,537	0	3,257	3,257
R25005683	HOLLISTER	MO		11/25/2025	08/02/2026	197,023	0	(9,679)	0	0	(9,679)	0	186,084	186,084	0	0	0
R25005739	DETROIT	MI		12/19/2025	08/02/2026	108,088	0	(3,413)	0	0	(3,413)	0	104,083	104,083	0	0	0
R25005743	BAYTOWN	TX		12/19/2025	09/02/2026	146,621	0	(9,185)	0	0	(9,185)	0	136,362	136,362	0	0	0
R25005810	NORTH HOLLYWOOD	CA		12/19/2025	07/02/2026	748,091	0	(6,738)	0	0	(6,738)	0	738,058	738,058	0	0	0
R25005935	ORMOND BEACH	FL		12/19/2025	08/02/2026	247,428	0	(7,501)	0	0	(7,501)	0	238,507	238,507	0	0	0
R25006034	READING	PA		12/29/2025	07/02/2026	177,185	0	(11,757)	0	0	(11,757)	0	164,571	164,571	0	0	0
R25006069	LEMOORE	CA		12/29/2025	09/02/2026	197,802	0	(11,010)	0	0	(11,010)	0	185,542	185,542	0	0	0
R25006110	WALTHAM	MA		12/29/2025	08/02/2026	754,606	0	(46,873)	0	0	(46,873)	0	707,500	707,500	0	0	0
R25006146	KISSIMMEE	FL		12/29/2025	08/02/2026	261,414	0	(14,583)	0	0	(14,583)	0	245,180	245,180	0	0	0
R25006204	CHICAGO	IL		12/29/2025	07/02/2026	629,842	0	(38,346)	0	0	(38,346)	0	588,579	588,579	0	0	0
R25006213	VENICE	FL		12/29/2025	09/02/2026	266,376	0	(13,776)	0	0	(13,776)	0	246,783	246,783	0	0	0
R25006258	BROOKLYN	NY		12/29/2025	07/02/2026	347,119	0	(16,781)	0	0	(16,781)	0	328,493	328,493	0	0	0
R25006330	DELAWARE	OH		12/29/2025	07/02/2026	379,473	0	(17,135)	0	0	(17,135)	0	360,294	360,294	0	0	0
R25006870	DAYTON	OH		12/23/2025	07/16/2026	173,141	0	(9,003)	0	0	(9,003)	0	163,633	172,770	0	9,137	9,137
R25006962	LOOKOUT MOUNTAIN	GA		12/19/2025	09/02/2026	397,717	0	(12,819)	0	0	(12,819)	0	382,231	382,231	0	0	0
R25007038	OCEAN PINES	MD		12/19/2025	07/02/2026	246,721	0	(6,813)	0	0	(6,813)	0	238,599	238,599	0	0	0
R25007316	MAIDEN	NC		04/30/2026	08/14/2026	0	0	(11,411)	0	0	(11,411)	0	198,725	210,186	0	11,460	11,460
R25007655	SAN JUAN CAPISTRANO	CA		02/02/2026	08/02/2026	0	0	(15,274)	0	0	(15,274)	0	438,790	438,790	0	0	0
R25007689	BERWICK	PA		03/11/2026	08/02/2026	0	0	(5,024)	0	0	(5,024)	0	122,023	122,023	0	0	0
R25007692	SURPRISE	AZ		03/11/2026	09/02/2026	0	0	(8,149)	0	0	(8,149)	0	259,789	259,789	0	0	0
R25007780	GEORGETOWN	KY		02/02/2026	08/02/2026	0	0	(8,526)	0	0	(8,526)	0	190,794	190,794	0	0	0
R25007806	FAIRHAVEN	MA		02/02/2026	07/02/2026	0	0	(14,047)	0	0	(14,047)	0	418,444	418,444	0	0	0
R25008166	STATEN ISLAND	NY		02/02/2026	07/02/2026	0	0	(13,845)	0	0	(13,845)	0	412,826	412,826	0	0	0
R25008238	WILDWOOD	NJ		03/11/2026	09/02/2026	0	0	(35,332)	0	0	(35,332)	0	786,400	786,400	0	0	0
R25008239	WARREN	MI		04/30/2026	07/02/2026	0	0	30	0	0	30	0	261,081	261,081	0	0	0
R25008294	DENVER	CO		01/29/2026	08/02/2026	0	0	(4,361)	0	0	(4,361)	0	545,350	545,350	0	0	0
R25008741	WESTMINSTER	MD		01/29/2026	08/02/2026	0	0	(5,661)	0	0	(5,661)	0	147,363	147,363	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25008866	FERNDALE	MI		01/29/2026	07/01/2026	0	0	(4,592)	0	0	(4,592)	0	166,590	171,231	0	4,641	4,641
0199999. Mortgages closed by repayment						572,512,649	0	(701,074)	7,164,152	0	(7,865,226)	(2,405,969)	512,969,812	515,397,831	2,267,696	160,324	2,428,019
717612090	PRATTVILLE	AL		11/01/2021		0	0	0	0	0	0	0	3,698,047	3,698,047	0	0	0
717611597	CAMDEN	AR		08/23/2018		0	0	0	0	0	0	0	5,989	5,989	0	0	0
717612385	CAMDEN	AR		04/26/2024		0	0	0	0	0	0	0	6,588	6,588	0	0	0
717612092	CLARENDON	AR		06/01/2022		0	0	0	0	0	0	0	11,569	11,569	0	0	0
717612171	HARRISBURG	AR		06/01/2022		0	0	0	0	0	0	0	7,455	7,455	0	0	0
717611587	NEWPORT	AR		05/18/2018		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717612184	NEWPORT	AR		01/13/2022		0	0	0	0	0	0	0	35,295	35,295	0	0	0
717612413	NEWPORT	AR		11/17/2023		0	0	0	0	0	0	0	16,963	16,963	0	0	0
717612426	NEWPORT	AR		11/17/2023		0	0	0	0	0	0	0	1,424	1,424	0	0	0
717612070	STUTTGART	AR		04/27/2021		0	0	0	0	0	0	0	90,858	90,858	0	0	0
717612071	STUTTGART	AR		04/27/2021		0	0	0	0	0	0	0	19,187	19,187	0	0	0
717611719	WEST MEMPHIS	AR		02/01/2022		0	0	0	0	0	0	0	5,255	5,255	0	0	0
752000430	CENTRAL COAST	AUS		06/01/2022		0	0	0	0	0	0	0	(499)	0	499	0	499
706111038	CHANDLER	AZ		01/29/2020		0	0	0	0	0	0	0	52,274	52,274	0	0	0
706111262	CHANDLER	AZ		09/14/2021		0	0	0	0	0	0	0	263,465	263,465	0	0	0
717611042	COCHISE	AZ		11/05/2015		0	0	0	0	0	0	0	133,125	133,125	0	0	0
717611389	COCHISE	AZ		06/26/2017		0	0	0	0	0	0	0	249,444	249,444	0	0	0
717611441	COCHISE	AZ		01/08/2018		0	0	0	0	0	0	0	102,912	102,912	0	0	0
717611917	COCHISE	AZ		08/12/2020		0	0	0	0	0	0	0	125,000	125,000	0	0	0
717612181	COCHISE	AZ		12/28/2021		0	0	0	0	0	0	0	113,000	113,000	0	0	0
717612197	COCHISE	AZ		12/28/2021		0	0	0	0	0	0	0	63,493	63,493	0	0	0
717612363	COCHISE	AZ		07/28/2023		0	0	0	0	0	0	0	134,044	134,044	0	0	0
717611510	ROLL	AZ		10/17/2017		0	0	0	0	0	0	0	33,000	33,000	0	0	0
717612247	ROLL	AZ		05/23/2022		0	0	0	0	0	0	0	12,905	12,905	0	0	0
717612694	WELLTON	AZ		05/21/2026		0	0	0	0	0	0	0	97,463	97,463	0	0	0
706110369	ALISO VIEJO	CA		08/10/2017		0	0	0	0	0	0	0	63,950	63,950	0	0	0
706111892	ANAHEIM	CA		08/05/2025		0	0	0	0	0	0	0	29,100	29,100	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	49,055	49,055	0	0	0
717610845	BAKERSFILED	CA		07/31/2014		0	0	0	0	0	0	0	272,884	272,884	0	0	0
717611872	BAKERSFILED	CA		04/28/2020		0	0	0	0	0	0	0	53,249	53,249	0	0	0
706110518	BERKELEY	CA		06/05/2018		0	0	0	0	0	0	0	147,864	147,864	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	12,197	12,197	0	0	0
706110749	BURBANK	CA		06/21/2019		0	0	0	0	0	0	0	195,680	195,680	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	30,320	30,320	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	171,425	171,425	0	0	0
706110223	CARSON	CA		01/19/2017		0	0	0	0	0	0	0	50,576	50,576	0	0	0
706110419	CARSON	CA		03/20/2018		0	0	0	0	0	0	0	90,052	90,052	0	0	0
706110844	CARSON	CA		02/20/2020		0	0	0	0	0	0	0	152,346	152,346	0	0	0
706111368	CARSON	CA		04/29/2022		0	0	0	0	0	0	0	643,283	643,283	0	0	0
706111334	CERRITOS	CA		08/01/2022		0	0	0	0	0	0	0	48,551	48,551	0	0	0
717612549	CHICO	CA		12/16/2024		0	0	0	0	0	0	0	77,462	77,462	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	369,668	369,668	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	74,082	74,082	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	61,814	61,814	0	0	0
706109585	CHINO	CA		07/30/2015		0	0	0	0	0	0	0	11,454	11,454	0	0	0
706110027	CHINO	CA		10/13/2016		0	0	0	0	0	0	0	140,689	140,689	0	0	0
706110221	CHINO	CA		05/31/2017		0	0	0	0	0	0	0	145,916	145,916	0	0	0
706110226	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	18,715	18,715	0	0	0
706110227	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	18,038	18,038	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110229	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	56,482	56,482	0	0	0
706110231	CHINO	CA		06/01/2017		0	0	0	0	0	0	0	16,318	16,318	0	0	0
706110467	CHINO	CA		02/08/2018		0	0	0	0	0	0	0	39,623	39,623	0	0	0
706110478	CHINO	CA		10/18/2018		0	0	0	0	0	0	0	327,673	327,673	0	0	0
706111136	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	229,450	229,450	0	0	0
706111139	CHINO	CA		12/10/2020		0	0	0	0	0	0	0	221,749	221,749	0	0	0
706111774	CHINO	CA		11/15/2024		0	0	0	0	0	0	0	4,937	4,937	0	0	0
706111826	CHINO	CA		04/09/2025		0	0	0	0	0	0	0	109,530	109,530	0	0	0
706111848	CHINO	CA		07/18/2025		0	0	0	0	0	0	0	121,537	121,537	0	0	0
706111919	CHINO	CA		11/26/2025		0	0	0	0	0	0	0	233,429	233,429	0	0	0
706111923	CHINO	CA		11/25/2025		0	0	0	0	0	0	0	27,626	27,626	0	0	0
706110622	CHINO HILLS	CA		03/04/2019		0	0	0	0	0	0	0	345,768	345,768	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	290,975	290,975	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	89,846	89,846	0	0	0
706110089	CITY OF INDUSTRY	CA		07/01/2016		0	0	0	0	0	0	0	11,128	11,128	0	0	0
706110833	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	29,618	29,618	0	0	0
706110835	CITY OF INDUSTRY	CA		09/17/2019		0	0	0	0	0	0	0	32,120	32,120	0	0	0
706110836	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	8,785	8,785	0	0	0
706110837	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	14,387	14,387	0	0	0
706110838	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	20,883	20,883	0	0	0
706110839	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	33,313	33,313	0	0	0
706110840	CITY OF INDUSTRY	CA		09/16/2019		0	0	0	0	0	0	0	17,721	17,721	0	0	0
706111024	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	197,605	197,605	0	0	0
706111025	CITY OF INDUSTRY	CA		05/21/2021		0	0	0	0	0	0	0	58,661	58,661	0	0	0
706111369	CITY OF INDUSTRY	CA		07/27/2023		0	0	0	0	0	0	0	321,894	321,894	0	0	0
706111408	CITY OF INDUSTRY	CA		12/28/2023		0	0	0	0	0	0	0	174,290	174,290	0	0	0
706111409	CITY OF INDUSTRY	CA		04/05/2024		0	0	0	0	0	0	0	339,716	339,716	0	0	0
706111410	CITY OF INDUSTRY	CA		03/15/2024		0	0	0	0	0	0	0	367,923	367,923	0	0	0
717611275	CLEMENTS	CA		08/19/2016		0	0	0	0	0	0	0	37,421	37,421	0	0	0
717612585	COACHELLA	CA		02/21/2025		0	0	0	0	0	0	0	146,191	146,191	0	0	0
717612616	COACHELLA	CA		07/23/2025		0	0	0	0	0	0	0	5,989	5,989	0	0	0
717612617	COACHELLA	CA		08/29/2025		0	0	0	0	0	0	0	29,619	29,619	0	0	0
706111223	CONCORD	CA		06/15/2021		0	0	0	0	0	0	0	297,398	297,398	0	0	0
706109557	CORONA	CA		08/18/2014		0	0	0	0	0	0	0	409,056	409,056	0	0	0
706110082	CORONA	CA		01/12/2017		0	0	0	0	0	0	0	29,953	29,953	0	0	0
706110160	CORONA	CA		12/16/2016		0	0	0	0	0	0	0	184,102	184,102	0	0	0
706109783	COSTA MESA	CA		04/29/2015		0	0	0	0	0	0	0	282,082	282,082	0	0	0
706110202	COSTA MESA	CA		01/26/2018		0	0	0	0	0	0	0	207,702	207,702	0	0	0
706109676	CYPRESS	CA		11/25/2014		0	0	0	0	0	0	0	61,841	61,841	0	0	0
706109805	CYPRESS	CA		05/01/2015		0	0	0	0	0	0	0	44,167	44,167	0	0	0
706110203	DANVILLE	CA		05/22/2017		0	0	0	0	0	0	0	4,060	4,060	0	0	0
706111145	EASTVALE	CA		01/28/2021		0	0	0	0	0	0	0	305,000	305,000	0	0	0
717611800	EL CENTRO	CA		10/31/2019		0	0	0	0	0	0	0	21,985	21,985	0	0	0
717612652	EL CENTRO	CA		04/01/2026		0	0	0	0	0	0	0	5,525	5,525	0	0	0
717612162	FIREBAUGH	CA		09/28/2021		0	0	0	0	0	0	0	24,567	24,567	0	0	0
717610603	FOWLER	CA		02/01/2022		0	0	0	0	0	0	0	52,500	52,500	0	0	0
717612165	FOWLER	CA		11/09/2021		0	0	0	0	0	0	0	386,938	386,938	0	0	0
717612192	FOWLER	CA		01/12/2022		0	0	0	0	0	0	0	62,500	62,500	0	0	0
706110425	FREMONT	CA		09/29/2017		0	0	0	0	0	0	0	91,244	91,244	0	0	0
706110904	GARDEN GROVE	CA		12/10/2019		0	0	0	0	0	0	0	297,774	297,774	0	0	0
706111374	GARDEN GROVE	CA		04/29/2022		0	0	0	0	0	0	0	299,514	299,514	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111846	GARDEN GROVE	CA		05/16/2025		0	0	0	0	0	0	0	190,786	190,786	0	0	0
706109525	GLENDALE	CA		09/05/2014		0	0	0	0	0	0	0	175,577	175,577	0	0	0
717611604	GREENFIELD	CA		07/30/2018		0	0	0	0	0	0	0	421,245	421,245	0	0	0
706109780	IRVINE	CA		03/31/2015		0	0	0	0	0	0	0	352,822	352,822	0	0	0
706110251	IRVINE	CA		03/01/2017		0	0	0	0	0	0	0	177,337	177,337	0	0	0
706110320	IRVINE	CA		05/24/2017		0	0	0	0	0	0	0	49,414	49,414	0	0	0
706110376	IRVINE	CA		08/15/2017		0	0	0	0	0	0	0	77,170	77,170	0	0	0
706110523	IRVINE	CA		01/30/2019		0	0	0	0	0	0	0	304,450	304,450	0	0	0
706110586	IRVINE	CA		11/01/2018		0	0	0	0	0	0	0	281,663	281,663	0	0	0
717611996	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	81,112	81,112	0	0	0
717611997	KING CITY	CA		01/20/2021		0	0	0	0	0	0	0	136,200	136,200	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	44,486	44,486	0	0	0
706110797	LATHROP	CA		01/06/2020		0	0	0	0	0	0	0	51,198	51,198	0	0	0
706110606	LIVERMORE	CA		10/01/2018		0	0	0	0	0	0	0	9,889	9,889	0	0	0
717612560	LOMPOC	CA		07/16/2025		0	0	0	0	0	0	0	750,000	750,000	0	0	0
706109761	LONG BEACH	CA		10/01/2017		0	0	0	0	0	0	0	187,364	187,364	0	0	0
706109838	LOS ANGELES	CA		06/01/2022		0	0	0	0	0	0	0	14,452	14,452	0	0	0
706110129	LOS ANGELES	CA		10/05/2016		0	0	0	0	0	0	0	42,350	42,350	0	0	0
706110581	LOS ANGELES	CA		08/13/2018		0	0	0	0	0	0	0	118,516	118,516	0	0	0
706110853	LOS ANGELES	CA		10/03/2019		0	0	0	0	0	0	0	170,745	170,745	0	0	0
706111052	LOS ANGELES	CA		08/10/2020		0	0	0	0	0	0	0	40,271	40,271	0	0	0
706110537	MARTINEZ	CA		05/23/2018		0	0	0	0	0	0	0	6,757,500	6,757,500	0	0	0
717612601	MECCA	CA		07/31/2025		0	0	0	0	0	0	0	689,840	689,840	0	0	0
706111093	MIRA LOMA	CA		08/31/2020		0	0	0	0	0	0	0	81,444	81,444	0	0	0
706110380	MOUNTAIN VIEW	CA		09/19/2017		0	0	0	0	0	0	0	136,425	136,425	0	0	0
706111126	NEWPORT BEACH	CA		11/18/2020		0	0	0	0	0	0	0	185,989	185,989	0	0	0
717612530	NIPOMO	CA		09/06/2024		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717611380	ORLAND	CA		06/22/2017		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717611633	ORLAND	CA		09/07/2018		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717611757	OXNARD	CA		10/15/2019		0	0	0	0	0	0	0	128,884	128,884	0	0	0
706109853	PERRIS	CA		11/01/2023		0	0	0	0	0	0	0	36,096	36,096	0	0	0
706111299	PERRIS	CA		11/05/2021		0	0	0	0	0	0	0	25,795	25,795	0	0	0
706111217	PICO RIVERA	CA		07/23/2021		0	0	0	0	0	0	0	37,498	37,498	0	0	0
717611360	PORTERVILLE	CA		03/02/2017		0	0	0	0	0	0	0	7,500	7,500	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	113,950	113,950	0	0	0
706110208	RANCHO CUCAMONGA	CA		08/01/2017		0	0	0	0	0	0	0	152,149	152,149	0	0	0
706111057	RANCHO CUCAMONGA	CA		04/28/2020		0	0	0	0	0	0	0	625,149	625,149	0	0	0
706111662	RANCHO CUCAMONGA	CA		05/22/2025		0	0	0	0	0	0	0	550,565	550,565	0	0	0
706111834	REDWOOD CITY	CA		08/05/2025		0	0	0	0	0	0	0	44,930	44,930	0	0	0
706111094	RIALTO	CA		08/31/2020		0	0	0	0	0	0	0	133,097	133,097	0	0	0
717611785	RICHVALE	CA		10/07/2019		0	0	0	0	0	0	0	75,000	75,000	0	0	0
706110137	RIVERSIDE	CA		08/01/2016		0	0	0	0	0	0	0	21,499	21,499	0	0	0
717611054	RUTHERFORD	CA		07/17/2015		0	0	0	0	0	0	0	2,563	2,563	0	0	0
717612270	RUTHERFORD	CA		11/04/2022		0	0	0	0	0	0	0	43,744	43,744	0	0	0
706111036	SACRAMENTO	CA		11/01/2023		0	0	0	0	0	0	0	39,025	39,025	0	0	0
706111267	SACRAMENTO	CA		11/01/2023		0	0	0	0	0	0	0	12,937	12,937	0	0	0
717612408	SALINAS	CA		09/05/2023		0	0	0	0	0	0	0	9,292	9,292	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	68,605	68,605	0	0	0
706110515	SAN DIEGO	CA		04/30/2018		0	0	0	0	0	0	0	38,478	38,478	0	0	0
706109011	SAN FRANCISCO	CA		02/22/2013		0	0	0	0	0	0	0	504,878	504,878	0	0	0
706109568	SAN FRANCISCO	CA		10/14/2014		0	0	0	0	0	0	0	5,868	5,868	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109781	SAN FRANCISCO	CA		06/01/2022		0	0	0	0	0	0	0	11,594	11,594	0	0	0
706110424	SAN FRANCISCO	CA		10/23/2017		0	0	0	0	0	0	0	225,477	225,477	0	0	0
706110432	SAN FRANCISCO	CA		10/24/2017		0	0	0	0	0	0	0	18,099	18,099	0	0	0
706110519	SAN FRANCISCO	CA		05/07/2018		0	0	0	0	0	0	0	41,039	41,039	0	0	0
706110536	SAN FRANCISCO	CA		05/22/2018		0	0	0	0	0	0	0	58,294	58,294	0	0	0
706110571	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	99,282	99,282	0	0	0
706110572	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	30,755	30,755	0	0	0
706110573	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	35,401	35,401	0	0	0
706110574	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	25,562	25,562	0	0	0
706110575	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	26,211	26,211	0	0	0
706110577	SAN FRANCISCO	CA		08/17/2018		0	0	0	0	0	0	0	26,877	26,877	0	0	0
706110593	SAN FRANCISCO	CA		09/26/2018		0	0	0	0	0	0	0	82,988	82,988	0	0	0
706110597	SAN FRANCISCO	CA		10/11/2018		0	0	0	0	0	0	0	97,784	97,784	0	0	0
706110598	SAN FRANCISCO	CA		10/09/2018		0	0	0	0	0	0	0	39,788	39,788	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	84,837	84,837	0	0	0
706110863	SAN JOSE	CA		11/20/2019		0	0	0	0	0	0	0	302,783	302,783	0	0	0
706111170	SANTA BARBARA	CA		06/01/2022		0	0	0	0	0	0	0	91,851	91,851	0	0	0
706110481	SANTA CLARA	CA		03/06/2018		0	0	0	0	0	0	0	441,643	441,643	0	0	0
706109955	SANTA CRUZ	CA		11/20/2015		0	0	0	0	0	0	0	13,733	13,733	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	86,649	86,649	0	0	0
706111067	SANTA FE SPRINGS	CA		07/01/2020		0	0	0	0	0	0	0	27,277	27,277	0	0	0
706109946	SANTA MARIA	CA		11/25/2015		0	0	0	0	0	0	0	249,300	249,300	0	0	0
706110014	SANTA MONICA	CA		06/01/2016		0	0	0	0	0	0	0	43,890	43,890	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	93,363	93,363	0	0	0
717611813	SOLEDAD	CA		01/08/2020		0	0	0	0	0	0	0	353,822	353,822	0	0	0
717612102	SOLEDAD	CA		11/16/2021		0	0	0	0	0	0	0	82,500	82,500	0	0	0
717612424	SOLEDAD	CA		12/28/2023		0	0	0	0	0	0	0	121,875	121,875	0	0	0
706111236	TRACY	CA		06/17/2021		0	0	0	0	0	0	0	230,248	230,248	0	0	0
706111994	TUSTIN	CA		05/05/2026		0	0	0	0	0	0	0	705,792	705,792	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	153,322	153,322	0	0	0
706109571	UPLAND	CA		03/26/2015		0	0	0	0	0	0	0	103,072	103,072	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	56,211	56,211	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	327,923	327,923	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	162,440	162,440	0	0	0
706110666	WALNUT	CA		01/15/2019		0	0	0	0	0	0	0	44,701	44,701	0	0	0
717612488	WESTMORLAND	CA		08/30/2024		0	0	0	0	0	0	0	65,200	65,200	0	0	0
706110832	YOUNTVILLE	CA		02/13/2020		0	0	0	0	0	0	0	57,547	57,547	0	0	0
751000192	BRAMPTON	CAN		07/26/2017		0	0	0	0	0	0	0	362,544	323,364	(39,180)	0	(39,180)
717611721	AMHERST	CO		07/26/2019		0	0	0	0	0	0	0	25,578	25,578	0	0	0
706110100	AURORA	CO		07/15/2016		0	0	0	0	0	0	0	77,193	77,193	0	0	0
706110173	AURORA	CO		08/31/2016		0	0	0	0	0	0	0	359,578	359,578	0	0	0
706110341	AURORA	CO		01/12/2018		0	0	0	0	0	0	0	128,092	128,092	0	0	0
706111048	AURORA	CO		05/28/2020		0	0	0	0	0	0	0	182,867	182,867	0	0	0
706109045	BROOMFIELD	CO		02/22/2013		0	0	0	0	0	0	0	128,246	128,246	0	0	0
717611707	BURLINGTON	CO		02/01/2022		0	0	0	0	0	0	0	6,058	6,058	0	0	0
706111557	CENTENNIAL	CO		08/31/2023		0	0	0	0	0	0	0	80,661	80,661	0	0	0
706109854	DENVER	CO		12/01/2015		0	0	0	0	0	0	0	26,337	26,337	0	0	0
706110705	DENVER	CO		02/25/2019		0	0	0	0	0	0	0	178,406	178,406	0	0	0
706110801	DENVER	CO		08/14/2019		0	0	0	0	0	0	0	67,477	67,477	0	0	0
706111999	HIGHLANDS RANCH	CO		06/18/2026		0	0	0	0	0	0	0	58,790	58,790	0	0	0
706110828	GREENWICH	CT		11/21/2019		0	0	0	0	0	0	0	451,329	451,329	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108675	WASHINGTON	DC		12/15/2011		0	0	0	0	0	0	0	213,705	213,705	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	112,154	112,154	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	567,363	567,363	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	302,476	302,476	0	0	0
706109704	WASHINGTON	DC		12/17/2014		0	0	0	0	0	0	0	46,757	46,757	0	0	0
706109712	WASHINGTON	DC		06/01/2015		0	0	0	0	0	0	0	20,023	20,023	0	0	0
706109754	WASHINGTON	DC		01/30/2015		0	0	0	0	0	0	0	46,905	46,905	0	0	0
706109892	WASHINGTON	DC		09/17/2015		0	0	0	0	0	0	0	3,176	3,176	0	0	0
706109924	WASHINGTON	DC		10/15/2015		0	0	0	0	0	0	0	242,687	242,687	0	0	0
706110196	WASHINGTON	DC		09/21/2016		0	0	0	0	0	0	0	447,944	447,944	0	0	0
706110448	WASHINGTON	DC		11/30/2017		0	0	0	0	0	0	0	129,513	129,513	0	0	0
706110755	WASHINGTON	DC		08/15/2019		0	0	0	0	0	0	0	117,252	117,252	0	0	0
706110762	WASHINGTON	DC		08/01/2019		0	0	0	0	0	0	0	5,194	5,194	0	0	0
706111212	WASHINGTON	DC		05/14/2021		0	0	0	0	0	0	0	49,001	49,001	0	0	0
706110880	DAVENPORT	FL		11/19/2019		0	0	0	0	0	0	0	619,649	619,649	0	0	0
706109751	FORT LAUDERDALE	FL		04/01/2015		0	0	0	0	0	0	0	85,952	85,952	0	0	0
717611708	IMMOKALEE	FL		06/14/2019		0	0	0	0	0	0	0	124,514	124,514	0	0	0
706109918	MIAMI	FL		09/28/2015		0	0	0	0	0	0	0	18,626	18,626	0	0	0
717611562	OSCEOLA	FL		08/27/2018		0	0	0	0	0	0	0	43,747	43,747	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	410,647	410,647	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	94,150	94,150	0	0	0
717611924	PALM BEACH	FL		11/28/2022		0	0	0	0	0	0	0	242,120	242,120	0	0	0
717612187	PALM BEACH	FL		12/20/2021		0	0	0	0	0	0	0	250,495	250,495	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	87,686	87,686	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	83,447	83,447	0	0	0
706110439	ATLANTA	GA		02/01/2018		0	0	0	0	0	0	0	19,588	19,588	0	0	0
706110859	DECATUR	GA		09/16/2019		0	0	0	0	0	0	0	66,520	66,520	0	0	0
717610419	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	12,460	12,460	0	0	0
717611361	SOPERTON	GA		02/01/2022		0	0	0	0	0	0	0	7,000	7,000	0	0	0
706111220	UNION CITY	GA		12/30/2021		0	0	0	0	0	0	0	217,988	217,988	0	0	0
749000102	LONDON	GBR		08/27/2015		0	0	0	0	0	0	0	159,694	136,413	(23,281)	0	(23,281)
749000148	LONDON	GBR		10/28/2016		0	0	0	0	0	0	0	212,802	233,639	20,837	0	20,837
749000233	LONDON	GBR		06/01/2018		0	0	0	0	0	0	0	383,894	384,226	332	0	332
749000332	LONDON	GBR		12/31/2019		0	0	0	0	0	0	0	362,118	372,522	10,404	0	10,404
749000573	SOUTHAMPTON	GBR		09/03/2026		0	0	0	0	0	0	0	0	28,592	28,592	0	28,592
706112008	PEARL CITY	HI		06/09/2026		0	0	0	0	0	0	0	35,570	35,570	0	0	0
717612265	CRESCENT	IA		09/20/2022		0	0	0	0	0	0	0	35,823	35,823	0	0	0
717611207	SIBLEY	IA		06/28/2016		0	0	0	0	0	0	0	2,590,085	2,590,085	0	0	0
717612190	SIBLEY	IA		03/31/2022		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706111753	WEST DES MOINES	IA		02/26/2025		0	0	0	0	0	0	0	34,367	34,367	0	0	0
706110387	BOLINGBROOK	IL		06/30/2017		0	0	0	0	0	0	0	7,659,778	7,659,778	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	180,422	180,422	0	0	0
706109705	CHICAGO	IL		01/14/2015		0	0	0	0	0	0	0	91,826	91,826	0	0	0
706110111	CHICAGO	IL		08/24/2016		0	0	0	0	0	0	0	128,462	128,462	0	0	0
717612032	GLADSTONE	IL		02/11/2021		0	0	0	0	0	0	0	42,010	42,010	0	0	0
717612579	GLADSTONE	IL		03/28/2025		0	0	0	0	0	0	0	14,066	14,066	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	43,080	43,080	0	0	0
706111545	MONTGOMERY	IL		10/12/2023		0	0	0	0	0	0	0	175,755	175,755	0	0	0
706109218	PEORIA	IL		06/01/2022		0	0	0	0	0	0	0	98,771	98,771	0	0	0
706111433	ROMEOVILLE	IL		10/06/2022		0	0	0	0	0	0	0	278,816	278,816	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	96,000	96,000	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706111750	CARMEL	IN		02/26/2025		0	0	0	0	0	0	0	17,948	17,948	0	0	0
706111760	CROWN POINT	IN		01/29/2025		0	0	0	0	0	0	0	79,332	79,332	0	0	0
706109221	ELKHART	IN		06/01/2022		0	0	0	0	0	0	0	23,783	23,783	0	0	0
706110698	ELKHART	IN		03/15/2019		0	0	0	0	0	0	0	101,027	101,027	0	0	0
706110696	MISHAWAKA	IN		03/15/2019		0	0	0	0	0	0	0	229,755	229,755	0	0	0
750000345	DUBLIN	IRL		02/27/2020		0	0	0	0	0	0	0	1,959	0	(1,959)	0	(1,959)
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	49,918	49,918	0	0	0
706111757	MAIZE	KS		01/29/2025		0	0	0	0	0	0	0	57,984	57,984	0	0	0
717611283	PEMBROKE	KY		08/09/2016		0	0	0	0	0	0	0	32,307	32,307	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	109,590	109,590	0	0	0
706109263	BOSTON	MA		12/16/2013		0	0	0	0	0	0	0	27,378	27,378	0	0	0
706110032	BOSTON	MA		04/06/2017		0	0	0	0	0	0	0	200,062	200,062	0	0	0
706111201	BOSTON	MA		04/28/2021		0	0	0	0	0	0	0	5,727	5,727	0	0	0
706111045	HINGHAM	MA		06/01/2022		0	0	0	0	0	0	0	1,103	1,103	0	0	0
706111044	MARSHFIELD	MA		06/01/2022		0	0	0	0	0	0	0	2,332	2,332	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	105,981	105,981	0	0	0
706111200	NORWOOD	MA		04/28/2021		0	0	0	0	0	0	0	27,324	27,324	0	0	0
706111046	WEYMOUTH	MA		06/01/2022		0	0	0	0	0	0	0	1,292	1,292	0	0	0
706108320	BETHESDA	MD		02/01/2022		0	0	0	0	0	0	0	254,775	254,775	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	998,494	998,494	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	112,589	112,589	0	0	0
706110450	ELLICOTT CITY	MD		12/13/2017		0	0	0	0	0	0	0	20,462	20,462	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	398,355	398,355	0	0	0
706111510	LANDOVER	MD		05/03/2023		0	0	0	0	0	0	0	75,430	75,430	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	171,628	171,628	0	0	0
706111533	SILVER SPRING	MD		06/05/2023		0	0	0	0	0	0	0	34,130	34,130	0	0	0
706111534	SILVER SPRING	MD		06/05/2023		0	0	0	0	0	0	0	47,575	47,575	0	0	0
706111535	SILVER SPRING	MD		06/05/2023		0	0	0	0	0	0	0	33,095	33,095	0	0	0
706111536	SILVER SPRING	MD		06/05/2023		0	0	0	0	0	0	0	69,294	69,294	0	0	0
706111537	SILVER SPRING	MD		06/05/2023		0	0	0	0	0	0	0	10,342	10,342	0	0	0
706109220	BATTLE CREEK	MI		06/01/2022		0	0	0	0	0	0	0	27,281	27,281	0	0	0
717612529	BAY CITY	MI		08/30/2024		0	0	0	0	0	0	0	103,750	103,750	0	0	0
706111754	BELLEVILLE	MI		02/26/2025		0	0	0	0	0	0	0	68,262	68,262	0	0	0
706111761	BELLEVILLE	MI		01/29/2025		0	0	0	0	0	0	0	144,239	144,239	0	0	0
706111756	BYRON CENTER	MI		01/29/2025		0	0	0	0	0	0	0	107,314	107,314	0	0	0
706109223	GRAND RAPIDS	MI		06/01/2022		0	0	0	0	0	0	0	16,788	16,788	0	0	0
706109222	KALAMAZOO	MI		06/01/2022		0	0	0	0	0	0	0	17,124	17,124	0	0	0
706111752	KALAMAZOO	MI		02/26/2025		0	0	0	0	0	0	0	34,602	34,602	0	0	0
706110513	LANSING	MI		05/10/2018		0	0	0	0	0	0	0	29,818	29,818	0	0	0
706110514	MACOMB	MI		05/10/2018		0	0	0	0	0	0	0	48,793	48,793	0	0	0
706111429	TROY	MI		10/06/2022		0	0	0	0	0	0	0	437,010	437,010	0	0	0
706110594	WEST BLOOMFIELD	MI		09/06/2018		0	0	0	0	0	0	0	273,122	273,122	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	16,044	16,044	0	0	0
717612514	MORRIS	MN		01/10/2025		0	0	0	0	0	0	0	152,846	152,846	0	0	0
717611315	ZUMBROTA	MN		10/12/2016		0	0	0	0	0	0	0	2,452	2,452	0	0	0
717612525	MALDEN	MO		10/17/2024		0	0	0	0	0	0	0	185,054	185,054	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	15,274	15,274	0	0	0
717611870	GREENVILLE	MS		05/06/2020		0	0	0	0	0	0	0	105,279	105,279	0	0	0
706110166	CHARLOTTE	NC		09/09/2016		0	0	0	0	0	0	0	120,284	120,284	0	0	0
706111160	FAYETTEVILLE	NC		03/10/2021		0	0	0	0	0	0	0	111,782	111,782	0	0	0
706111705	WILMINGTON	NC		08/15/2024		0	0	0	0	0	0	0	38,064	38,064	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717612388	HUMBOLT	NE		10/24/2023		0	0	0	0	0	0	0	151,736	151,736	0	0	0
717612389	HUMBOLT	NE		10/24/2023		0	0	0	0	0	0	0	21,201	21,201	0	0	0
717612288	KIMBALL	NE		11/30/2022		0	0	0	0	0	0	0	38,740	38,740	0	0	0
706111749	LA VISTA	NE		02/26/2025		0	0	0	0	0	0	0	40,310	40,310	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	59,184	59,184	0	0	0
706108756	LINCOLN	NE		09/21/2021		0	0	0	0	0	0	0	123,744	123,744	0	0	0
706110438	OMAHA	NE		11/09/2017		0	0	0	0	0	0	0	73,566	73,566	0	0	0
706111759	OMAHA	NE		01/29/2025		0	0	0	0	0	0	0	67,504	67,504	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	16,701	16,701	0	0	0
717612387	STERLING	NE		10/23/2023		0	0	0	0	0	0	0	15,292	15,292	0	0	0
717612135	VALENTINE	NE		07/23/2021		0	0	0	0	0	0	0	33,654	33,654	0	0	0
706110553	AVENEL	NJ		06/21/2018		0	0	0	0	0	0	0	69,844	69,844	0	0	0
706110582	AVENEL	NJ		07/31/2018		0	0	0	0	0	0	0	91,099	91,099	0	0	0
706111401	BASKING RIDGE	NJ		06/15/2022		0	0	0	0	0	0	0	380,830	380,830	0	0	0
706110175	BELLE MEAD	NJ		09/27/2016		0	0	0	0	0	0	0	390,018	390,018	0	0	0
706110335	BLOOMFIELD	NJ		12/28/2017		0	0	0	0	0	0	0	128,429	128,429	0	0	0
706111135	DUMONT	NJ		02/23/2021		0	0	0	0	0	0	0	142,457	142,457	0	0	0
706111074	ENGLEWOOD	NJ		06/01/2022		0	0	0	0	0	0	0	56,874	56,874	0	0	0
706109872	FAIR LAWN	NJ		08/14/2015		0	0	0	0	0	0	0	295,542	295,542	0	0	0
706110359	FAIR LAWN	NJ		08/01/2017		0	0	0	0	0	0	0	23,495	23,495	0	0	0
706109879	FRANKLIN PARK	NJ		08/27/2015		0	0	0	0	0	0	0	91,815	91,815	0	0	0
706109880	FRANKLIN TOWNSHIP	NJ		08/27/2015		0	0	0	0	0	0	0	26,474	26,474	0	0	0
706111402	HIGHLAND PARK	NJ		06/08/2022		0	0	0	0	0	0	0	61,969	61,969	0	0	0
706111644	JERSEY CITY	NJ		07/29/2024		0	0	0	0	0	0	0	875	875	0	0	0
706110757	MANAHAWKIN	NJ		07/31/2019		0	0	0	0	0	0	0	82,419	82,419	0	0	0
706110316	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	27,125	27,125	0	0	0
706110317	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	19,727	19,727	0	0	0
706110318	MARLTON	NJ		08/21/2017		0	0	0	0	0	0	0	49,318	49,318	0	0	0
706110319	MARLTON	NJ		08/15/2017		0	0	0	0	0	0	0	59,182	59,182	0	0	0
706111383	MONTVALE	NJ		05/05/2022		0	0	0	0	0	0	0	176,660	176,660	0	0	0
706109737	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	90,804	90,804	0	0	0
706109738	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	54,539	54,539	0	0	0
706110288	NEWARK	NJ		11/01/2022		0	0	0	0	0	0	0	62,907	62,907	0	0	0
706110441	NEWARK	NJ		12/14/2017		0	0	0	0	0	0	0	67,385	67,385	0	0	0
706110176	NORTH BRUNSWICK	NJ		09/27/2016		0	0	0	0	0	0	0	495,655	495,655	0	0	0
706111886	NORTH BRUNSWICK	NJ		07/10/2025		0	0	0	0	0	0	0	24,673	24,673	0	0	0
706111180	OLD BRIDGE	NJ		11/17/2021		0	0	0	0	0	0	0	92,910	92,910	0	0	0
706110106	PASSAIC	NJ		10/11/2018		0	0	0	0	0	0	0	79,252	79,252	0	0	0
706111880	PERTH AMBOY	NJ		07/15/2025		0	0	0	0	0	0	0	120,567	120,567	0	0	0
706110177	RAHWAY	NJ		09/27/2016		0	0	0	0	0	0	0	151,529	151,529	0	0	0
706110378	SOMERSET	NJ		08/15/2017		0	0	0	0	0	0	0	37,195	37,195	0	0	0
706110693	SOMERSET	NJ		03/25/2019		0	0	0	0	0	0	0	193,674	193,674	0	0	0
706111311	WOODBRIDGE	NJ		03/28/2022		0	0	0	0	0	0	0	329,257	329,257	0	0	0
706111610	WOODBRIDGE	NJ		03/28/2024		0	0	0	0	0	0	0	49,509	49,509	0	0	0
750000472	AALSMEER	NLD		04/04/2024		0	0	0	0	0	0	0	4,924,285	5,268,424	344,140	0	344,140
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	353,354	353,354	0	0	0
706111879	LAS VEGAS	NV		08/12/2025		0	0	0	0	0	0	0	168,317	168,317	0	0	0
706111450	RENO	NV		10/06/2022		0	0	0	0	0	0	0	142,735	142,735	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	200,938	200,938	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	50,042	50,042	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	216,667	216,667	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	78,313	78,313	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	76,156	76,156	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	31,056	31,056	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	161,203	161,203	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	45,468	45,468	0	0	0
706109137	NEW YORK	NY		06/27/2013		0	0	0	0	0	0	0	86,958	86,958	0	0	0
706109830	NEW YORK	NY		02/01/2022		0	0	0	0	0	0	0	18,440	18,440	0	0	0
706109940	NEW YORK	NY		08/09/2016		0	0	0	0	0	0	0	66,249	66,249	0	0	0
706110167	NEW YORK	NY		09/14/2016		0	0	0	0	0	0	0	198,657	198,657	0	0	0
706110646	NEW YORK	NY		12/19/2018		0	0	0	0	0	0	0	263,495	263,495	0	0	0
706110713	NEW YORK	NY		04/23/2019		0	0	0	0	0	0	0	148,242	148,242	0	0	0
706109384	QUEENS	NY		03/10/2014		0	0	0	0	0	0	0	81,663	81,663	0	0	0
706110689	SHIRLEY	NY		02/15/2019		0	0	0	0	0	0	0	134,126	134,126	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	132,739	132,739	0	0	0
706109217	BATAVIA	OH		06/01/2022		0	0	0	0	0	0	0	67,993	67,993	0	0	0
706111758	BATAVIA	OH		01/29/2025		0	0	0	0	0	0	0	152,317	152,317	0	0	0
717611245	COLUMBUS	OH		08/12/2016		0	0	0	0	0	0	0	57,614	57,614	0	0	0
706111817	NEW ALBANY	OH		12/12/2024		0	0	0	0	0	0	0	1,635,220	1,635,220	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	36,974	36,974	0	0	0
706109495	BEAVERTON	OR		06/18/2014		0	0	0	0	0	0	0	37,349	37,349	0	0	0
706109851	BEAVERTON	OR		02/01/2022		0	0	0	0	0	0	0	44,467	44,467	0	0	0
706109935	BEAVERTON	OR		12/15/2015		0	0	0	0	0	0	0	13,355	13,355	0	0	0
717611516	DILLARD	OR		11/08/2017		0	0	0	0	0	0	0	22,129	22,129	0	0	0
717611517	DILLARD	OR		07/02/2018		0	0	0	0	0	0	0	26,499	26,499	0	0	0
717611518	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	113,409	113,409	0	0	0
717611519	DILLARD	OR		08/01/2018		0	0	0	0	0	0	0	66,386	66,386	0	0	0
717611370	ELSIE	OR		12/15/2016		0	0	0	0	0	0	0	11,880,000	11,880,000	0	0	0
706110864	HAPPY VALLEY	OR		10/31/2019		0	0	0	0	0	0	0	82,223	82,223	0	0	0
706110866	HILLSBORO	OR		10/31/2019		0	0	0	0	0	0	0	38,949	38,949	0	0	0
717612301	LEBANON	OR		11/21/2022		0	0	0	0	0	0	0	15,099	15,099	0	0	0
717612436	ONTARIO	OR		12/27/2023		0	0	0	0	0	0	0	1,500,614	1,500,614	0	0	0
706110531	WILSONVILLE	OR		06/06/2018		0	0	0	0	0	0	0	64,252	64,252	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
717612141	BENEZETT	PA		09/07/2021		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717612271	BENEZETT	PA		08/02/2022		0	0	0	0	0	0	0	125,000	125,000	0	0	0
706109296	BETHLEHEM	PA		06/01/2022		0	0	0	0	0	0	0	19,709	19,709	0	0	0
706109856	HORSHAM TOWNSHIP	PA		06/01/2022		0	0	0	0	0	0	0	20,013	20,013	0	0	0
706110418	KUTZTOWN	PA		09/19/2017		0	0	0	0	0	0	0	433,042	433,042	0	0	0
706109855	MALVERN	PA		06/01/2022		0	0	0	0	0	0	0	148,052	148,052	0	0	0
706109922	WILLOW GROVE	PA		09/21/2015		0	0	0	0	0	0	0	1,289,443	1,289,443	0	0	0
706111329	COLUMBIA	SC		03/15/2022		0	0	0	0	0	0	0	31,875	31,875	0	0	0
706111751	GREENVILLE	SC		02/26/2025		0	0	0	0	0	0	0	32,836	32,836	0	0	0
717611984	WASTA	SD		06/01/2022		0	0	0	0	0	0	0	29,766	29,766	0	0	0
706111741	ALCOA	TN		02/20/2025		0	0	0	0	0	0	0	61,368	61,368	0	0	0
706111159	COLLIERVILLE	TN		03/10/2021		0	0	0	0	0	0	0	202,605	202,605	0	0	0
706110313	MURFREESBORO	TN		06/01/2017		0	0	0	0	0	0	0	134,378	134,378	0	0	0
706111709	ALLEN	TX		07/15/2024		0	0	0	0	0	0	0	7,066,748	7,066,748	0	0	0
706111348	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	6,068	6,068	0	0	0
706111349	ARLINGTON	TX		11/16/2021		0	0	0	0	0	0	0	4,219	4,219	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	99,453	99,453	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	340,326	340,326	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706110306	AUSTIN	TX		06/06/2017		0	0	0	0	0	0	0	173,563	173,563	0	0	0
706110659	AUSTIN	TX		06/28/2019		0	0	0	0	0	0	0	12,468,992	12,468,992	0	0	0
706110688	AUSTIN	TX		02/27/2019		0	0	0	0	0	0	0	22,693	22,693	0	0	0
706111291	AUSTIN	TX		10/29/2021		0	0	0	0	0	0	0	3,653,972	3,653,972	0	0	0
706111394	AUSTIN	TX		04/29/2022		0	0	0	0	0	0	0	183,790	183,790	0	0	0
706111313	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	7,322	7,322	0	0	0
706111346	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	6,441	6,441	0	0	0
706111347	COPPELL	TX		11/16/2021		0	0	0	0	0	0	0	6,362	6,362	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	22,461	22,461	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	221,552	221,552	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	239,393	239,393	0	0	0
706110716	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	10,626	10,626	0	0	0
706110717	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	15,932	15,932	0	0	0
706110718	GARLAND	TX		05/20/2019		0	0	0	0	0	0	0	8,978	8,978	0	0	0
706110715	GRAND PRAIRIE	TX		05/20/2019		0	0	0	0	0	0	0	14,780	14,780	0	0	0
706108487	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	27,809	27,809	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	34,940	34,940	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	42,721	42,721	0	0	0
706109209	HOUSTON	TX		10/15/2013		0	0	0	0	0	0	0	207,117	207,117	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	267,067	267,067	0	0	0
706110527	HOUSTON	TX		05/30/2018		0	0	0	0	0	0	0	307,739	307,739	0	0	0
717612598	PLAINVIEW	TX		04/03/2025		0	0	0	0	0	0	0	101,850	101,850	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	477,790	477,790	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	99,470	99,470	0	0	0
706109110	SPRING	TX		08/02/2013		0	0	0	0	0	0	0	227,349	227,349	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	31,257	31,257	0	0	0
706111550	THE COLONY	TX		06/15/2023		0	0	0	0	0	0	0	38,876	38,876	0	0	0
706111317	DRAPER	UT		12/13/2021		0	0	0	0	0	0	0	72,922	72,922	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	319,356	319,356	0	0	0
706109713	SALT LAKE CITY	UT		12/12/2014		0	0	0	0	0	0	0	180,667	180,667	0	0	0
706109846	SALT LAKE CITY	UT		06/01/2022		0	0	0	0	0	0	0	181,847	181,847	0	0	0
706110591	SALT LAKE CITY	UT		09/05/2018		0	0	0	0	0	0	0	54,992	54,992	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	194,742	194,742	0	0	0
706109470	ARLINGTON	VA		05/21/2014		0	0	0	0	0	0	0	8,166	8,166	0	0	0
706110530	ARLINGTON	VA		03/06/2019		0	0	0	0	0	0	0	122,108	122,108	0	0	0
706110850	ARLINGTON	VA		09/21/2021		0	0	0	0	0	0	0	30,765	30,765	0	0	0
706111310	ARLINGTON	VA		08/02/2022		0	0	0	0	0	0	0	118,499	118,499	0	0	0
706111903	ARLINGTON	VA		09/17/2025		0	0	0	0	0	0	0	6,034	6,034	0	0	0
706111940	ARLINGTON	VA		12/31/2025		0	0	0	0	0	0	0	52,425	52,425	0	0	0
706111990	ARLINGTON	VA		04/28/2026		0	0	0	0	0	0	0	235,485	235,485	0	0	0
706111620	BAILEY'S CROSSROADS	VA		05/28/2024		0	0	0	0	0	0	0	244,844	244,844	0	0	0
706110325	FALLS CHURCH	VA		08/10/2017		0	0	0	0	0	0	0	10,132	10,132	0	0	0
706111061	FALLS CHURCH	VA		04/08/2020		0	0	0	0	0	0	0	2,116	2,116	0	0	0
706111440	FALLS CHURCH	VA		09/06/2022		0	0	0	0	0	0	0	188,217	188,217	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	460,000	460,000	0	0	0
706109616	RESTON	VA		03/10/2015		0	0	0	0	0	0	0	55,173	55,173	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	66,645	66,645	0	0	0
706110681	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	232,481	232,481	0	0	0
706110682	AUBURN	WA		01/29/2019		0	0	0	0	0	0	0	50,219	50,219	0	0	0
706110036	BELLEVUE	WA		05/06/2016		0	0	0	0	0	0	0	131,010	131,010	0	0	0
706109947	BOTHELL	WA		10/15/2015		0	0	0	0	0	0	0	105,054	105,054	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706111755	KENNEWICK	WA		01/29/2025		0	0	0	0	0	0	0	216,359	216,359	0	0	0
717611964	KING COUNTRY	WA		11/12/2020		0	0	0	0	0	0	0	200,595	200,595	0	0	0
717611966	KING COUNTRY	WA		11/12/2020		0	0	0	0	0	0	0	49,328	49,328	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	103,380	103,380	0	0	0
706109688	KIRKLAND	WA		03/06/2015		0	0	0	0	0	0	0	61,009	61,009	0	0	0
706110821	KIRKLAND	WA		09/03/2019		0	0	0	0	0	0	0	264,126	264,126	0	0	0
706111113	RENTON	WA		09/17/2020		0	0	0	0	0	0	0	477,226	477,226	0	0	0
706111119	RENTON	WA		06/01/2022		0	0	0	0	0	0	0	18,830	18,830	0	0	0
706110033	SEATTLE	WA		06/01/2020		0	0	0	0	0	0	0	8,444	8,444	0	0	0
706110865	SEATTLE	WA		10/31/2019		0	0	0	0	0	0	0	40,110	40,110	0	0	0
706110905	SEATTLE	WA		10/28/2019		0	0	0	0	0	0	0	184,764	184,764	0	0	0
706110970	SEATTLE	WA		03/27/2020		0	0	0	0	0	0	0	11,657	11,657	0	0	0
706109219	GRAND CHUTE	WI		06/01/2022		0	0	0	0	0	0	0	50,449	50,449	0	0	0
717611246	LAONA	WI		08/04/2016		0	0	0	0	0	0	0	36,481	36,481	0	0	0
R25000002	DETROIT	MI		07/30/2025		721,202	0	(131)	0	0	(131)	0	2,554	2,554	0	0	0
R25000003	MARYVILLE	MO		07/30/2025		168,826	0	(61)	0	0	(61)	0	355	355	0	0	0
R25000004	KINGSVILLE	TX		07/30/2025		107,451	0	(33)	0	0	(33)	0	317	317	0	0	0
R25000006	SOUTHINGTON	CT		07/30/2025		405,602	0	(74)	0	0	(74)	0	1,179	1,179	0	0	0
R25000008	LAUDERHILL	FL		07/30/2025		312,940	0	(74)	0	0	(74)	0	957	957	0	0	0
R25000009	DECATUR	AL		07/30/2025		108,015	0	(38)	0	0	(38)	0	259	259	0	0	0
R25000011	CHESTER	PA		07/30/2025		95,377	0	(14)	0	0	(14)	0	184	184	0	0	0
R25000013	TULSA	OK		07/30/2025		167,797	0	(27)	0	0	(27)	0	489	489	0	0	0
R25000014	FLORISSANT	MO		07/30/2025		85,650	0	(32)	0	0	(32)	0	208	208	0	0	0
R25000015	KANSAS CITY	MO		07/30/2025		165,410	0	(59)	0	0	(59)	0	340	340	0	0	0
R25000018	HOMESTEAD	FL		07/30/2025		843,205	0	(124)	0	0	(124)	0	0	0	0	0	0
R25000019	DETROIT	MI		07/30/2025		640,371	0	(259)	0	0	(259)	0	1,588	1,588	0	0	0
R25000020	DETROIT	MI		07/30/2025		594,299	0	(233)	0	0	(233)	0	1,407	1,407	0	0	0
R25000021	PEMBROKE PINES	FL		07/30/2025		2,235,561	0	(161)	0	0	(161)	0	0	0	0	0	0
R25000023	FLORISSANT	MO		07/30/2025		100,878	0	(43)	0	0	(43)	0	274	274	0	0	0
R25000024	PAULSBORO	NJ		07/30/2025		364,714	0	(89)	0	0	(89)	0	902	902	0	0	0
R25000025	JACKSONVILLE	FL		07/30/2025		565,592	0	(823)	0	0	(823)	0	236,014	236,014	0	0	0
R25000027	CLEMENTON	NJ		07/30/2025		86,309	0	(32)	0	0	(32)	0	190	190	0	0	0
R25000029	BALTIMORE	MD		07/30/2025		98,325	0	(40)	0	0	(40)	0	248	248	0	0	0
R25000031	MACON	GA		07/30/2025		93,932	0	(33)	0	0	(33)	0	212	212	0	0	0
R25000032	MILWAUKEE	WI		07/30/2025		96,287	0	(36)	0	0	(36)	0	232	232	0	0	0
R25000033	JACKSONVILLE	FL		07/30/2025		97,853	0	(37)	0	0	(37)	0	236	236	0	0	0
R25000034	BALTIMORE	MD		07/30/2025		667,766	0	(260)	0	0	(260)	0	1,729	1,729	0	0	0
R25000035	ENTERPRISE	AL		07/30/2025		96,529	0	(39)	0	0	(39)	0	236	236	0	0	0
R25000036	BUFFALO	NY		07/30/2025		94,983	0	(36)	0	0	(36)	0	229	229	0	0	0
R25000037	MONTGOMERY	AL		07/30/2025		85,019	0	(34)	0	0	(34)	0	205	205	0	0	0
R25000038	INDIANAPOLIS	IN		07/30/2025		100,471	0	(39)	0	0	(39)	0	236	236	0	0	0
R25000039	MINNEAPOLIS	MN		07/30/2025		1,185,238	0	(384)	0	0	(384)	0	3,168	3,168	0	0	0
R25000041	FORNEY	TX		07/30/2025		919,729	0	(249)	0	0	(249)	0	2,337	2,337	0	0	0
R25000042	AMARILLO	TX		07/30/2025		86,626	0	(35)	0	0	(35)	0	213	213	0	0	0
R25000044	FERGUSON	MO		07/30/2025		82,603	0	(28)	0	0	(28)	0	196	196	0	0	0
R25000045	DETROIT	MI		07/30/2025		96,706	0	(32)	0	0	(32)	0	227	227	0	0	0
R25000046	LORAIN	OH		07/30/2025		82,394	0	(14)	0	0	(14)	0	195	195	0	0	0
R25000051	CLINTON TOWNSHIP	MI		07/30/2025		89,489	0	(33)	0	0	(33)	0	195	195	0	0	0
R25000052	LOUISVILLE	KY		07/30/2025		1,227,479	0	(491)	0	0	(491)	0	1,996	1,996	0	0	0
R25000053	ATHENS	TX		07/30/2025		93,904	0	(34)	0	0	(34)	0	225	225	0	0	0
R25000054	DETROIT	MI		07/30/2025		85,423	0	(31)	0	0	(31)	0	195	195	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25000055	DETROIT	MI		07/30/2025		78,567	0	(30)	0	0	(30)	0	179	179	0	0	0
R25000057	DUNKIRK	NY		07/30/2025		81,006	0	(31)	0	0	(31)	0	189	189	0	0	0
R25000059	INDIANAPOLIS	IN		07/30/2025		222,163	0	(80)	0	0	(80)	0	560	560	0	0	0
R25000062	GARY	IN		07/30/2025		94,266	0	(37)	0	0	(37)	0	220	220	0	0	0
R25000064	LEES SUMMIT	AL		07/30/2025		544,317	0	(174)	0	0	(174)	0	1,251	1,251	0	0	0
R25000066	JACKSONVILLE	FL		07/30/2025		170,700	0	(67)	0	0	(67)	0	408	408	0	0	0
R25000068	MACON	GA		07/30/2025		81,888	0	(27)	0	0	(27)	0	193	193	0	0	0
R25000070	REIDSVILLE	NC		07/30/2025		94,030	0	(35)	0	0	(35)	0	220	220	0	0	0
R25000071	JERSEY CITY	NJ		07/30/2025		653,778	0	(236)	0	0	(236)	0	1,532	1,532	0	0	0
R25000072	MEMPHIS	TN		07/30/2025		1,217,346	0	(493)	0	0	(493)	0	3,049	3,049	0	0	0
R25000074	BALTIMORE	MD		07/30/2025		89,668	0	(30)	0	0	(30)	0	169	169	0	0	0
R25000076	COLLINGDALE	PA		07/30/2025		119,869	0	(21)	0	0	(21)	0	281	281	0	0	0
R25000078	THOMASVILLE	NC		07/30/2025		103,189	0	(36)	0	0	(36)	0	242	242	0	0	0
R25000081	SOUTHFIELD	MI		07/30/2025		114,734	0	0	0	0	0	0	192	192	0	0	0
R25000082	MALAKOFF	TX		07/30/2025		99,781	0	(38)	0	0	(38)	0	227	227	0	0	0
R25000085	CLEVELAND	OH		07/30/2025		90,298	0	(34)	0	0	(34)	0	202	202	0	0	0
R25000086	MEMPHIS	TN		07/30/2025		93,239	0	(29)	0	0	(29)	0	225	225	0	0	0
R25000087	DETROIT	MI		07/30/2025		133,573	0	(45)	0	0	(45)	0	290	290	0	0	0
R25000088	MONTGOMERY	AL		07/30/2025		96,213	0	(38)	0	0	(38)	0	228	228	0	0	0
R25000089	KANSAS CITY	MO		07/30/2025		113,915	0	(13)	0	0	(13)	0	0	0	0	0	0
R25000090	LAREDO	TX		07/30/2025		283,051	0	(88)	0	0	(88)	0	679	679	0	0	0
R25000094	WILSON	NC		07/30/2025		97,548	0	(33)	0	0	(33)	0	233	233	0	0	0
R25000096	WARREN	MI		07/30/2025		82,601	0	(29)	0	0	(29)	0	170	170	0	0	0
R25000097	CHICAGO	IL		07/30/2025		82,792	0	(32)	0	0	(32)	0	197	197	0	0	0
R25000099	COLUMBUS	GA		07/30/2025		154,977	0	(61)	0	0	(61)	0	377	377	0	0	0
R25000100	PRATTVILLE	AL		07/30/2025		93,266	0	(37)	0	0	(37)	0	227	227	0	0	0
R25000101	BAKERSFIELD	CA		07/30/2025		187,987	0	(73)	0	0	(73)	0	480	480	0	0	0
R25000102	JACKSONVILLE	FL		07/30/2025		543,157	0	(206)	0	0	(206)	0	1,229	1,229	0	0	0
R25000103	LAS VEGAS	NV		07/30/2025		441,821	0	(51)	0	0	(51)	0	0	0	0	0	0
R25000104	MILWAUKEE	WI		07/30/2025		172,428	0	(65)	0	0	(65)	0	390	390	0	0	0
R25000105	COLUMBUS	GA		07/30/2025		120,233	0	(42)	0	0	(42)	0	294	294	0	0	0
R25000107	PATERSON	NJ		07/30/2025		664,890	0	(202)	0	0	(202)	0	1,506	1,506	0	0	0
R25000109	KANSAS CITY	MO		07/30/2025		103,745	0	(41)	0	0	(41)	0	252	252	0	0	0
R25000111	WINSTON-SALEM	NC		07/30/2025		126,140	0	(40)	0	0	(40)	0	295	295	0	0	0
R25000113	AUGUSTA	GA		07/30/2025		89,412	0	(33)	0	0	(33)	0	527	527	0	0	0
R25000115	ROANOKE	VA		07/30/2025		163,106	0	(57)	0	0	(57)	0	409	409	0	0	0
R25000116	FRESNO	CA		07/30/2025		114,932	0	(46)	0	0	(46)	0	300	300	0	0	0
R25000117	TALLAHASSEE	FL		07/30/2025		163,826	0	(17)	0	0	(17)	0	0	0	0	0	0
R25000119	NEWARK VALLEY	NY		07/30/2025		128,413	0	(12)	0	0	(12)	0	0	0	0	0	0
R25000120	GARY	IN		07/30/2025		146,232	0	(16)	0	0	(16)	0	0	0	0	0	0
R25000121	MCDONOUGH	GA		07/30/2025		125,751	0	(50)	0	0	(50)	0	306	306	0	0	0
R25000122	KANSAS CITY	MO		07/30/2025		218,199	0	(76)	0	0	(76)	0	438	438	0	0	0
R25000123	KANSAS CITY	MO		07/30/2025		138,599	0	(44)	0	0	(44)	0	324	324	0	0	0
R25000124	JACKSONVILLE	FL		07/30/2025		94,090	0	(35)	0	0	(35)	0	224	224	0	0	0
R25000126	SANFORD	FL		07/30/2025		167,475	0	(58)	0	0	(58)	0	420	420	0	0	0
R25000127	ATLANTA	GA		07/30/2025		201,190	0	(60)	0	0	(60)	0	472	472	0	0	0
R25000128	GOSHEN	IN		07/30/2025		99,323	0	(39)	0	0	(39)	0	249	249	0	0	0
R25000130	DELAND	FL		07/30/2025		236,269	0	0	0	0	0	0	364	364	0	0	0
R25000131	CONYERS	GA		07/30/2025		240,309	0	(70)	0	0	(70)	0	592	592	0	0	0
R25000135	PORTLAND	OR		07/30/2025		480,841	0	(177)	0	0	(177)	0	1,231	1,231	0	0	0
R25000138	OSCEOLA	IN		07/30/2025		155,095	0	(50)	0	0	(50)	0	337	337	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000140	LINCOLN PARK	MI		07/30/2025		129,781	0	(46)	0	0	(46)	0	357	357	0	0	0
R25000141	MOBILE	AL		07/30/2025		78,606	0	(31)	0	0	(31)	0	187	187	0	0	0
R25000142	MACON	GA		07/30/2025		89,087	0	(35)	0	0	(35)	0	211	211	0	0	0
R25000143	ST. LOUIS	MO		07/30/2025		169,651	0	(42)	0	0	(42)	0	410	410	0	0	0
R25000144	COLUMBUS	OH		07/30/2025		174,029	0	(61)	0	0	(61)	0	436	436	0	0	0
R25000145	OAK GROVE	KY		07/30/2025		118,124	0	(20)	0	0	(20)	0	450	450	0	0	0
R25000147	MONTGOMERY	AL		07/30/2025		100,669	0	(37)	0	0	(37)	0	217	217	0	0	0
R25000148	WILLINGBORO	NJ		07/30/2025		235,680	0	(87)	0	0	(87)	0	603	603	0	0	0
R25000149	PORTLAND	OR		07/30/2025		490,537	0	(185)	0	0	(185)	0	1,254	1,254	0	0	0
R25000150	GARY	IN		07/30/2025		106,454	0	(33)	0	0	(33)	0	262	262	0	0	0
R25000151	SAVANNAH	GA		07/30/2025		250,540	0	(94)	0	0	(94)	0	626	626	0	0	0
R25000152	MINNEAPOLIS	MN		07/30/2025		183,278	0	(33)	0	0	(33)	0	469	469	0	0	0
R25000153	CHEEKTOWAGA	NY		07/30/2025		143,437	0	(36)	0	0	(36)	0	331	331	0	0	0
R25000154	KINGSTON	NY		07/30/2025		573,217	0	(204)	0	0	(204)	0	1,400	1,400	0	0	0
R25000156	PARKTON	NC		07/30/2025		229,931	0	(68)	0	0	(68)	0	539	539	0	0	0
R25000158	MINNEAPOLIS	MN		07/30/2025		142,804	0	(26)	0	0	(26)	0	366	366	0	0	0
R25000159	INDEPENDENCE	MO		07/30/2025		123,494	0	(37)	0	0	(37)	0	297	297	0	0	0
R25000160	AKRON	OH		07/30/2025		91,689	0	0	0	0	0	0	142	142	0	0	0
R25000166	RICHMOND	VA		07/30/2025		158,430	0	(51)	0	0	(51)	0	344	344	0	0	0
R25000167	KANSAS CITY	MO		07/30/2025		133,762	0	(47)	0	0	(47)	0	319	319	0	0	0
R25000168	RONKONKOMA	NY		07/30/2025		312,567	0	(107)	0	0	(107)	0	729	729	0	0	0
R25000170	KANSAS CITY	MO		07/30/2025		80,094	0	(25)	0	0	(25)	0	192	192	0	0	0
R25000171	JACKSONVILLE	FL		07/30/2025		154,885	0	(51)	0	0	(51)	0	389	389	0	0	0
R25000172	WYNANTSKILL	NY		07/30/2025		303,836	0	(119)	0	0	(119)	0	1,358	1,358	0	0	0
R25000174	UNION	NJ		07/30/2025		250,382	0	(103)	0	0	(103)	0	638	638	0	0	0
R25000175	COLUMBUS	OH		07/30/2025		252,459	0	0	0	0	0	0	394	394	0	0	0
R25000177	BIRMINGHAM	AL		07/30/2025		93,979	0	(34)	0	0	(34)	0	224	224	0	0	0
R25000178	PORT CHARLOTTE	FL		07/30/2025		369,599	0	(115)	0	0	(115)	0	930	930	0	0	0
R25000181	INDEPENDENCE	MO		07/30/2025		91,541	0	(32)	0	0	(32)	0	224	224	0	0	0
R25000185	INDEPENDENCE	MO		07/30/2025		137,611	0	(49)	0	0	(49)	0	336	336	0	0	0
R25000186	ATLANTA	GA		07/30/2025		189,329	0	(52)	0	0	(52)	0	479	479	0	0	0
R25000188	DETROIT	MI		07/30/2025		81,855	0	(26)	0	0	(26)	0	191	191	0	0	0
R25000190	ST. LOUIS	MO		07/30/2025		160,435	0	(63)	0	0	(63)	0	381	381	0	0	0
R25000191	MILWAUKEE	WI		07/30/2025		121,210	0	(18)	0	0	(18)	0	0	0	0	0	0
R25000192	GLOBE	AZ		07/30/2025		204,044	0	(25)	0	0	(25)	0	0	0	0	0	0
R25000195	DEARBORN HEIGHTS	MI		07/30/2025		130,964	0	(48)	0	0	(48)	0	290	290	0	0	0
R25000196	GREENSBORO	NC		07/30/2025		115,292	0	(34)	0	0	(34)	0	264	264	0	0	0
R25000197	ROSSVILLE	GA		07/30/2025		172,092	0	(50)	0	0	(50)	0	424	424	0	0	0
R25000199	DETROIT	MI		07/30/2025		135,921	0	(41)	0	0	(41)	0	437	437	0	0	0
R25000201	BETHLEHEM	NY		07/30/2025		234,881	0	(88)	0	0	(88)	0	586	586	0	0	0
R25000203	FORT WORTH	TX		07/30/2025		167,594	0	(70)	0	0	(70)	0	437	437	0	0	0
R25000204	TOMS RIVER	NJ		07/30/2025		291,641	0	(105)	0	0	(105)	0	662	662	0	0	0
R25000207	MOBILE	AL		07/30/2025		111,949	0	(40)	0	0	(40)	0	265	265	0	0	0
R25000209	CINCINNATI	OH		07/30/2025		79,828	0	(14)	0	0	(14)	0	198	198	0	0	0
R25000211	KANSAS CITY	MO		07/30/2025		108,871	0	(41)	0	0	(41)	0	267	267	0	0	0
R25000213	CAMDEN	NJ		07/30/2025		162,806	0	(47)	0	0	(47)	0	408	408	0	0	0
R25000214	JACKSONVILLE	FL		07/30/2025		94,300	0	(38)	0	0	(38)	0	235	235	0	0	0
R25000216	NORTH TONAWANDA	NY		07/30/2025		116,512	0	(35)	0	0	(35)	0	285	285	0	0	0
R25000217	CHICAGO	IL		07/30/2025		116,602	0	(40)	0	0	(40)	0	290	290	0	0	0
R25000218	KANSAS CITY	MO		07/30/2025		201,669	0	(73)	0	0	(73)	0	544	544	0	0	0
R25000219	MILWAUKEE	WI		07/30/2025		77,957	0	(25)	0	0	(25)	0	182	182	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000220	DETROIT	MI		07/30/2025		124,930	0	(39)	0	0	(39)	0	276	276	0	0	0
R25000221	CLEVELAND	OH		07/30/2025		97,749	0	(17)	0	0	(17)	0	243	243	0	0	0
R25000222	DEARBORN	MI		07/30/2025		137,001	0	(41)	0	0	(41)	0	311	311	0	0	0
R25000223	DETROIT	MI		07/30/2025		129,094	0	(41)	0	0	(41)	0	285	285	0	0	0
R25000224	MUSKEGON	MI		07/30/2025		93,443	0	(36)	0	0	(36)	0	220	220	0	0	0
R25000225	PRATTVILLE	AL		07/30/2025		136,707	0	(41)	0	0	(41)	0	334	334	0	0	0
R25000229	BINGHAMTON	NY		07/30/2025		87,451	0	(30)	0	0	(30)	0	218	218	0	0	0
R25000230	MOUNT MORRIS TWNSHIP	MI		07/30/2025		131,426	0	(47)	0	0	(47)	0	319	319	0	0	0
R25000232	FLORENCE	KY		07/30/2025		125,854	0	(50)	0	0	(50)	0	304	304	0	0	0
R25000233	CAPE CARTERET	NC		07/30/2025		234,572	0	(82)	0	0	(82)	0	543	543	0	0	0
R25000234	NEWPORT	KY		07/30/2025		241,252	0	(74)	0	0	(74)	0	575	575	0	0	0
R25000235	GARY	IN		07/30/2025		128,786	0	(37)	0	0	(37)	0	315	315	0	0	0
R25000236	TEXAS CITY	TX		07/30/2025		277,195	0	(97)	0	0	(97)	0	610	610	0	0	0
R25000237	MIAMI	FL		07/30/2025		193,464	0	(76)	0	0	(76)	0	502	502	0	0	0
R25000239	MIDDLETOWN	CT		07/30/2025		214,808	0	(69)	0	0	(69)	0	660	660	0	0	0
R25000242	BRISTOL	CT		07/30/2025		270,682	0	(85)	0	0	(85)	0	599	599	0	0	0
R25000244	CONROE	TX		07/30/2025		211,171	0	(70)	0	0	(70)	0	477	477	0	0	0
R25000245	DUGGER	IN		07/30/2025		97,163	0	(29)	0	0	(29)	0	232	232	0	0	0
R25000246	KANSAS CITY	MO		07/30/2025		157,317	0	(62)	0	0	(62)	0	380	380	0	0	0
R25000247	TUCSON	AZ		07/30/2025		216,224	0	(79)	0	0	(79)	0	537	537	0	0	0
R25000248	MACON	GA		07/30/2025		78,137	0	(27)	0	0	(27)	0	190	190	0	0	0
R25000250	MEMPHIS	TN		07/30/2025		150,509	0	(44)	0	0	(44)	0	368	368	0	0	0
R25000252	DERBY	CT		07/30/2025		146,165	0	(55)	0	0	(55)	0	371	371	0	0	0
R25000254	LEHIGH ACRES	FL		07/30/2025		424,466	0	(105)	0	0	(105)	0	1,020	1,020	0	0	0
R25000255	PASADENA	TX		07/30/2025		135,967	0	(45)	0	0	(45)	0	293	293	0	0	0
R25000257	LEHIGH ACRES	FL		07/30/2025		424,466	0	(105)	0	0	(105)	0	1,020	1,020	0	0	0
R25000258	KANSAS CITY	MO		07/30/2025		166,749	0	(59)	0	0	(59)	0	395	395	0	0	0
R25000261	VISALIA	CA		07/30/2025		257,876	0	(97)	0	0	(97)	0	655	655	0	0	0
R25000262	CLARKSBORO	NJ		07/30/2025		263,288	0	(65)	0	0	(65)	0	602	602	0	0	0
R25000264	CONLEY	GA		07/30/2025		180,121	0	(52)	0	0	(52)	0	430	430	0	0	0
R25000266	FLORENCE	SC		07/30/2025		84,962	0	(33)	0	0	(33)	0	200	200	0	0	0
R25000268	GREENVILLE	NC		07/30/2025		211,564	0	(81)	0	0	(81)	0	487	487	0	0	0
R25000269	POMPANO BEACH	FL		07/30/2025		297,280	0	(113)	0	0	(113)	0	719	719	0	0	0
R25000270	QUEENSTOWN	MD		07/30/2025		482,157	0	(149)	0	0	(149)	0	1,177	1,177	0	0	0
R25000272	MOORE	OK		07/30/2025		191,073	0	(64)	0	0	(64)	0	476	476	0	0	0
R25000275	TRENTON	NJ		07/30/2025		223,631	0	(72)	0	0	(72)	0	482	482	0	0	0
R25000276	AUGUSTA	GA		07/30/2025		84,372	0	(11)	0	0	(11)	0	0	0	0	0	0
R25000277	WEST PITTSTON	PA		07/30/2025		83,862	0	(16)	0	0	(16)	0	407	407	0	0	0
R25000279	FLORENCE	SC		07/30/2025		88,643	0	(34)	0	0	(34)	0	204	204	0	0	0
R25000280	OKLAHOMA CITY	OK		07/30/2025		345,932	0	(102)	0	0	(102)	0	806	806	0	0	0
R25000281	CROWN POINT	IN		07/30/2025		103,459	0	(37)	0	0	(37)	0	245	245	0	0	0
R25000282	WARNER ROBINS	GA		07/30/2025		124,871	0	0	0	0	0	0	101	101	0	0	0
R25000284	ATLANTA	GA		07/30/2025		216,724	0	(78)	0	0	(78)	0	453	453	0	0	0
R25000285	ZANESVILLE	OH		07/30/2025		171,444	0	(50)	0	0	(50)	0	412	412	0	0	0
R25000286	WEST PALM BEACH	FL		07/30/2025		197,303	0	(69)	0	0	(69)	0	456	456	0	0	0
R25000287	ARLINGTON	TX		07/30/2025		230,397	0	(77)	0	0	(77)	0	547	547	0	0	0
R25000288	WASHINGTON BORO	PA		07/30/2025		141,131	0	0	0	0	0	0	233	233	0	0	0
R25000291	MIAMI	FL		07/30/2025		633,071	0	(184)	0	0	(184)	0	1,549	1,549	0	0	0
R25000292	FORT LAUDERDALE	FL		07/30/2025		364,114	0	(106)	0	0	(106)	0	1,234	1,234	0	0	0
R25000293	HARRISBURG	PA		07/30/2025		84,018	0	(15)	0	0	(15)	0	209	209	0	0	0
R25000294	MARCUS HOOK	PA		07/30/2025		145,234	0	(26)	0	0	(26)	0	361	361	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000295	GRAND PRAIRIE	TX		07/30/2025		269,773	0	(99)	0	0	(99)	0	686	686	0	0	0
R25000297	HARRIMAN	TN		07/30/2025		161,874	0	(38)	0	0	(38)	0	389	389	0	0	0
R25000298	PUEBLO	CO		07/30/2025		116,887	0	(37)	0	0	(37)	0	272	272	0	0	0
R25000300	DETROIT	MI		07/30/2025		116,601	0	(37)	0	0	(37)	0	258	258	0	0	0
R25000301	DETROIT	MI		07/30/2025		129,094	0	(41)	0	0	(41)	0	285	285	0	0	0
R25000302	DETROIT	MI		07/30/2025		120,252	0	(35)	0	0	(35)	0	294	294	0	0	0
R25000305	NORTH LAS VEGAS	NV		07/30/2025		267,196	0	(36)	0	0	(36)	0	0	0	0	0	0
R25000306	AUBURNDALE	FL		07/30/2025		236,396	0	(80)	0	0	(80)	0	603	603	0	0	0
R25000307	NORFOLK	VA		07/30/2025		147,420	0	(51)	0	0	(51)	0	350	350	0	0	0
R25000310	GREENSBORO	NC		07/30/2025		138,089	0	(37)	0	0	(37)	0	323	323	0	0	0
R25000313	MIDWEST CITY	OK		07/30/2025		138,981	0	(54)	0	0	(54)	0	328	328	0	0	0
R25000315	HIGH POINT	NC		07/30/2025		125,490	0	(50)	0	0	(50)	0	326	326	0	0	0
R25000319	CINCINNATI	OH		07/30/2025		199,676	0	(68)	0	0	(68)	0	451	451	0	0	0
R25000320	PHILADELPHIA	PA		07/30/2025		108,569	0	(19)	0	0	(19)	0	257	257	0	0	0
R25000321	TUCSON	AZ		07/30/2025		124,783	0	(42)	0	0	(42)	0	311	311	0	0	0
R25000322	SAGINAW	MI		07/30/2025		114,343	0	(16)	0	0	(16)	0	0	0	0	0	0
R25000323	BONHAM	TX		07/30/2025		105,909	0	(41)	0	0	(41)	0	262	262	0	0	0
R25000324	PHILADELPHIA	PA		07/30/2025		332,309	0	(113)	0	0	(113)	0	769	769	0	0	0
R25000327	CLARKSVILLE	TN		07/30/2025		125,342	0	(48)	0	0	(48)	0	326	326	0	0	0
R25000328	PHILADELPHIA	PA		07/30/2025		248,855	0	(77)	0	0	(77)	0	607	607	0	0	0
R25000329	HUEYTOWN	AL		07/30/2025		107,880	0	(38)	0	0	(38)	0	268	268	0	0	0
R25000331	TROY	NY		07/30/2025		227,804	0	(66)	0	0	(66)	0	518	518	0	0	0
R25000332	FLORENCE	SC		07/30/2025		164,981	0	(48)	0	0	(48)	0	394	394	0	0	0
R25000333	KILLINGLY	CT		07/30/2025		321,253	0	(95)	0	0	(95)	0	2,401	2,401	0	0	0
R25000335	MILWAUKEE	WI		07/30/2025		129,833	0	(49)	0	0	(49)	0	292	292	0	0	0
R25000336	COVINGTON	KY		07/30/2025		152,332	0	(49)	0	0	(49)	0	345	345	0	0	0
R25000337	ODESSA	TX		07/30/2025		115,531	0	(41)	0	0	(41)	0	301	301	0	0	0
R25000338	KATY	TX		07/30/2025		213,285	0	(64)	0	0	(64)	0	485	485	0	0	0
R25000339	DAYTONA BEACH	FL		07/30/2025		232,099	0	(89)	0	0	(89)	0	534	534	0	0	0
R25000341	WARNERS	NY		07/30/2025		160,394	0	(45)	0	0	(45)	0	393	393	0	0	0
R25000343	WILLOWICK	OH		07/30/2025		164,250	0	(63)	0	0	(63)	0	691	691	0	0	0
R25000344	BALTIMORE	MD		07/30/2025		154,171	0	(61)	0	0	(61)	0	372	372	0	0	0
R25000345	PARMA	OH		07/30/2025		207,893	0	(61)	0	0	(61)	0	500	500	0	0	0
R25000348	HIALEAH	FL		07/30/2025		342,356	0	(115)	0	0	(115)	0	833	833	0	0	0
R25000349	NORTH LAS VEGAS	NV		07/30/2025		266,519	0	(36)	0	0	(36)	0	0	0	0	0	0
R25000350	DETROIT	MI		07/30/2025		129,842	0	(47)	0	0	(47)	0	278	278	0	0	0
R25000351	INDIANAPOLIS	IN		07/30/2025		104,587	0	(38)	0	0	(38)	0	230	230	0	0	0
R25000353	TROY	MI		07/30/2025		300,024	0	(115)	0	0	(115)	0	690	690	0	0	0
R25000354	HARTSVILLE	SC		07/30/2025		93,418	0	(38)	0	0	(38)	0	1,221	1,221	0	0	0
R25000356	IRVINGTON	NJ		07/30/2025		600,905	0	(207)	0	0	(207)	0	1,343	1,343	0	0	0
R25000359	KANSAS CITY	MO		07/30/2025		101,825	0	(32)	0	0	(32)	0	231	231	0	0	0
R25000360	ECORSE	MI		07/30/2025		82,680	0	(31)	0	0	(31)	0	123	123	0	0	0
R25000361	FLORENCE	KY		07/30/2025		139,317	0	(52)	0	0	(52)	0	337	337	0	0	0
R25000362	ST. LOUIS	MO		07/30/2025		81,874	0	(29)	0	0	(29)	0	163	163	0	0	0
R25000363	GREENSBORO	NC		07/30/2025		128,565	0	(46)	0	0	(46)	0	269	269	0	0	0
R25000364	KANSAS CITY	MO		07/30/2025		141,568	0	(57)	0	0	(57)	0	350	350	0	0	0
R25000365	ST. PETERSBURG	FL		07/30/2025		225,223	0	(76)	0	0	(76)	0	0	0	0	0	0
R25000366	DOTHAN	AL		07/30/2025		160,371	0	(57)	0	0	(57)	0	389	389	0	0	0
R25000368	COLUMBUS	GA		07/30/2025		130,585	0	(45)	0	0	(45)	0	317	317	0	0	0
R25000369	COLUMBUS	OH		07/30/2025		141,119	0	(44)	0	0	(44)	0	336	336	0	0	0
R25000371	MACON	GA		07/30/2025		89,491	0	(28)	0	0	(28)	0	213	213	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000372	HENDERSON	NV		07/30/2025		356,996	0	(50)	0	0	(50)	0	0	0	0	0	0
R25000374	WEST PALM BEACH	FL		07/30/2025		384,673	0	(88)	0	0	(88)	0	949	949	0	0	0
R25000375	JACKSONVILLE	FL		07/30/2025		165,103	0	(53)	0	0	(53)	0	930	930	0	0	0
R25000376	FREELAND	MI		07/30/2025		169,328	0	(21)	0	0	(21)	0	0	0	0	0	0
R25000377	FORT WAYNE	IN		07/30/2025		184,632	0	(42)	0	0	(42)	0	456	456	0	0	0
R25000378	FORT BRAGG	CA		07/30/2025		334,091	0	(125)	0	0	(125)	0	849	849	0	0	0
R25000379	ST. LOUIS	MO		07/30/2025		78,705	0	(29)	0	0	(29)	0	169	169	0	0	0
R25000381	WAUKEGAN	IL		07/30/2025		179,709	0	(33)	0	0	(33)	0	446	446	0	0	0
R25000385	JACKSONVILLE	FL		07/30/2025		158,816	0	(59)	0	0	(59)	0	461	461	0	0	0
R25000386	BUFFALO	NY		07/30/2025		153,869	0	(35)	0	0	(35)	0	380	380	0	0	0
R25000388	HUNTSVILLE	AL		07/30/2025		173,163	0	(24)	0	0	(24)	0	0	0	0	0	0
R25000389	COLUMBUS	OH		07/30/2025		155,295	0	(44)	0	0	(44)	0	362	362	0	0	0
R25000392	DETROIT	MI		07/30/2025		162,728	0	(46)	0	0	(46)	0	399	399	0	0	0
R25000393	CLEVELAND HEIGHTS	OH		07/30/2025		235,726	0	(73)	0	0	(73)	0	589	589	0	0	0
R25000394	PORTAGE	IN		07/30/2025		191,164	0	(74)	0	0	(74)	0	451	451	0	0	0
R25000395	CHARLOTTE	NC		07/30/2025		182,706	0	(68)	0	0	(68)	0	464	464	0	0	0
R25000396	ORANGEBURG	SC		07/30/2025		90,206	0	(35)	0	0	(35)	0	142	142	0	0	0
R25000397	LEXINGTON	SC		07/30/2025		156,419	0	(59)	0	0	(59)	0	378	378	0	0	0
R25000399	CORPUS CHRISTI	TX		07/30/2025		129,093	0	(45)	0	0	(45)	0	291	291	0	0	0
R25000400	BALTIMORE	MD		07/30/2025		188,382	0	(69)	0	0	(69)	0	435	435	0	0	0
R25000402	CINCINNATI	OH		07/30/2025		155,764	0	(47)	0	0	(47)	0	509	509	0	0	0
R25000403	MEMPHIS	TN		07/30/2025		153,103	0	(62)	0	0	(62)	0	378	378	0	0	0
R25000404	DETROIT	MI		07/30/2025		113,675	0	(40)	0	0	(40)	0	256	256	0	0	0
R25000406	PUEBLO WEST	CO		07/30/2025		551,805	0	(136)	0	0	(136)	0	1,326	1,326	0	0	0
R25000407	CINCINNATI	OH		07/30/2025		186,419	0	(56)	0	0	(56)	0	609	609	0	0	0
R25000408	SHELBY COUNTY	TN		07/30/2025		112,092	0	(34)	0	0	(34)	0	255	255	0	0	0
R25000409	MIDWEST CITY	OK		07/30/2025		117,122	0	(41)	0	0	(41)	0	291	291	0	0	0
R25000410	BALTIMORE	MD		07/30/2025		112,359	0	(42)	0	0	(42)	0	172	172	0	0	0
R25000414	PATERSON	NJ		07/30/2025		527,768	0	(138)	0	0	(138)	0	0	0	0	0	0
R25000416	CLIFTON HEIGHTS	PA		07/30/2025		168,165	0	(30)	0	0	(30)	0	418	418	0	0	0
R25000418	TUTTLE	OK		07/30/2025		132,163	0	(51)	0	0	(51)	0	311	311	0	0	0
R25000420	HARRISON	AR		07/30/2025		115,008	0	(43)	0	0	(43)	0	278	278	0	0	0
R25000421	DEARBORN HEIGHTS	MI		07/30/2025		167,418	0	(22)	0	0	(22)	0	0	0	0	0	0
R25000422	BRIDGE CITY	LA		07/30/2025		121,659	0	(34)	0	0	(34)	0	298	298	0	0	0
R25000425	PHILADELPHIA	PA		07/30/2025		283,783	0	(82)	0	0	(82)	0	645	645	0	0	0
R25000427	CANTON	OH		07/30/2025		113,806	0	(20)	0	0	(20)	0	283	283	0	0	0
R25000428	ANDERSON	IN		07/30/2025		143,582	0	(52)	0	0	(52)	0	0	0	0	0	0
R25000430	INDEPENDENCE	MO		07/30/2025		127,150	0	(48)	0	0	(48)	0	286	286	0	0	0
R25000432	INDIANAPOLIS	IN		07/30/2025		127,891	0	(40)	0	0	(40)	0	0	0	0	0	0
R25000433	NIAGARA FALLS	NY		07/30/2025		118,063	0	(42)	0	0	(42)	0	247	247	0	0	0
R25000434	DALLAS	TX		07/30/2025		574,557	0	(234)	0	0	(234)	0	1,454	1,454	0	0	0
R25000436	HUNTERSVILLE	NC		07/30/2025		214,581	0	(85)	0	0	(85)	0	518	518	0	0	0
R25000438	FAYETTEVILLE	NC		07/30/2025		172,808	0	(38)	0	0	(38)	0	259	259	0	0	0
R25000440	ATLANTA	GA		07/30/2025		156,169	0	(16)	0	0	(16)	0	0	0	0	0	0
R25000443	MACON	GA		07/30/2025		136,306	0	(48)	0	0	(48)	0	307	307	0	0	0
R25000444	LAS VEGAS	NV		07/30/2025		416,086	0	(152)	0	0	(152)	0	891	891	0	0	0
R25000446	PHILADELPHIA	PA		07/30/2025		190,630	0	(31)	0	0	(31)	0	474	474	0	0	0
R25000447	ORLANDO	FL		07/30/2025		206,020	0	(68)	0	0	(68)	0	381	381	0	0	0
R25000448	ANDERSON	IN		07/30/2025		119,163	0	(42)	0	0	(42)	0	269	269	0	0	0
R25000449	MCHENRY	IL		07/30/2025		195,032	0	(63)	0	0	(63)	0	453	453	0	0	0
R25000450	PHILADELPHIA	PA		07/30/2025		135,552	0	(24)	0	0	(24)	0	337	337	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000451	SAN LEON	TX		07/30/2025		161,110	0	(54)	0	0	(54)	0	380	380	0	0	0
R25000454	DANVILLE	VA		07/30/2025		139,008	0	(39)	0	0	(39)	0	341	341	0	0	0
R25000455	PUEBLO	CO		07/30/2025		172,325	0	(63)	0	0	(63)	0	369	369	0	0	0
R25000457	HUBERT	NC		07/30/2025		159,723	0	(55)	0	0	(55)	0	441	441	0	0	0
R25000459	COLUMBUS	GA		07/30/2025		80,642	0	(28)	0	0	(28)	0	194	194	0	0	0
R25000460	MOBILE	AL		07/30/2025		254,831	0	(82)	0	0	(82)	0	563	563	0	0	0
R25000462	TUCSON	AZ		07/30/2025		307,999	0	(34)	0	0	(34)	0	0	0	0	0	0
R25000463	SAVANNAH	GA		07/30/2025		321,099	0	(105)	0	0	(105)	0	821	821	0	0	0
R25000465	SUGAR CREEK	MO		07/30/2025		117,564	0	(45)	0	0	(45)	0	275	275	0	0	0
R25000467	MINNEAPOLIS	MN		07/30/2025		165,744	0	(29)	0	0	(29)	0	412	412	0	0	0
R25000469	MILWAUKEE	WI		07/30/2025		118,290	0	(25)	0	0	(25)	0	291	291	0	0	0
R25000470	DETROIT	MI		07/30/2025		168,454	0	(51)	0	0	(51)	0	380	380	0	0	0
R25000471	LAKEWOOD	WA		07/30/2025		400,306	0	(109)	0	0	(109)	0	863	863	0	0	0
R25000472	POQUOSON	VA		07/30/2025		192,336	0	(66)	0	0	(66)	0	442	442	0	0	0
R25000473	HICKORY	NC		07/30/2025		193,206	0	(77)	0	0	(77)	0	474	474	0	0	0
R25000475	CINCINNATI	OH		07/30/2025		252,346	0	(73)	0	0	(73)	0	613	613	0	0	0
R25000477	KANSAS CITY	MO		07/30/2025		143,309	0	(54)	0	0	(54)	0	320	320	0	0	0
R25000479	MEMPHIS	TN		07/30/2025		81,867	0	(32)	0	0	(32)	0	196	196	0	0	0
R25000480	KNOXVILLE	TN		07/30/2025		175,553	0	(40)	0	0	(40)	0	430	430	0	0	0
R25000481	INDIANAPOLIS	IN		07/30/2025		171,723	0	(49)	0	0	(49)	0	398	398	0	0	0
R25000482	SHREWSBURY	PA		07/30/2025		113,689	0	(21)	0	0	(21)	0	301	301	0	0	0
R25000483	MACON	GA		07/30/2025		110,099	0	(44)	0	0	(44)	0	277	277	0	0	0
R25000485	SUMMERVILLE	SC		07/30/2025		301,781	0	(21)	0	0	(21)	0	0	0	0	0	0
R25000486	AURORA	IL		07/30/2025		252,139	0	(41)	0	0	(41)	0	594	594	0	0	0
R25000488	CHICAGO	IL		07/30/2025		166,818	0	(54)	0	0	(54)	0	375	375	0	0	0
R25000490	BALTIMORE	MD		07/30/2025		294,586	0	(105)	0	0	(105)	0	659	659	0	0	0
R25000491	WOODBURY	NJ		07/30/2025		109,050	0	(15)	0	0	(15)	0	0	0	0	0	0
R25000493	PHILADELPHIA	PA		07/30/2025		136,521	0	(15)	0	0	(15)	0	340	340	0	0	0
R25000496	BALTIMORE	MD		07/30/2025		80,355	0	(28)	0	0	(28)	0	159	159	0	0	0
R25000498	STONE MOUNTAIN	GA		07/30/2025		255,874	0	(99)	0	0	(99)	0	599	599	0	0	0
R25000503	OCALA	FL		07/30/2025		170,647	0	(64)	0	0	(64)	0	420	420	0	0	0
R25000504	PENSACOLA	FL		07/30/2025		174,264	0	(66)	0	0	(66)	0	398	398	0	0	0
R25000505	KANSAS CITY	MO		07/30/2025		167,176	0	(47)	0	0	(47)	0	378	378	0	0	0
R25000506	ATLANTA	GA		07/30/2025		109,095	0	(11)	0	0	(11)	0	265	265	0	0	0
R25000508	COLUMBUS	GA		07/30/2025		96,280	0	(28)	0	0	(28)	0	234	234	0	0	0
R25000509	EAST CHICAGO	IN		07/30/2025		280,365	0	(28)	0	0	(28)	0	650	650	0	0	0
R25000511	CHANNAHON	IL		07/30/2025		190,074	0	0	0	0	0	0	312	312	0	0	0
R25000512	OWOSSO	MI		07/30/2025		83,948	0	(29)	0	0	(29)	0	188	188	0	0	0
R25000513	MEADOWLANDS	PA		07/30/2025		189,691	0	(260)	0	0	(260)	0	55,439	55,439	0	0	0
R25000515	RIDGEFIELD	NJ		07/30/2025		627,277	0	(104)	0	0	(104)	0	1,367	1,367	0	0	0
R25000516	SOUTHERN SHORES	NC		07/30/2025		816,481	0	(150)	0	0	(150)	0	2,093	2,093	0	0	0
R25000517	ORO VALLEY	AZ		07/30/2025		296,524	0	(51)	0	0	(51)	0	460	460	0	0	0
R25000518	MIAMI	FL		07/30/2025		551,796	0	(170)	0	0	(170)	0	1,395	1,395	0	0	0
R25000519	EDMOND	OK		07/30/2025		287,599	0	(51)	0	0	(51)	0	701	701	0	0	0
R25000521	SEVIERVILLE	TN		07/30/2025		407,997	0	(158)	0	0	(158)	0	3,921	3,921	0	0	0
R25000522	BOISE	ID		07/30/2025		1,849,810	0	(224)	0	0	(224)	0	0	0	0	0	0
R25000523	CONROE	TX		07/30/2025		205,513	0	(15)	0	0	(15)	0	265	265	0	0	0
R25000524	SEVIERVILLE	TN		07/30/2025		480,206	0	(90)	0	0	(90)	0	1,275	1,275	0	0	0
R25000525	WAIANAE	HI		07/30/2025		1,361,690	0	(170)	0	0	(170)	0	3,420	3,420	0	0	0
R25000526	JACKSONVILLE	FL		07/30/2025		267,700	0	(44)	0	0	(44)	0	752	752	0	0	0
R25000527	OSHKOSH	WI		07/30/2025		141,458	0	(41)	0	0	(41)	0	354	354	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000528	SEVIERVILLE	TN		07/30/2025		621,401	0	(118)	0	0	(118)	0	1,672	1,672	0	0	0
R25000529	ATLANTA	GA		07/30/2025		267,063	0	(46)	0	0	(46)	0	616	616	0	0	0
R25000531	MUNCIE	IN		07/30/2025		98,112	0	(36)	0	0	(36)	0	211	211	0	0	0
R25000532	SAVANNAH	GA		07/30/2025		340,500	0	(123)	0	0	(123)	0	906	906	0	0	0
R25000533	CHICAGO	IL		07/30/2025		185,610	0	(63)	0	0	(63)	0	352	352	0	0	0
R25000534	DUCK KEY	FL		07/30/2025		1,691,901	0	(246)	0	0	(246)	0	15,000	15,000	0	0	0
R25000536	MACON	GA		07/30/2025		106,649	0	(20)	0	0	(20)	0	278	278	0	0	0
R25000540	ORANGE	TX		07/30/2025		95,935	0	(1,285)	0	0	(1,285)	0	86,316	86,316	0	0	0
R25000541	BALTIMORE	MD		07/30/2025		122,630	0	(138)	0	0	(138)	0	1,205	1,205	0	0	0
R25000544	WASHINGTON	PA		07/30/2025		224,286	0	(59)	0	0	(59)	0	1,998	1,998	0	0	0
R25000545	HOUSTON	TX		07/30/2025		623,488	0	(231)	0	0	(231)	0	1,355	1,355	0	0	0
R25000546	ARLETA	CA		07/30/2025		454,068	0	(190)	0	0	(190)	0	1,191	1,191	0	0	0
R25000547	PHILADELPHIA	PA		07/30/2025		167,721	0	(58)	0	0	(58)	0	400	400	0	0	0
R25000548	RAINIER	OR		07/30/2025		188,503	0	(74)	0	0	(74)	0	450	450	0	0	0
R25000549	SAN DIEGO	CA		07/30/2025		1,087,452	0	(40)	0	0	(40)	0	0	0	0	0	0
R25000554	SAVANNAH	GA		07/30/2025		101,752	0	(18)	0	0	(18)	0	256	256	0	0	0
R25000556	SNELLVILLE	GA		07/30/2025		363,519	0	(134)	0	0	(134)	0	3,189	3,189	0	0	0
R25000557	SIMI VALLEY	CA		07/30/2025		646,769	0	(211)	0	0	(211)	0	582	582	0	0	0
R25000558	SEBRING	FL		07/30/2025		258,718	0	(97)	0	0	(97)	0	572	572	0	0	0
R25000559	PRINCEVILLE	HI		07/30/2025		1,912,745	0	(476)	0	0	(476)	0	4,626	4,626	0	0	0
R25000561	CHELTENHAM	PA		07/30/2025		342,685	0	(117)	0	0	(117)	0	742	742	0	0	0
R25000564	AUGUSTA	GA		07/30/2025		313,420	0	(118)	0	0	(118)	0	794	794	0	0	0
R25000565	STATEN ISLAND	NY		07/30/2025		447,623	0	(167)	0	0	(167)	0	1,201	1,201	0	0	0
R25000567	SEBRING	FL		07/30/2025		103,215	0	(16)	0	0	(16)	0	213	213	0	0	0
R25000568	CUMMING	GA		07/30/2025		256,515	0	(48)	0	0	(48)	0	688	688	0	0	0
R25000569	TUSCALOOSA	AL		07/30/2025		265,861	0	(97)	0	0	(97)	0	649	649	0	0	0
R25000576	SAN BERNARDINO	CA		07/30/2025		421,701	0	(237)	0	0	(237)	0	3,701	3,701	0	0	0
R25000577	WEST COVINA	CA		07/30/2025		498,924	0	(91)	0	0	(91)	0	1,698	1,698	0	0	0
R25000578	CLIFTON	NJ		07/30/2025		679,617	0	(160)	0	0	(160)	0	1,812	1,812	0	0	0
R25000580	EASTHAMPTON	MA		07/30/2025		228,112	0	(41)	0	0	(41)	0	570	570	0	0	0
R25000582	TUCKER	GA		07/30/2025		415,041	0	(30)	0	0	(30)	0	726	726	0	0	0
R25000584	CHAMBLEE	GA		07/30/2025		280,470	0	(23)	0	0	(23)	0	506	506	0	0	0
R25000586	GALVESTON	TX		07/30/2025		254,031	0	(30)	0	0	(30)	0	610	610	0	0	0
R25000587	PALM HARBOR	FL		07/30/2025		417,256	0	(157)	0	0	(157)	0	1,067	1,067	0	0	0
R25000588	ALBUQUERQUE	NM		07/30/2025		310,598	0	(56)	0	0	(56)	0	777	777	0	0	0
R25000589	JAMAICA BEACH	TX		07/30/2025		200,858	0	(34)	0	0	(34)	0	449	449	0	0	0
R25000592	OCEANSIDE	CA		07/30/2025		271,986	0	(52)	0	0	(52)	0	742	742	0	0	0
R25000593	TAHOMA	CA		07/30/2025		407,522	0	(76)	0	0	(76)	0	1,086	1,086	0	0	0
R25000596	MERCED	CA		07/30/2025		153,786	0	(41)	0	0	(41)	0	406	406	0	0	0
R25000597	BENBROOK	TX		07/30/2025		239,056	0	(10)	0	0	(10)	0	5,350	5,350	0	0	0
R25000598	SALT LAKE CITY	UT		07/30/2025		346,157	0	(40)	0	0	(40)	0	0	0	0	0	0
R25000599	SPRINGFIELD	OR		07/30/2025		309,244	0	(26)	0	0	(26)	0	0	0	0	0	0
R25000602	LOUISVILLE	KY		07/30/2025		141,392	0	(24)	0	0	(24)	0	326	326	0	0	0
R25000606	LAKEWOOD	NJ		07/30/2025		655,941	0	(168)	0	0	(168)	0	1,652	1,652	0	0	0
R25000607	LAKEWOOD	NJ		07/30/2025		642,999	0	(167)	0	0	(167)	0	1,658	1,658	0	0	0
R25000609	IDYLLWILD	CA		07/30/2025		718,966	0	(246)	0	0	(246)	0	1,790	1,790	0	0	0
R25000610	OXNARD	CA		07/30/2025		436,424	0	(95)	0	0	(95)	0	495	495	0	0	0
R25000611	JERSEY CITY	NJ		07/30/2025		498,233	0	(194)	0	0	(194)	0	1,174	1,174	0	0	0
R25000612	MURFREESBORO	TN		07/30/2025		186,098	0	(41)	0	0	(41)	0	209	209	0	0	0
R25000613	MIDLOTHIAN	IL		07/30/2025		129,930	0	(24)	0	0	(24)	0	330	330	0	0	0
R25000614	DIXON	CA		07/30/2025		436,909	0	(39)	0	0	(39)	0	0	0	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25000616	SCOTTSDALE	AZ		07/30/2025		2,042,333	0	(196)	0	0	(196)	0	0	0	0	0	0
R25000619	ALBUQUERQUE	NM		07/30/2025		218,582	0	(41)	0	0	(41)	0	847	847	0	0	0
R25000622	ORLANDO	FL		07/30/2025		163,894	0	(55)	0	0	(55)	0	399	399	0	0	0
R25000623	RATHDRUM	ID		07/30/2025		236,033	0	(91)	0	0	(91)	0	543	543	0	0	0
R25000624	OZARK	MO		07/30/2025		169,535	0	(34)	0	0	(34)	0	1,086	1,086	0	0	0
R25000625	NIXA	MO		07/30/2025		168,171	0	(34)	0	0	(34)	0	1,105	1,105	0	0	0
R25000626	OAKWOOD	GA		07/30/2025		225,522	0	(87)	0	0	(87)	0	576	576	0	0	0
R25000627	YORKVILLE	IL		07/30/2025		171,576	0	(58)	0	0	(58)	0	428	428	0	0	0
R25000628	PARKER	CO		07/30/2025		300,957	0	(69)	0	0	(69)	0	3,108	3,108	0	0	0
R25000629	MISSION	TX		07/30/2025		129,197	0	(40)	0	0	(40)	0	315	315	0	0	0
R25000632	SCRANTON	PA		07/30/2025		216,943	0	(68)	0	0	(68)	0	504	504	0	0	0
R25000633	MURFREESBORO	TN		07/30/2025		189,366	0	(35)	0	0	(35)	0	157	157	0	0	0
R25000634	MIAMI	FL		07/30/2025		763,017	0	(221)	0	0	(221)	0	1,652	1,652	0	0	0
R25000635	WALLINGFORD	CT		07/30/2025		281,093	0	(89)	0	0	(89)	0	622	622	0	0	0
R25000636	UPPER DARBY	PA		07/30/2025		225,203	0	(63)	0	0	(63)	0	513	513	0	0	0
R25000638	SEATTLE	WA		07/30/2025		382,069	0	(71)	0	0	(71)	0	1,011	1,011	0	0	0
R25000640	CITRUS HEIGHTS	CA		07/30/2025		491,305	0	(86)	0	0	(86)	0	1,192	1,192	0	0	0
R25000642	WHEAT RIDGE	CO		07/30/2025		607,597	0	(101)	0	0	(101)	0	1,349	1,349	0	0	0
R25000644	MIDLOTHIAN	VA		07/30/2025		250,456	0	(219)	0	0	(219)	0	6,936	6,936	0	0	0
R25000645	SHELBY TOWNSHIP	MI		07/30/2025		174,747	0	(34)	0	0	(34)	0	475	475	0	0	0
R25000646	LOS ANGELES	CA		07/30/2025		519,170	0	(198)	0	0	(198)	0	1,195	1,195	0	0	0
R25000648	SAINT LOUIS	MO		07/30/2025		147,949	0	(50)	0	0	(50)	0	345	345	0	0	0
R25000649	ORLANDO	FL		07/30/2025		224,248	0	(84)	0	0	(84)	0	534	534	0	0	0
R25000650	FARMERS BRANCH	TX		07/30/2025		212,644	0	(54)	0	0	(54)	0	705	705	0	0	0
R25000652	ESTERO	FL		07/30/2025		457,119	0	(51)	0	0	(51)	0	1,259	1,259	0	0	0
R25000655	SAN DIEGO	CA		07/30/2025		411,670	0	(102)	0	0	(102)	0	989	989	0	0	0
R25000657	LAKE WORTH	FL		07/30/2025		343,236	0	(112)	0	0	(112)	0	816	816	0	0	0
R25000659	MYRTLE BEACH	SC		07/30/2025		386,493	0	(40)	0	0	(40)	0	680	680	0	0	0
R25000661	SHEPHERDSVILLE	KY		07/30/2025		101,858	0	(19)	0	0	(19)	0	266	266	0	0	0
R25000663	LOS GATOS	CA		07/30/2025		466,304	0	(156)	0	0	(156)	0	1,279	1,279	0	0	0
R25000664	PITTSTON	PA		07/30/2025		149,383	0	(43)	0	0	(43)	0	332	332	0	0	0
R25000665	EASTON	PA		07/30/2025		246,387	0	(54)	0	0	(54)	0	1,501	1,501	0	0	0
R25000666	CHARLESTON	SC		07/30/2025		1,318,488	0	(115)	0	0	(115)	0	0	0	0	0	0
R25000667	BRIGHTON	UT		07/30/2025		381,275	0	(43)	0	0	(43)	0	0	0	0	0	0
R25000668	BENSALEM	PA		07/30/2025		285,868	0	(50)	0	0	(50)	0	693	693	0	0	0
R25000671	GRAFTON	WV		07/30/2025		113,755	0	(42)	0	0	(42)	0	244	244	0	0	0
R25000672	MCMINNVILLE	TN		07/30/2025		142,789	0	(17)	0	0	(17)	0	0	0	0	0	0
R25000673	LONG BEACH	CA		07/30/2025		693,603	0	(248)	0	0	(248)	0	5,050	5,050	0	0	0
R25000674	LITTLETON	CO		07/30/2025		590,598	0	(134)	0	0	(134)	0	1,642	1,642	0	0	0
R25000675	LANGHORNE	PA		07/30/2025		411,665	0	(109)	0	0	(109)	0	1,036	1,036	0	0	0
R25000676	PIGEON FORGE	TN		07/30/2025		504,672	0	(86)	0	0	(86)	0	1,167	1,167	0	0	0
R25000682	COROLLA	NC		07/30/2025		234,766	0	(62)	0	0	(62)	0	645	645	0	0	0
R25000684	BLAKESLEE	PA		07/30/2025		456,483	0	(84)	0	0	(84)	0	1,188	1,188	0	0	0
R25000685	BALTIMORE	MD		07/30/2025		128,100	0	(42)	0	0	(42)	0	297	297	0	0	0
R25000686	WINSTON SALEM	NC		07/30/2025		164,470	0	(60)	0	0	(60)	0	392	392	0	0	0
R25000687	CASTILE	NY		07/30/2025		230,609	0	(80)	0	0	(80)	0	471	471	0	0	0
R25000689	RIVIERA BEACH	FL		07/30/2025		232,446	0	(67)	0	0	(67)	0	607	607	0	0	0
R25000690	BROCKTON	MA		07/30/2025		815,032	0	(221)	0	0	(221)	0	611	611	0	0	0
R25000691	KILL DEVIL HILLS	NC		07/30/2025		491,559	0	(170)	0	0	(170)	0	1,253	1,253	0	0	0
R25000693	PASCO	WA		07/30/2025		216,052	0	(35)	0	0	(35)	0	538	538	0	0	0
R25000698	AURORA	CO		07/30/2025		382,066	0	(63)	0	0	(63)	0	921	921	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25000699	ASHEVILLE	NC		07/30/2025		1,009,087	0	(253)	0	0	(253)	0	2,469	2,469	0	0	0
R25000702	NORCROSS	GA		09/17/2025		117,537	0	(50)	0	0	(50)	0	302	302	0	0	0
R25000703	COLUMBUS	OH		10/28/2025		193,100	0	(42)	0	0	(42)	0	466	466	0	0	0
R25000704	LARGO	MD		09/17/2025		167,286	0	(68)	0	0	(68)	0	413	413	0	0	0
R25000706	WHITE SETTLEMENT	TX		09/17/2025		85,159	0	(34)	0	0	(34)	0	200	200	0	0	0
R25000708	ATCO	NJ		09/17/2025		374,713	0	(52)	0	0	(52)	0	0	0	0	0	0
R25000709	AUSTIN	TX		09/17/2025		1,016,515	0	(270)	0	0	(270)	0	2,453	2,453	0	0	0
R25000710	AKRON	OH		09/17/2025		96,951	0	(18)	0	0	(18)	0	222	222	0	0	0
R25000711	CLEVELAND	OH		09/17/2025		76,789	0	(14)	0	0	(14)	0	176	176	0	0	0
R25000714	EL PASO	TX		09/17/2025		115,237	0	(48)	0	0	(48)	0	295	295	0	0	0
R25000715	JACKSONVILLE	FL		10/28/2025		94,702	0	(32)	0	0	(32)	0	0	0	0	0	0
R25000718	MONTGOMERY	AL		09/17/2025		167,130	0	(61)	0	0	(61)	0	347	347	0	0	0
R25000719	DANVILLE	VA		09/17/2025		181,992	0	(71)	0	0	(71)	0	426	426	0	0	0
R25000721	WILMINGTON	DE		09/17/2025		93,140	0	(32)	0	0	(32)	0	215	215	0	0	0
R25000722	CINCINNATI	OH		09/17/2025		333,671	0	(82)	0	0	(82)	0	796	796	0	0	0
R25000723	MARION	OH		09/17/2025		109,813	0	(12)	0	0	(12)	0	275	275	0	0	0
R25000724	INDEPENDENCE	MO		09/17/2025		139,261	0	(47)	0	0	(47)	0	320	320	0	0	0
R25000725	WAPPINGERS FALLS	NY		09/17/2025		157,332	0	(62)	0	0	(62)	0	380	380	0	0	0
R25000728	HIXSON	TN		09/17/2025		237,513	0	(70)	0	0	(70)	0	536	536	0	0	0
R25000729	DUNN	NC		09/17/2025		160,873	0	(64)	0	0	(64)	0	512	512	0	0	0
R25000732	DE SOTO	MO		09/17/2025		149,854	0	(52)	0	0	(52)	0	353	353	0	0	0
R25000733	ROANOKE	VA		09/17/2025		178,068	0	(60)	0	0	(60)	0	380	380	0	0	0
R25000734	HOMESTEAD	FL		09/17/2025		367,896	0	0	0	0	0	0	507	507	0	0	0
R25000735	REIDSVILLE	NC		09/17/2025		92,396	0	(34)	0	0	(34)	0	215	215	0	0	0
R25000737	DETROIT	MI		09/17/2025		117,817	0	(44)	0	0	(44)	0	283	283	0	0	0
R25000738	DETROIT	MI		09/17/2025		103,027	0	(33)	0	0	(33)	0	238	238	0	0	0
R25000739	MONTGOMERY	AL		09/17/2025		147,222	0	(49)	0	0	(49)	0	270	270	0	0	0
R25000740	ALBANY	NY		09/17/2025		200,152	0	(76)	0	0	(76)	0	446	446	0	0	0
R25000744	CHATTANOOGA	TN		09/17/2025		238,060	0	(88)	0	0	(88)	0	506	506	0	0	0
R25000745	ST. LOUIS	MO		09/17/2025		100,850	0	(40)	0	0	(40)	0	242	242	0	0	0
R25000746	SEBRING	FL		09/17/2025		320,562	0	(92)	0	0	(92)	0	779	779	0	0	0
R25000747	UTICA	NY		09/17/2025		89,864	0	(33)	0	0	(33)	0	191	191	0	0	0
R25000749	OCALA	FL		09/17/2025		185,312	0	(74)	0	0	(74)	0	444	444	0	0	0
R25000752	ALBANY	NY		09/17/2025		198,268	0	(70)	0	0	(70)	0	444	444	0	0	0
R25000753	MARION	AR		09/17/2025		85,174	0	(33)	0	0	(33)	0	193	193	0	0	0
R25000757	BAKERSFIELD	CA		09/17/2025		125,248	0	(47)	0	0	(47)	0	332	332	0	0	0
R25000759	ALPENA	MI		09/17/2025		133,677	0	(46)	0	0	(46)	0	323	323	0	0	0
R25000762	AKRON	OH		09/17/2025		89,616	0	(15)	0	0	(15)	0	201	201	0	0	0
R25000763	CLEVELAND	OH		09/17/2025		75,572	0	(35)	0	0	(35)	0	2,314	2,314	0	0	0
R25000764	GRISWOLD	CT		09/17/2025		239,018	0	(94)	0	0	(94)	0	559	559	0	0	0
R25000765	HUDSON FALLS	NY		09/17/2025		149,863	0	(49)	0	0	(49)	0	0	0	0	0	0
R25000768	ERIE	PA		09/17/2025		314,886	0	(122)	0	0	(122)	0	737	737	0	0	0
R25000771	MONTGOMERY	AL		09/17/2025		166,286	0	(43)	0	0	(43)	0	389	389	0	0	0
R25000772	LOUISVILLE	KY		09/17/2025		108,112	0	(33)	0	0	(33)	0	244	244	0	0	0
R25000775	MACON	GA		09/17/2025		86,060	0	(29)	0	0	(29)	0	198	198	0	0	0
R25000777	DETROIT	MI		09/17/2025		81,642	0	(32)	0	0	(32)	0	186	186	0	0	0
R25000778	BALTIMORE	MD		09/17/2025		124,207	0	(43)	0	0	(43)	0	339	339	0	0	0
R25000779	OKLAHOMA CITY	OK		09/17/2025		88,921	0	(32)	0	0	(32)	0	180	180	0	0	0
R25000782	DOLTON	IL		09/17/2025		128,826	0	(47)	0	0	(47)	0	285	285	0	0	0
R25000783	MIDWEST CITY	OK		10/28/2025		87,333	0	(30)	0	0	(30)	0	217	217	0	0	0
R25000784	LOUISVILLE	KY		09/17/2025		109,012	0	(40)	0	0	(40)	0	244	244	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25000786	CUMBERLAND	MD		09/17/2025		93,382	0	(33)	0	0	(33)	0	210	210	0	0	0
R25000792	OAKLAND PARK	FL		09/17/2025		445,381	0	(151)	0	0	(151)	0	1,049	1,049	0	0	0
R25000793	ST. LOUIS	MO		09/17/2025		91,924	0	0	0	0	0	0	140	140	0	0	0
R25000794	OAKLAND PARK	FL		09/17/2025		445,381	0	(151)	0	0	(151)	0	1,049	1,049	0	0	0
R25000795	WARNER ROBINS	GA		09/17/2025		167,794	0	(61)	0	0	(61)	0	394	394	0	0	0
R25000797	MIAMI	FL		09/17/2025		326,844	0	(129)	0	0	(129)	0	770	770	0	0	0
R25000799	SPOKANE VALLEY	WA		09/17/2025		170,411	0	(67)	0	0	(67)	0	408	408	0	0	0
R25000800	OKLAHOMA CITY	OK		09/17/2025		173,050	0	(54)	0	0	(54)	0	409	409	0	0	0
R25000801	DESOTO	TX		09/17/2025		265,466	0	(106)	0	0	(106)	0	636	636	0	0	0
R25000804	ST. LOUIS	MO		09/17/2025		105,754	0	(36)	0	0	(36)	0	237	237	0	0	0
R25000805	MEMPHIS	TN		09/17/2025		132,108	0	(39)	0	0	(39)	0	321	321	0	0	0
R25000806	SCHENECTADY	NY		09/17/2025		202,678	0	(74)	0	0	(74)	0	487	487	0	0	0
R25000808	TROTWOOD	OH		09/17/2025		201,707	0	(56)	0	0	(56)	0	479	479	0	0	0
R25000809	MOORE	OK		09/17/2025		116,205	0	(42)	0	0	(42)	0	287	287	0	0	0
R25000810	CHATTANOOGA	TN		09/17/2025		186,084	0	(65)	0	0	(65)	0	368	368	0	0	0
R25000811	CHARLOTTE	NC		09/17/2025		256,578	0	(97)	0	0	(97)	0	616	616	0	0	0
R25000812	SPOKANE	WA		10/28/2025		349,855	0	(130)	0	0	(130)	0	838	838	0	0	0
R25000814	JACKSONVILLE	FL		09/17/2025		324,300	0	(83)	0	0	(83)	0	1,157	1,157	0	0	0
R25000817	BRUNSWICK	GA		09/17/2025		169,747	0	(51)	0	0	(51)	0	392	392	0	0	0
R25000818	GLASSBORO	NJ		09/17/2025		247,973	0	(96)	0	0	(96)	0	566	566	0	0	0
R25000819	NASHVILLE	TN		09/17/2025		273,119	0	(107)	0	0	(107)	0	639	639	0	0	0
R25000822	KANSAS CITY	KS		09/17/2025		134,566	0	(45)	0	0	(45)	0	310	310	0	0	0
R25000823	DUNN	NC		09/17/2025		157,718	0	(63)	0	0	(63)	0	502	502	0	0	0
R25000824	SEBRING	FL		09/17/2025		354,131	0	(130)	0	0	(130)	0	747	747	0	0	0
R25000829	LA PORTE	IN		09/17/2025		134,089	0	(49)	0	0	(49)	0	315	315	0	0	0
R25000831	REDFORD TOWNSHIP	MI		09/17/2025		94,061	0	(36)	0	0	(36)	0	210	210	0	0	0
R25000833	DENTON	TX		10/28/2025		430,576	0	(155)	0	0	(155)	0	1,417	1,417	0	0	0
R25000836	KOLOA	HI		09/17/2025		1,640,016	0	(114)	0	0	(114)	0	0	0	0	0	0
R25000837	JAMAICA	NY		10/28/2025		733,001	0	(247)	0	0	(247)	0	1,604	1,604	0	0	0
R25000838	HOFFMEISTER	NY		09/17/2025		227,492	0	(53)	0	0	(53)	0	501	501	0	0	0
R25000840	PHOENIX	AZ		09/17/2025		481,857	0	(191)	0	0	(191)	0	1,135	1,135	0	0	0
R25000842	MARIETTA	GA		09/17/2025		276,092	0	(66)	0	0	(66)	0	819	819	0	0	0
R25000843	OAK PARK	IL		09/17/2025		130,234	0	(22)	0	0	(22)	0	278	278	0	0	0
R25000844	VERNON ROCKVILLE	CT		09/17/2025		197,112	0	(75)	0	0	(75)	0	1,394	1,394	0	0	0
R25000846	CHANDLER	AZ		10/28/2025		1,100,020	0	(440)	0	0	(440)	0	2,834	2,834	0	0	0
R25000847	WINSTON SALEM	NC		09/17/2025		147,551	0	(26)	0	0	(26)	0	0	0	0	0	0
R25000849	RICHMOND	VA		11/13/2025		131,326	0	(34)	0	0	(34)	0	323	323	0	0	0
R25000850	HURST	TX		09/17/2025		221,980	0	(46)	0	0	(46)	0	604	604	0	0	0
R25000851	NOLENSVILLE	TN		09/17/2025		270,321	0	(71)	0	0	(71)	0	680	680	0	0	0
R25000852	MIAMI	FL		09/17/2025		652,845	0	(216)	0	0	(216)	0	1,477	1,477	0	0	0
R25000857	ROCKY MOUNT	NC		09/17/2025		141,790	0	(71)	0	0	(71)	0	785	785	0	0	0
R25000859	DEER PARK	NY		09/17/2025		522,621	0	(137)	0	0	(137)	0	1,315	1,315	0	0	0
R25000861	DWIGHT	IL		09/17/2025		416,885	0	(129)	0	0	(129)	0	893	893	0	0	0
R25000862	HOWARD BEACH	NY		09/17/2025		618,575	0	(154)	0	0	(154)	0	963	963	0	0	0
R25000863	COLUMBUS	OH		09/17/2025		134,028	0	(24)	0	0	(24)	0	308	308	0	0	0
R25000864	LEAGUE CITY	TX		09/17/2025		152,697	0	(33)	0	0	(33)	0	1,202	1,202	0	0	0
R25000866	CENTER VALLEY	PA		09/17/2025		277,308	0	(113)	0	0	(113)	0	680	680	0	0	0
R25000869	FORT WAYNE	IN		09/17/2025		135,592	0	(53)	0	0	(53)	0	341	341	0	0	0
R25000870	LABELLE	FL		09/17/2025		284,739	0	(98)	0	0	(98)	0	0	0	0	0	0
R25000871	NORTH WALES	PA		09/17/2025		201,437	0	(81)	0	0	(81)	0	482	482	0	0	0
R25000872	EAST BRUNSWICK	NJ		09/17/2025		262,080	0	(138)	0	0	(138)	0	975	975	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25000874	LAWRENCE TOWNSHIP	NJ		09/17/2025		279,889	0	(109)	0	0	(109)	0	722	722	0	0	0
R25000875	MILWAUKEE	WI		09/17/2025		286,008	0	(97)	0	0	(97)	0	538	538	0	0	0
R25000876	ANGLETON	TX		09/17/2025		211,444	0	(77)	0	0	(77)	0	496	496	0	0	0
R25000877	AIKEN	SC		09/17/2025		160,754	0	(31)	0	0	(31)	0	415	415	0	0	0
R25000879	LAKE WALES	FL		09/17/2025		203,665	0	(71)	0	0	(71)	0	503	503	0	0	0
R25000880	FOREST PARK	GA		09/17/2025		117,293	0	(44)	0	0	(44)	0	282	282	0	0	0
R25000881	BARSTOW	CA		10/28/2025		173,402	0	(73)	0	0	(73)	0	392	392	0	0	0
R25000886	FORT WORTH	TX		09/17/2025		283,312	0	(75)	0	0	(75)	0	240	240	0	0	0
R25000888	GREENVILLE	NC		09/17/2025		149,163	0	(96)	0	0	(96)	0	3,008	3,008	0	0	0
R25000889	AIKEN	SC		09/17/2025		160,279	0	(31)	0	0	(31)	0	424	424	0	0	0
R25000890	FEDERAL HEIGHTS	CO		09/17/2025		324,609	0	(100)	0	0	(100)	0	679	679	0	0	0
R25000892	SNELLVILLE	GA		09/17/2025		208,706	0	(54)	0	0	(54)	0	522	522	0	0	0
R25000894	MEMPHIS	TN		09/17/2025		143,086	0	(34)	0	0	(34)	0	310	310	0	0	0
R25000896	ROSEVILLE	CA		09/17/2025		131,354	0	(50)	0	0	(50)	0	293	293	0	0	0
R25000899	BARTLETT	TN		10/28/2025		154,807	0	(42)	0	0	(42)	0	380	380	0	0	0
R25000925	SAN ANGELO	TX		10/28/2025		137,883	0	(51)	0	0	(51)	0	329	329	0	0	0
R25000928	MARYVILLE	TN		10/28/2025		184,909	0	(77)	0	0	(77)	0	466	466	0	0	0
R25000930	DEARBORN HEIGHTS	MI		09/25/2025		104,340	0	(42)	0	0	(42)	0	240	240	0	0	0
R25000931	CHARLESTON	WV		09/25/2025		91,947	0	(37)	0	0	(37)	0	224	224	0	0	0
R25000932	AMARILLO	TX		09/25/2025		161,720	0	(57)	0	0	(57)	0	331	331	0	0	0
R25000934	GRANVILLE	OH		09/25/2025		276,350	0	(112)	0	0	(112)	0	668	668	0	0	0
R25000937	COLUMBUS	OH		09/25/2025		249,693	0	(79)	0	0	(79)	0	611	611	0	0	0
R25000939	ROME	GA		10/28/2025		143,892	0	(57)	0	0	(57)	0	323	323	0	0	0
R25000942	SARASOTA	FL		10/28/2025		291,577	0	(108)	0	0	(108)	0	708	708	0	0	0
R25000943	WINSLOW TOWNSHIP	NJ		09/25/2025		167,950	0	(63)	0	0	(63)	0	381	381	0	0	0
R25000944	PUEBLO	CO		09/25/2025		117,406	0	(46)	0	0	(46)	0	257	257	0	0	0
R25000946	JACKSONVILLE	FL		03/11/2026		0	0	(36)	0	0	(36)	0	206	206	0	0	0
R25000948	LINCOLN PARK	MI		09/25/2025		147,708	0	(60)	0	0	(60)	0	342	342	0	0	0
R25000952	PHILADELPHIA	PA		09/25/2025		199,689	0	(40)	0	0	(40)	0	508	508	0	0	0
R25000954	BALTIMORE	MD		09/25/2025		334,728	0	(100)	0	0	(100)	0	821	821	0	0	0
R25000956	WEST CHICAGO	IL		10/28/2025		179,173	0	(74)	0	0	(74)	0	433	433	0	0	0
R25000958	CLEVELAND	OH		10/28/2025		87,847	0	(29)	0	0	(29)	0	188	188	0	0	0
R25000959	CLEVELAND	TN		10/28/2025		184,978	0	(71)	0	0	(71)	0	420	420	0	0	0
R25000962	HUNTINGTON BEACH	CA		10/28/2025		1,163,394	0	(619)	0	0	(619)	0	0	0	0	0	0
R25000963	GLASSPORT	PA		09/25/2025		100,431	0	(20)	0	0	(20)	0	1,299	1,299	0	0	0
R25000964	CANYON LAKE	TX		09/25/2025		300,450	0	(92)	0	0	(92)	0	701	701	0	0	0
R25000965	MOUNT HEALTHY	OH		09/25/2025		149,986	0	(59)	0	0	(59)	0	382	382	0	0	0
R25000968	GATESVILLE	TX		09/25/2025		86,002	0	(33)	0	0	(33)	0	184	184	0	0	0
R25000970	PEARLAND	TX		09/25/2025		259,574	0	(107)	0	0	(107)	0	663	663	0	0	0
R25000972	BAKERSFIELD	CA		09/25/2025		283,161	0	(114)	0	0	(114)	0	673	673	0	0	0
R25000974	WARREN	OH		09/25/2025		124,261	0	(34)	0	0	(34)	0	298	298	0	0	0
R25000979	SEATTLE	WA		09/25/2025		341,406	0	(141)	0	0	(141)	0	872	872	0	0	0
R25000980	COLUMBUS	OH		09/25/2025		276,436	0	0	0	0	0	0	436	436	0	0	0
R25000981	SOUTH ABINGTON	PA		09/25/2025		233,989	0	(83)	0	0	(83)	0	776	776	0	0	0
R25000985	DECATUR	GA		09/25/2025		212,447	0	(78)	0	0	(78)	0	492	492	0	0	0
R25000988	ORANGE PARK	FL		09/25/2025		205,237	0	(74)	0	0	(74)	0	479	479	0	0	0
R25000989	HOUSTON	TX		10/28/2025		149,834	0	(53)	0	0	(53)	0	353	353	0	0	0
R25000991	CHARLOTTE	NC		10/28/2025		303,568	0	(86)	0	0	(86)	0	741	741	0	0	0
R25000992	ORLANDO	FL		09/25/2025		371,513	0	(149)	0	0	(149)	0	856	856	0	0	0
R25000993	CINCINNATI	OH		10/28/2025		210,375	0	(75)	0	0	(75)	0	538	538	0	0	0
R25000994	HENDERSONVILLE	NC		10/28/2025		224,950	0	(89)	0	0	(89)	0	528	528	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25000995	MANSFIELD	CT		09/25/2025		331,808	0	(111)	0	0	(111)	0	777	777	0	0	0
R25000996	COLLEGE STATION	TX		09/25/2025		210,262	0	(90)	0	0	(90)	0	753	753	0	0	0
R25000997	MARIETTA	OH		09/25/2025		133,459	0	(52)	0	0	(52)	0	295	295	0	0	0
R25000999	IRMO	SC		09/25/2025		156,407	0	(52)	0	0	(52)	0	375	375	0	0	0
R25001000	BEEVILLE	TX		09/25/2025		107,368	0	(44)	0	0	(44)	0	260	260	0	0	0
R25001001	CINCINNATI	OH		09/25/2025		233,012	0	(88)	0	0	(88)	0	725	725	0	0	0
R25001006	SPARTANBURG	SC		09/25/2025		151,062	0	(59)	0	0	(59)	0	348	348	0	0	0
R25001008	CHICAGO	IL		05/29/2026		0	0	(77)	0	0	(77)	0	438	438	0	0	0
R25001009	ROANOKE	VA		04/30/2026		0	0	(32)	0	0	(32)	0	183	183	0	0	0
R25001010	RACINE	WI		10/28/2025		271,776	0	(84)	0	0	(84)	0	489	489	0	0	0
R25001011	FERGUSON	MO		09/25/2025		94,004	0	(37)	0	0	(37)	0	213	213	0	0	0
R25001012	PHILADELPHIA	PA		09/25/2025		90,639	0	(18)	0	0	(18)	0	220	220	0	0	0
R25001013	AIKEN	SC		09/25/2025		117,975	0	(46)	0	0	(46)	0	261	261	0	0	0
R25001014	CHARLOTTE	NC		09/25/2025		420,760	0	(172)	0	0	(172)	0	1,024	1,024	0	0	0
R25001017	CLEVELAND HEIGHTS	OH		09/25/2025		113,233	0	(21)	0	0	(21)	0	264	264	0	0	0
R25001018	MIDDLETOWN	OH		09/25/2025		92,107	0	(18)	0	0	(18)	0	225	225	0	0	0
R25001020	SOMERDALE	NJ		10/28/2025		82,002	0	(32)	0	0	(32)	0	194	194	0	0	0
R25001021	AVON PARK	FL		09/25/2025		126,503	0	(48)	0	0	(48)	0	271	271	0	0	0
R25001023	MIAMI	FL		09/25/2025		293,531	0	(104)	0	0	(104)	0	715	715	0	0	0
R25001025	PHILLIPSBURG	NJ		09/25/2025		210,040	0	(61)	0	0	(61)	0	495	495	0	0	0
R25001027	PATERSON	NJ		09/25/2025		268,051	0	(98)	0	0	(98)	0	620	620	0	0	0
R25001028	MONTGOMERY	AL		09/25/2025		126,313	0	(51)	0	0	(51)	0	300	300	0	0	0
R25001029	CHARLOTTE	NC		09/25/2025		420,760	0	(172)	0	0	(172)	0	1,024	1,024	0	0	0
R25001030	LOUISBURG	KS		09/25/2025		315,608	0	(123)	0	0	(123)	0	715	715	0	0	0
R25001034	WEST PALM BEACH	FL		09/25/2025		264,735	0	(95)	0	0	(95)	0	518	518	0	0	0
R25001036	INDIANAPOLIS	IN		09/25/2025		100,425	0	(155)	0	0	(155)	0	1,985	1,985	0	0	0
R25001038	GASTONIA	NC		09/25/2025		185,113	0	(60)	0	0	(60)	0	444	444	0	0	0
R25001039	CULLMAN	AL		09/25/2025		157,868	0	(63)	0	0	(63)	0	360	360	0	0	0
R25001040	HIGHLAND	IN		09/25/2025		182,480	0	(61)	0	0	(61)	0	424	424	0	0	0
R25001042	AKRON	OH		09/25/2025		165,792	0	(56)	0	0	(56)	0	398	398	0	0	0
R25001043	WINTER HAVEN	FL		09/25/2025		203,330	0	(68)	0	0	(68)	0	648	648	0	0	0
R25001044	JACKSONVILLE	FL		09/25/2025		153,795	0	(64)	0	0	(64)	0	304	304	0	0	0
R25001045	MOBILE	AL		09/25/2025		93,685	0	(35)	0	0	(35)	0	213	213	0	0	0
R25001047	ENDICOTT	NY		10/28/2025		117,671	0	(43)	0	0	(43)	0	259	259	0	0	0
R25001049	BIRMINGHAM	AL		09/25/2025		125,507	0	(44)	0	0	(44)	0	293	293	0	0	0
R25001050	SANFORD	FL		09/25/2025		172,358	0	(61)	0	0	(61)	0	430	430	0	0	0
R25001052	CONCORD	NC		09/25/2025		145,933	0	(62)	0	0	(62)	0	370	370	0	0	0
R25001053	CINCINNATI	OH		10/28/2025		299,813	0	(106)	0	0	(106)	0	624	624	0	0	0
R25001055	BATON ROUGE	LA		10/28/2025		133,972	0	(49)	0	0	(49)	0	326	326	0	0	0
R25001056	BERGENFIELD	NJ		03/11/2026		0	0	(166)	0	0	(166)	0	974	974	0	0	0
R25001057	KANNAPOLIS	NC		09/25/2025		150,155	0	(64)	0	0	(64)	0	380	380	0	0	0
R25001058	DETROIT	MI		07/30/2026		0	0	(40)	0	0	(40)	0	156	156	0	0	0
R25001059	PLEASANTVILLE	NJ		09/25/2025		156,253	0	(62)	0	0	(62)	0	369	369	0	0	0
R25001061	UNION	NJ		03/11/2026		0	0	(94)	0	0	(94)	0	572	572	0	0	0
R25001062	MEMPHIS	TN		09/25/2025		98,807	0	(40)	0	0	(40)	0	152	152	0	0	0
R25001069	MALDEN	MA		09/25/2025		520,604	0	(240)	0	0	(240)	0	0	0	0	0	0
R25001071	PHILADELPHIA	PA		09/25/2025		172,648	0	(33)	0	0	(33)	0	544	544	0	0	0
R25001072	COLUMBUS	GA		09/25/2025		142,316	0	(54)	0	0	(54)	0	305	305	0	0	0
R25001074	UTICA	NY		09/25/2025		186,614	0	(52)	0	0	(52)	0	437	437	0	0	0
R25001076	MANCHESTER	CT		09/25/2025		279,002	0	(110)	0	0	(110)	0	643	643	0	0	0
R25001078	MONTGOMERY	AL		09/25/2025		134,356	0	(51)	0	0	(51)	0	320	320	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25001079	RIVERDALE	GA		09/25/2025		163,547	0	(68)	0	0	(68)	0	601	601	0	0	0
R25001080	CLEVELAND	OH		11/13/2025		91,929	0	(17)	0	0	(17)	0	214	214	0	0	0
R25001081	MADISON HEIGHTS	MI		09/25/2025		166,965	0	(67)	0	0	(67)	0	424	424	0	0	0
R25001082	WILSON	NC		10/28/2025		196,408	0	(71)	0	0	(71)	0	474	474	0	0	0
R25001086	CINCINNATI	OH		09/25/2025		159,103	0	(58)	0	0	(58)	0	534	534	0	0	0
R25001087	ST. LOUIS	MO		09/25/2025		134,494	0	(53)	0	0	(53)	0	402	402	0	0	0
R25001090	CLEVELAND	OH		09/25/2025		93,123	0	(19)	0	0	(19)	0	233	233	0	0	0
R25001091	WILSON	NC		10/28/2025		194,688	0	(54)	0	0	(54)	0	442	442	0	0	0
R25001092	WESTLAKE	OH		09/25/2025		155,244	0	(42)	0	0	(42)	0	364	364	0	0	0
R25001094	CINCINNATI	OH		09/25/2025		167,161	0	(68)	0	0	(68)	0	424	424	0	0	0
R25001095	KOKOMO	IN		09/25/2025		124,681	0	(48)	0	0	(48)	0	281	281	0	0	0
R25001096	GARDENDALE	AL		10/28/2025		233,586	0	(70)	0	0	(70)	0	583	583	0	0	0
R25001102	MILWAUKEE	WI		09/25/2025		126,327	0	(55)	0	0	(55)	0	330	330	0	0	0
R25001104	ATLANTA	GA		09/25/2025		152,423	0	(63)	0	0	(63)	0	380	380	0	0	0
R25001106	ROSEVILLE	MI		09/25/2025		84,681	0	(33)	0	0	(33)	0	197	197	0	0	0
R25001109	GRAND RAPIDS	MI		09/25/2025		199,543	0	(67)	0	0	(67)	0	467	467	0	0	0
R25001110	KANSAS CITY	KS		09/25/2025		143,871	0	(57)	0	0	(57)	0	323	323	0	0	0
R25001112	SPRINGFIELD	OH		09/25/2025		129,393	0	(43)	0	0	(43)	0	286	286	0	0	0
R25001113	NORWICH	CT		09/25/2025		235,944	0	(90)	0	0	(90)	0	534	534	0	0	0
R25001115	OCALA	FL		09/25/2025		220,178	0	(76)	0	0	(76)	0	515	515	0	0	0
R25001116	MONTGOMERY	AL		09/25/2025		84,578	0	(34)	0	0	(34)	0	206	206	0	0	0
R25001117	CUMMING	GA		09/25/2025		316,605	0	(147)	0	0	(147)	0	864	864	0	0	0
R25001118	SEMMES	AL		09/25/2025		155,761	0	(59)	0	0	(59)	0	371	371	0	0	0
R25001119	FORT WORTH	TX		09/25/2025		181,467	0	(69)	0	0	(69)	0	382	382	0	0	0
R25001122	WICHITA	KS		09/25/2025		114,616	0	(46)	0	0	(46)	0	264	264	0	0	0
R25001125	NEW LONDON	CT		09/25/2025		246,342	0	(83)	0	0	(83)	0	591	591	0	0	0
R25001126	GLOUCESTER TOWNSHIP	NJ		09/25/2025		185,602	0	(62)	0	0	(62)	0	431	431	0	0	0
R25001127	CINCINNATI	OH		09/25/2025		191,261	0	(70)	0	0	(70)	0	488	488	0	0	0
R25001130	JACKSONVILLE	FL		09/25/2025		108,561	0	(41)	0	0	(41)	0	259	259	0	0	0
R25001131	ANDERSON	IN		09/25/2025		138,471	0	(40)	0	0	(40)	0	326	326	0	0	0
R25001134	MONROE	GA		09/25/2025		231,620	0	(100)	0	0	(100)	0	590	590	0	0	0
R25001136	PENNSAUKEN TOWNSHIP	NJ		09/25/2025		215,935	0	(80)	0	0	(80)	0	528	528	0	0	0
R25001138	MONTGOMERY	AL		09/25/2025		122,096	0	(50)	0	0	(50)	0	302	302	0	0	0
R25001139	WESTLAND	MI		10/28/2025		144,390	0	(47)	0	0	(47)	0	503	503	0	0	0
R25001142	GLASSBORO	NJ		09/25/2025		135,740	0	(44)	0	0	(44)	0	324	324	0	0	0
R25001143	MOBILE	AL		09/25/2025		105,380	0	(44)	0	0	(44)	0	255	255	0	0	0
R25001147	PATERSON	NJ		09/25/2025		245,173	0	(85)	0	0	(85)	0	541	541	0	0	0
R25001148	MILWAUKEE	WI		09/25/2025		120,810	0	(36)	0	0	(36)	0	282	282	0	0	0
R25001150	KNOXVILLE	TN		09/25/2025		176,612	0	(71)	0	0	(71)	0	438	438	0	0	0
R25001151	SARASOTA	FL		09/25/2025		260,703	0	(102)	0	0	(102)	0	576	576	0	0	0
R25001152	BALTIMORE	MD		09/25/2025		85,204	0	(21)	0	0	(21)	0	195	195	0	0	0
R25001154	HAMILTON TOWNSHIP	NJ		09/25/2025		226,522	0	(74)	0	0	(74)	0	544	544	0	0	0
R25001160	KNOXVILLE	TN		09/25/2025		179,603	0	(67)	0	0	(67)	0	447	447	0	0	0
R25001161	JACKSONVILLE	FL		10/28/2025		86,895	0	(35)	0	0	(35)	0	201	201	0	0	0
R25001163	ATLANTA	GA		10/28/2025		418,244	0	(51)	0	0	(51)	0	0	0	0	0	0
R25001165	CINCINNATI	OH		09/25/2025		157,479	0	(57)	0	0	(57)	0	491	491	0	0	0
R25001166	CLEVELAND	OH		09/25/2025		151,083	0	(55)	0	0	(55)	0	341	341	0	0	0
R25001169	ATLANTA	GA		09/25/2025		152,423	0	(63)	0	0	(63)	0	380	380	0	0	0
R25001173	JONESBORO	GA		09/25/2025		184,868	0	(70)	0	0	(70)	0	441	441	0	0	0
R25001176	MILWAUKEE	WI		09/25/2025		144,980	0	(43)	0	0	(43)	0	339	339	0	0	0
R25001177	SMITHFIELD	NC		09/25/2025		213,080	0	(79)	0	0	(79)	0	496	496	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25001178	CLEVELAND	TN		10/28/2025		147,142	0	(56)	0	0	(56)	0	334	334	0	0	0
R25001179	HAMBURG	PA		09/25/2025		191,825	0	(36)	0	0	(36)	0	477	477	0	0	0
R25001181	DETROIT	MI		09/25/2025		89,857	0	(28)	0	0	(28)	0	0	0	0	0	0
R25001182	MOBILE	AL		09/25/2025		212,143	0	(91)	0	0	(91)	0	541	541	0	0	0
R25001184	SUFFOLK	VA		12/19/2025		176,184	0	(54)	0	0	(54)	0	421	421	0	0	0
R25001186	MOUNT LAUREL TWNSHIP	NJ		09/25/2025		180,580	0	(69)	0	0	(69)	0	449	449	0	0	0
R25001189	KANSAS CITY	MO		10/28/2025		203,894	0	(69)	0	0	(69)	0	462	462	0	0	0
R25001190	REDFORD TOWNSHIP	MI		09/25/2025		90,536	0	(34)	0	0	(34)	0	206	206	0	0	0
R25001195	MONTGOMERY	AL		09/25/2025		158,525	0	(68)	0	0	(68)	0	367	367	0	0	0
R25001197	ALBANY	NY		09/25/2025		210,179	0	(62)	0	0	(62)	0	503	503	0	0	0
R25001198	LAKE PLACID	FL		10/28/2025		172,869	0	(65)	0	0	(65)	0	430	430	0	0	0
R25001200	CONWAY	SC		09/25/2025		280,867	0	(99)	0	0	(99)	0	635	635	0	0	0
R25001201	ST. LOUIS	MO		09/25/2025		94,361	0	(34)	0	0	(34)	0	215	215	0	0	0
R25001204	CHARLESTON	TN		09/25/2025		204,912	0	(83)	0	0	(83)	0	474	474	0	0	0
R25001206	MABANK	TX		09/25/2025		184,342	0	(60)	0	0	(60)	0	443	443	0	0	0
R25001209	LAKE PLACID	FL		09/25/2025		185,049	0	(62)	0	0	(62)	0	419	419	0	0	0
R25001210	PAULSBORO	NJ		09/25/2025		207,039	0	(85)	0	0	(85)	0	409	409	0	0	0
R25001212	SOUTH EUCLID	OH		10/28/2025		168,543	0	(58)	0	0	(58)	0	382	382	0	0	0
R25001215	SOMERDALE	NJ		09/25/2025		79,255	0	(31)	0	0	(31)	0	165	165	0	0	0
R25001216	PHILADELPHIA	PA		09/25/2025		176,625	0	(45)	0	0	(45)	0	425	425	0	0	0
R25001217	NEWTON	NJ		09/25/2025		254,266	0	(40)	0	0	(40)	0	604	604	0	0	0
R25001221	HARTFORD	CT		09/25/2025		341,816	0	(117)	0	0	(117)	0	846	846	0	0	0
R25001223	KANSAS CITY	MO		10/28/2025		79,849	0	(26)	0	0	(26)	0	140	140	0	0	0
R25001224	WILLINGBORO	NJ		09/25/2025		278,321	0	(103)	0	0	(103)	0	568	568	0	0	0
R25001226	LAKE PLACID	FL		09/25/2025		272,487	0	(79)	0	0	(79)	0	637	637	0	0	0
R25001229	APOPKA	FL		10/28/2025		161,353	0	(63)	0	0	(63)	0	401	401	0	0	0
R25001230	FAYETTEVILLE	NC		09/25/2025		166,853	0	(60)	0	0	(60)	0	324	324	0	0	0
R25001232	LAVONIA	GA		09/25/2025		196,766	0	(66)	0	0	(66)	0	394	394	0	0	0
R25001235	MOBILE	AL		09/25/2025		109,464	0	(37)	0	0	(37)	0	267	267	0	0	0
R25001236	FORT LAUDERDALE	FL		10/28/2025		288,746	0	(130)	0	0	(130)	0	1,033	1,033	0	0	0
R25001237	ROME	GA		03/11/2026		0	0	(85)	0	0	(85)	0	487	487	0	0	0
R25001239	MILWAUKEE	WI		09/25/2025		141,306	0	(49)	0	0	(49)	0	328	328	0	0	0
R25001240	OXFORD	NC		10/28/2025		196,134	0	(71)	0	0	(71)	0	489	489	0	0	0
R25001244	MANSFIELD	OH		09/25/2025		132,868	0	(45)	0	0	(45)	0	319	319	0	0	0
R25001245	EWING TOWNSHIP	NJ		09/25/2025		450,634	0	(127)	0	0	(127)	0	1,062	1,062	0	0	0
R25001249	PHILADELPHIA	PA		09/25/2025		215,935	0	(80)	0	0	(80)	0	528	528	0	0	0
R25001251	JACKSONVILLE	FL		09/25/2025		197,074	0	(80)	0	0	(80)	0	465	465	0	0	0
R25001254	HAMMOND	IN		09/25/2025		192,670	0	(80)	0	0	(80)	0	477	477	0	0	0
R25001255	PARMA	OH		09/25/2025		149,869	0	(28)	0	0	(28)	0	347	347	0	0	0
R25001256	NEW BRAUNFELS	TX		10/28/2025		223,379	0	(83)	0	0	(83)	0	459	459	0	0	0
R25001258	CHARLOTTE	NC		09/25/2025		182,787	0	(67)	0	0	(67)	0	403	403	0	0	0
R25001259	COCOLALLA	ID		09/25/2025		188,156	0	0	0	0	0	0	1,224	1,224	0	0	0
R25001260	MORENO VALLEY	CA		09/25/2025		370,701	0	(76)	0	0	(76)	0	966	966	0	0	0
R25001261	MESA	AZ		09/25/2025		315,947	0	(85)	0	0	(85)	0	765	765	0	0	0
R25001262	FRESNO	CA		09/25/2025		286,484	0	(59)	0	0	(59)	0	751	751	0	0	0
R25001264	OCALA	FL		03/11/2026		0	0	(40)	0	0	(40)	0	473	473	0	0	0
R25001271	SMYRNA	TN		09/25/2025		322,023	0	(91)	0	0	(91)	0	842	842	0	0	0
R25001272	SILER CITY	NC		09/25/2025		142,187	0	(53)	0	0	(53)	0	298	298	0	0	0
R25001275	PRINCEVILLE	HI		09/25/2025		698,801	0	(97)	0	0	(97)	0	742	742	0	0	0
R25001276	WELLINGTON	FL		09/25/2025		339,898	0	(118)	0	0	(118)	0	876	876	0	0	0
R25001278	DESOTO	TX		09/25/2025		253,780	0	(87)	0	0	(87)	0	419	419	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25001282	MOODY	AL		09/25/2025		140,835	0	(12)	0	0	(12)	0	432	432	0	0	0
R25001283	SANTA FE	TN		09/25/2025		141,933	0	(47)	0	0	(47)	0	338	338	0	0	0
R25001284	ROCK HILL	NY		09/25/2025		163,605	0	(71)	0	0	(71)	0	419	419	0	0	0
R25001285	HARDEEVILLE	SC		09/25/2025		285,077	0	(112)	0	0	(112)	0	727	727	0	0	0
R25001287	LEESBURG	VA		09/25/2025		202,663	0	(57)	0	0	(57)	0	523	523	0	0	0
R25001288	SAN DIEGO	CA		09/25/2025		484,486	0	(28)	0	0	(28)	0	0	0	0	0	0
R25001289	ROCHESTER	PA		09/25/2025		102,503	0	(12)	0	0	(12)	0	130	130	0	0	0
R25001291	CHAPEL HILL	NC		09/25/2025		200,619	0	(43)	0	0	(43)	0	239	239	0	0	0
R25001293	WASHINGTON	IL		09/25/2025		112,717	0	(44)	0	0	(44)	0	267	267	0	0	0
R25001294	HOLLISTER	CA		10/28/2025		558,561	0	(236)	0	0	(236)	0	1,381	1,381	0	0	0
R25001295	HOUSTON	TX		09/25/2025		300,107	0	(107)	0	0	(107)	0	598	598	0	0	0
R25001296	EL PASO	TX		09/25/2025		119,267	0	(44)	0	0	(44)	0	241	241	0	0	0
R25001299	TOMBALL	TX		09/25/2025		222,422	0	(102)	0	0	(102)	0	702	702	0	0	0
R25001301	MATTHEWS	NC		09/25/2025		210,411	0	(91)	0	0	(91)	0	359	359	0	0	0
R25001304	SACRAMENTO	CA		09/25/2025		359,417	0	(100)	0	0	(100)	0	928	928	0	0	0
R25001307	NAPA	CA		09/25/2025		879,902	0	(297)	0	0	(297)	0	2,215	2,215	0	0	0
R25001308	MONTICELLO	GA		09/25/2025		167,441	0	(71)	0	0	(71)	0	209	209	0	0	0
R25001310	MERCED	CA		09/25/2025		166,063	0	(79)	0	0	(79)	0	781	781	0	0	0
R25001311	MT LAUREL	NJ		09/25/2025		206,449	0	(86)	0	0	(86)	0	511	511	0	0	0
R25001314	HANAHAN	SC		09/25/2025		330,788	0	(127)	0	0	(127)	0	505	505	0	0	0
R25001315	OCALA	FL		09/25/2025		176,889	0	(75)	0	0	(75)	0	440	440	0	0	0
R25001316	PHOENIX	AZ		09/25/2025		220,550	0	(80)	0	0	(80)	0	591	591	0	0	0
R25001317	PALM COAST	FL		09/25/2025		191,192	0	(50)	0	0	(50)	0	144	144	0	0	0
R25001318	BIRDSBORO	PA		09/25/2025		374,348	0	(145)	0	0	(145)	0	840	840	0	0	0
R25001319	KENNEWICK	WA		09/25/2025		270,911	0	(74)	0	0	(74)	0	671	671	0	0	0
R25001321	MURRIETA	CA		09/25/2025		298,474	0	(128)	0	0	(128)	0	761	761	0	0	0
R25001323	COLLEGE STATION	TX		09/25/2025		529,524	0	(105)	0	0	(105)	0	1,458	1,458	0	0	0
R25001324	VERO BEACH	FL		09/25/2025		163,338	0	(69)	0	0	(69)	0	432	432	0	0	0
R25001325	LABELLE	FL		09/25/2025		341,215	0	(132)	0	0	(132)	0	0	0	0	0	0
R25001326	WOODSTOCK	GA		09/25/2025		326,114	0	(121)	0	0	(121)	0	873	873	0	0	0
R25001330	SAINT CLOUD	FL		09/25/2025		258,950	0	(86)	0	0	(86)	0	583	583	0	0	0
R25001333	SUFFOLK	VA		09/25/2025		316,103	0	(77)	0	0	(77)	0	781	781	0	0	0
R25001334	OMAHA	NE		09/25/2025		142,291	0	(46)	0	0	(46)	0	337	337	0	0	0
R25001336	ROCKFORD	IL		09/25/2025		85,496	0	(36)	0	0	(36)	0	205	205	0	0	0
R25001337	WILMINGTON	DE		09/25/2025		180,345	0	(60)	0	0	(60)	0	459	459	0	0	0
R25001339	METAIRIE	LA		09/25/2025		330,697	0	(134)	0	0	(134)	0	767	767	0	0	0
R25001340	WHITESTOWN	IN		09/25/2025		223,551	0	(88)	0	0	(88)	0	503	503	0	0	0
R25001341	MANCHESTER	CT		09/25/2025		222,421	0	(83)	0	0	(83)	0	505	505	0	0	0
R25001343	GLEN ALLEN	VA		09/25/2025		242,582	0	(84)	0	0	(84)	0	595	595	0	0	0
R25001348	ROYAL OAK	MI		09/25/2025		261,012	0	(49)	0	0	(49)	0	608	608	0	0	0
R25001349	AVON PARK	FL		09/25/2025		164,051	0	(63)	0	0	(63)	0	379	379	0	0	0
R25001350	PRINCEVILLE	HI		09/25/2025		459,397	0	(54)	0	0	(54)	0	601	601	0	0	0
R25001351	ITASCA	TX		09/25/2025		163,781	0	(67)	0	0	(67)	0	386	386	0	0	0
R25001352	PORT NECHES	TX		09/25/2025		136,775	0	(51)	0	0	(51)	0	313	313	0	0	0
R25001355	SEBRING	FL		09/25/2025		186,189	0	(75)	0	0	(75)	0	462	462	0	0	0
R25001356	LAFAYETTE	LA		09/25/2025		213,504	0	(81)	0	0	(81)	0	446	446	0	0	0
R25001357	KISSIMMEE	FL		09/25/2025		470,438	0	(166)	0	0	(166)	0	1,145	1,145	0	0	0
R25001360	BROOKLYN	NY		09/25/2025		548,088	0	(215)	0	0	(215)	0	1,474	1,474	0	0	0
R25001362	DENVER	CO		09/25/2025		291,491	0	(114)	0	0	(114)	0	640	640	0	0	0
R25001363	DAVENPORT	FL		09/25/2025		220,555	0	(62)	0	0	(62)	0	573	573	0	0	0
R25001364	FREDERICKSBURG	VA		09/25/2025		325,897	0	(92)	0	0	(92)	0	807	807	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
R25001365	ORANGE	CA		09/25/2025		665,709	0	(132)	0	0	(132)	0	1,655	1,655	0	0	0
R25001368	GREEN COVE SPRINGS	FL		09/25/2025		330,103	0	(119)	0	0	(119)	0	765	765	0	0	0
R25001370	KEY LARGO	FL		09/25/2025		545,410	0	(235)	0	0	(235)	0	1,859	1,859	0	0	0
R25001371	MEMPHIS	TN		09/25/2025		148,314	0	(55)	0	0	(55)	0	108	108	0	0	0
R25001372	SAINT LOUIS	MO		09/25/2025		438,192	0	(114)	0	0	(114)	0	1,011	1,011	0	0	0
R25001375	LOUISVILLE	KY		10/28/2025		145,033	0	(52)	0	0	(52)	0	377	377	0	0	0
R25001377	BUFFALO	NY		11/13/2025		406,139	0	(96)	0	0	(96)	0	1,001	1,001	0	0	0
R25001378	SPRING	TX		09/25/2025		105,637	0	(46)	0	0	(46)	0	261	261	0	0	0
R25001380	RICHMOND HILL	GA		09/25/2025		214,959	0	(79)	0	0	(79)	0	376	376	0	0	0
R25001381	BRISTOL	CT		09/25/2025		275,112	0	(74)	0	0	(74)	0	893	893	0	0	0
R25001383	PALM BAY	FL		09/25/2025		250,588	0	(59)	0	0	(59)	0	655	655	0	0	0
R25001384	KISSIMMEE	FL		09/25/2025		285,296	0	(88)	0	0	(88)	0	670	670	0	0	0
R25001385	RALEIGH	NC		09/25/2025		470,717	0	(152)	0	0	(152)	0	2,037	2,037	0	0	0
R25001387	SHERWOOD	OR		09/25/2025		313,032	0	(116)	0	0	(116)	0	859	859	0	0	0
R25001390	CHICAGO	IL		09/25/2025		284,106	0	(109)	0	0	(109)	0	629	629	0	0	0
R25001392	BAKERSFIELD	CA		09/25/2025		245,439	0	(64)	0	0	(64)	0	414	414	0	0	0
R25001393	NEWPORT BEACH	CA		10/28/2025		1,240,522	0	(82)	0	0	(82)	0	0	0	0	0	0
R25001394	SANTA MONICA	CA		09/25/2025		1,311,574	0	(458)	0	0	(458)	0	3,401	3,401	0	0	0
R25001398	EASTPOINTE	MI		09/25/2025		112,952	0	(37)	0	0	(37)	0	580	580	0	0	0
R25001399	OAK GROVE	KY		09/25/2025		118,656	0	(50)	0	0	(50)	0	289	289	0	0	0
R25001401	MENLO PARK	CA		09/25/2025		501,468	0	(197)	0	0	(197)	0	1,396	1,396	0	0	0
R25001404	ROCKFORD	IL		09/25/2025		115,169	0	(24)	0	0	(24)	0	247	247	0	0	0
R25001406	OCALA	FL		11/13/2025		225,328	0	(41)	0	0	(41)	0	493	493	0	0	0
R25001413	LAKE LURE	NC		10/28/2025		542,288	0	(115)	0	0	(115)	0	1,489	1,489	0	0	0
R25001414	LOUISVILLE	KY		09/25/2025		186,957	0	(61)	0	0	(61)	0	435	435	0	0	0
R25001415	LA PORTE	TX		11/13/2025		277,284	0	(70)	0	0	(70)	0	647	647	0	0	0
R25001418	CONROE	TX		09/25/2025		404,300	0	(137)	0	0	(137)	0	993	993	0	0	0
R25001419	SAN BERNARDINO	CA		11/13/2025		439,191	0	(103)	0	0	(103)	0	961	961	0	0	0
R25001420	YUBA CITY	CA		09/25/2025		331,486	0	(120)	0	0	(120)	0	842	842	0	0	0
R25001426	RICHMOND	VA		09/25/2025		235,300	0	(90)	0	0	(90)	0	641	641	0	0	0
R25001428	PALM COAST	FL		09/25/2025		358,863	0	(130)	0	0	(130)	0	1,121	1,121	0	0	0
R25001429	MADISONVILLE	LA		10/28/2025		163,992	0	(46)	0	0	(46)	0	423	423	0	0	0
R25001430	EASTON	PA		09/25/2025		212,545	0	(39)	0	0	(39)	0	464	464	0	0	0
R25001432	LOUISVILLE	KY		10/28/2025		106,601	0	(41)	0	0	(41)	0	226	226	0	0	0
R25001433	BUFORD	GA		09/25/2025		256,546	0	(103)	0	0	(103)	0	673	673	0	0	0
R25001435	JAMAICA	NY		09/25/2025		785,768	0	(306)	0	0	(306)	0	2,049	2,049	0	0	0
R25001436	WINTER GARDEN	FL		09/25/2025		296,127	0	(118)	0	0	(118)	0	790	790	0	0	0
R25001440	FORT MILL	SC		09/25/2025		202,367	0	(62)	0	0	(62)	0	520	520	0	0	0
R25001442	INDIANAPOLIS	IN		09/25/2025		205,076	0	(54)	0	0	(54)	0	493	493	0	0	0
R25001443	BARSTOW	CA		09/25/2025		169,653	0	(69)	0	0	(69)	0	475	475	0	0	0
R25001444	CHATSWORTH	GA		11/13/2025		105,987	0	(28)	0	0	(28)	0	256	256	0	0	0
R25001445	VENTURA	CA		10/28/2025		269,877	0	(69)	0	0	(69)	0	367	367	0	0	0
R25001447	NEW WINDSOR	NY		10/28/2025		310,331	0	(78)	0	0	(78)	0	677	677	0	0	0
R25001448	LEVITTOWN	NY		09/25/2025		496,249	0	(207)	0	0	(207)	0	1,200	1,200	0	0	0
R25001450	CRESTVIEW	FL		09/25/2025		177,948	0	(46)	0	0	(46)	0	450	450	0	0	0
R25001451	GUADALUPE	AZ		09/25/2025		177,694	0	(74)	0	0	(74)	0	432	432	0	0	0
R25001453	SAN ANTONIO	TX		03/11/2026		0	0	(93)	0	0	(93)	0	498	498	0	0	0
R25001454	FREEPORT	IL		09/25/2025		107,411	0	(39)	0	0	(39)	0	212	212	0	0	0
R25001455	ABILENE	TX		09/25/2025		142,391	0	(57)	0	0	(57)	0	380	380	0	0	0
R25001458	OTTAWA	IL		09/25/2025		123,749	0	(37)	0	0	(37)	0	345	345	0	0	0
R25001459	GALLATIN	TN		09/25/2025		307,321	0	(96)	0	0	(96)	0	882	882	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25001460	CLEVELAND	TX		09/25/2025		202,690	0	(54)	0	0	(54)	0	487	487	0	0	0
R25001462	LAS VEGAS	NV		09/25/2025		134,936	0	(52)	0	0	(52)	0	289	289	0	0	0
R25001463	MIDDLEPORT	NY		11/13/2025		269,615	0	(78)	0	0	(78)	0	626	626	0	0	0
R25001467	ALEXANDRIA	LA		09/25/2025		155,573	0	(50)	0	0	(50)	0	412	412	0	0	0
R25001468	HOLLYWOOD	FL		09/25/2025		396,814	0	(78)	0	0	(78)	0	322	322	0	0	0
R25001470	LAWRENCEBURG	TN		10/28/2025		143,931	0	(56)	0	0	(56)	0	378	378	0	0	0
R25001472	MERIDEN	CT		11/13/2025		149,925	0	(48)	0	0	(48)	0	916	916	0	0	0
R25001473	ORLANDO	FL		09/25/2025		280,928	0	(77)	0	0	(77)	0	494	494	0	0	0
R25001474	PLANO	TX		09/25/2025		323,179	0	(75)	0	0	(75)	0	780	780	0	0	0
R25001476	GREENSBORO	NC		09/25/2025		220,548	0	(93)	0	0	(93)	0	589	589	0	0	0
R25001479	LOS ANGELES	CA		09/25/2025		471,087	0	(95)	0	0	(95)	0	1,199	1,199	0	0	0
R25001480	CALERA	AL		11/13/2025		117,041	0	(39)	0	0	(39)	0	277	277	0	0	0
R25001484	ARLINGTON	TX		09/25/2025		313,357	0	(34)	0	0	(34)	0	425	425	0	0	0
R25001487	KNOXVILLE	TN		09/25/2025		162,768	0	(43)	0	0	(43)	0	385	385	0	0	0
R25001490	CANTON	GA		09/25/2025		227,290	0	(63)	0	0	(63)	0	577	577	0	0	0
R25001492	LOS ANGELES	CA		09/25/2025		692,172	0	(196)	0	0	(196)	0	1,829	1,829	0	0	0
R25001494	THE COLONY	TX		11/13/2025		163,117	0	(49)	0	0	(49)	0	378	378	0	0	0
R25001495	HICKORY	NC		09/25/2025		324,916	0	(116)	0	0	(116)	0	840	840	0	0	0
R25001497	OCALA	FL		10/28/2025		214,039	0	(80)	0	0	(80)	0	577	577	0	0	0
R25001498	ANTELOPE	CA		09/25/2025		357,694	0	(130)	0	0	(130)	0	891	891	0	0	0
R25001502	PALM SPRINGS	CA		09/25/2025		569,471	0	(89)	0	0	(89)	0	713	713	0	0	0
R25001503	BUFFALO	NY		09/25/2025		185,687	0	(47)	0	0	(47)	0	458	458	0	0	0
R25001505	TEMPE	AZ		09/25/2025		399,199	0	(105)	0	0	(105)	0	937	937	0	0	0
R25001507	MAGNOLIA	TX		05/29/2026		0	0	(35)	0	0	(35)	0	415	415	0	0	0
R25001509	CHATSWORTH	GA		11/13/2025		105,987	0	(28)	0	0	(28)	0	256	256	0	0	0
R25001510	COLUMBUS	GA		09/25/2025		186,305	0	(35)	0	0	(35)	0	282	282	0	0	0
R25001511	SAN ANTONIO	TX		09/25/2025		192,944	0	0	0	0	0	0	299	299	0	0	0
R25001512	MELBOURNE	FL		09/25/2025		192,025	0	(63)	0	0	(63)	0	476	476	0	0	0
R25001514	SEBRING	FL		09/25/2025		135,654	0	(35)	0	0	(35)	0	306	306	0	0	0
R25001515	RICHLAND	WA		09/25/2025		260,793	0	(72)	0	0	(72)	0	657	657	0	0	0
R25001516	DULUTH	GA		09/25/2025		187,759	0	(51)	0	0	(51)	0	461	461	0	0	0
R25001517	BOYNTON BEACH	FL		10/28/2025		401,699	0	(161)	0	0	(161)	0	646	646	0	0	0
R25001518	LIBERTY	NY		09/25/2025		164,836	0	(60)	0	0	(60)	0	401	401	0	0	0
R25001519	LAFAYETTE	OR		11/13/2025		281,773	0	(104)	0	0	(104)	0	1,167	1,167	0	0	0
R25001521	GAINESVILLE	GA		09/25/2025		147,513	0	0	0	0	0	0	197	197	0	0	0
R25001522	JACKSONVILLE	FL		09/25/2025		132,238	0	(11)	0	0	(11)	0	385	385	0	0	0
R25001523	JUSTICE	IL		09/25/2025		220,717	0	(91)	0	0	(91)	0	541	541	0	0	0
R25001524	FRESNO	CA		09/25/2025		200,053	0	(85)	0	0	(85)	0	498	498	0	0	0
R25001526	RIVERTON	UT		09/25/2025		516,139	0	(135)	0	0	(135)	0	1,733	1,733	0	0	0
R25001527	PEMBROKE	NH		12/19/2025		313,061	0	(90)	0	0	(90)	0	841	841	0	0	0
R25001529	DAYTON	OH		09/25/2025		126,331	0	(48)	0	0	(48)	0	268	268	0	0	0
R25001531	DALLAS	NC		09/25/2025		130,864	0	(43)	0	0	(43)	0	320	320	0	0	0
R25001532	TOOELE	UT		09/25/2025		335,421	0	(128)	0	0	(128)	0	819	819	0	0	0
R25001536	MIDLAND	TX		09/25/2025		171,449	0	(55)	0	0	(55)	0	440	440	0	0	0
R25001537	MIDDLETOWN	OH		09/25/2025		252,587	0	(47)	0	0	(47)	0	574	574	0	0	0
R25001538	TEWKSBURY	MA		09/25/2025		428,434	0	(117)	0	0	(117)	0	1,069	1,069	0	0	0
R25001539	DEERFIELD BEACH	FL		09/25/2025		568,027	0	(257)	0	0	(257)	0	1,460	1,460	0	0	0
R25001543	CAPE CORAL	FL		09/25/2025		181,611	0	(37)	0	0	(37)	0	476	476	0	0	0
R25001544	UPLAND	CA		09/25/2025		210,954	0	(85)	0	0	(85)	0	486	486	0	0	0
R25001545	GREENSBORO	NC		09/25/2025		105,196	0	(45)	0	0	(45)	0	270	270	0	0	0
R25001548	LANCASTER	KY		09/25/2025		255,064	0	(88)	0	0	(88)	0	476	476	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25001549	CLEVELAND	TX		09/25/2025		164,155	0	(38)	0	0	(38)	0	439	439	0	0	0
R25001550	HOUSTON	TX		09/25/2025		139,031	0	(55)	0	0	(55)	0	317	317	0	0	0
R25001551	DECATUR	GA		09/25/2025		194,488	0	(72)	0	0	(72)	0	464	464	0	0	0
R25001553	TUCSON	AZ		09/25/2025		270,508	0	(106)	0	0	(106)	0	602	602	0	0	0
R25001555	MIAMI	FL		10/28/2025		210,601	0	(89)	0	0	(89)	0	524	524	0	0	0
R25001558	OVIEDO	FL		09/25/2025		183,886	0	(88)	0	0	(88)	0	1,592	1,592	0	0	0
R25001559	ROCHESTER	NY		09/25/2025		122,664	0	(44)	0	0	(44)	0	234	234	0	0	0
R25001561	CHARLOTTE	NC		09/25/2025		195,557	0	(100)	0	0	(100)	0	582	582	0	0	0
R25001563	HARTFORD	CT		10/28/2025		294,912	0	(52)	0	0	(52)	0	612	612	0	0	0
R25001564	PHOENIX	AZ		09/25/2025		322,585	0	(88)	0	0	(88)	0	1,080	1,080	0	0	0
R25001567	LEAGUE CITY	TX		09/25/2025		166,904	0	(33)	0	0	(33)	0	404	404	0	0	0
R25001568	CHATSWORTH	GA		11/13/2025		105,987	0	(28)	0	0	(28)	0	256	256	0	0	0
R25001569	SYRACUSE	NY		09/25/2025		157,976	0	(64)	0	0	(64)	0	366	366	0	0	0
R25001573	FREDERICKSBURG	VA		09/25/2025		301,484	0	(104)	0	0	(104)	0	735	735	0	0	0
R25001574	BUFFALO	NY		11/13/2025		162,818	0	(29)	0	0	(29)	0	420	420	0	0	0
R25001576	BOCA RATON	FL		09/25/2025		289,831	0	(118)	0	0	(118)	0	684	684	0	0	0
R25001578	RICHMOND	CA		09/25/2025		289,018	0	(112)	0	0	(112)	0	684	684	0	0	0
R25001586	ARLINGTON	TX		09/25/2025		208,885	0	(79)	0	0	(79)	0	541	541	0	0	0
R25001587	BELLEROSE	NY		09/25/2025		526,214	0	(221)	0	0	(221)	0	1,753	1,753	0	0	0
R25001588	WINDSOR	CO		09/25/2025		209,657	0	(44)	0	0	(44)	0	1,564	1,564	0	0	0
R25001589	OCALA	FL		09/25/2025		224,033	0	(55)	0	0	(55)	0	474	474	0	0	0
R25001591	ST ALBANS	NY		09/25/2025		542,983	0	(143)	0	0	(143)	0	1,283	1,283	0	0	0
R25001592	DALLAS	TX		09/25/2025		192,079	0	(50)	0	0	(50)	0	446	446	0	0	0
R25001593	PONCHATOULA	LA		09/25/2025		189,299	0	(71)	0	0	(71)	0	402	402	0	0	0
R25001594	DALLAS	TX		12/19/2025		359,669	0	(82)	0	0	(82)	0	951	951	0	0	0
R25001596	UPLAND	CA		11/13/2025		681,089	0	(139)	0	0	(139)	0	1,775	1,775	0	0	0
R25001597	WYNNE	AR		09/25/2025		134,279	0	(24)	0	0	(24)	0	293	293	0	0	0
R25001598	FORT PIERCE	FL		09/25/2025		256,105	0	(67)	0	0	(67)	0	595	595	0	0	0
R25001599	KATY	TX		09/25/2025		361,564	0	(142)	0	0	(142)	0	926	926	0	0	0
R25001601	MARYVILLE	TN		09/25/2025		163,772	0	(31)	0	0	(31)	0	381	381	0	0	0
R25001602	MURFREESBORO	TN		09/25/2025		224,707	0	(62)	0	0	(62)	0	570	570	0	0	0
R25001603	FORT MYERS	FL		09/25/2025		353,840	0	(157)	0	0	(157)	0	945	945	0	0	0
R25001604	SILVER SPRING	MD		09/25/2025		199,561	0	(56)	0	0	(56)	0	515	515	0	0	0
R25001605	AUGUSTA	GA		09/25/2025		126,950	0	(45)	0	0	(45)	0	280	280	0	0	0
R25001608	FORT WORTH	TX		09/25/2025		231,140	0	(65)	0	0	(65)	0	403	403	0	0	0
R25001610	FREEPORT	IL		09/25/2025		109,789	0	(39)	0	0	(39)	0	211	211	0	0	0
R25001611	PENSACOLA	FL		09/25/2025		105,092	0	(40)	0	0	(40)	0	238	238	0	0	0
R25001614	QUINCY	MA		09/25/2025		623,864	0	(216)	0	0	(216)	0	1,749	1,749	0	0	0
R25001615	COLLEGE STA	TX		09/25/2025		195,807	0	(72)	0	0	(72)	0	503	503	0	0	0
R25001616	COLUMBUS	OH		09/25/2025		349,668	0	(134)	0	0	(134)	0	947	947	0	0	0
R25001622	STUART	FL		09/25/2025		346,808	0	(135)	0	0	(135)	0	761	761	0	0	0
R25001623	SPRINGVILLE	UT		09/25/2025		283,515	0	(114)	0	0	(114)	0	657	657	0	0	0
R25001624	DALLAS	TX		09/25/2025		187,326	0	(68)	0	0	(68)	0	775	775	0	0	0
R25001625	AURORA	CO		09/25/2025		210,610	0	(87)	0	0	(87)	0	512	512	0	0	0
R25001627	CONWAY	SC		09/25/2025		234,374	0	(41)	0	0	(41)	0	492	492	0	0	0
R25001628	MADISONVILLE	LA		09/25/2025		171,889	0	(45)	0	0	(45)	0	434	434	0	0	0
R25001630	HOOVER	AL		09/25/2025		297,048	0	(79)	0	0	(79)	0	709	709	0	0	0
R25001631	EASTON	PA		09/25/2025		234,974	0	(59)	0	0	(59)	0	2,675	2,675	0	0	0
R25001632	MELISSA	TX		09/25/2025		204,775	0	(168)	0	0	(168)	0	3,959	3,959	0	0	0
R25001633	DALLAS	TX		09/25/2025		107,892	0	(48)	0	0	(48)	0	1,208	1,208	0	0	0
R25001636	RICHMOND	VA		09/25/2025		197,786	0	(62)	0	0	(62)	0	808	808	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25001639	LANCASTER	KY		09/25/2025		255,064	0	(88)	0	0	(88)	0	476	476	0	0	0
R25001640	MARICOPA	AZ		09/25/2025		142,094	0	(57)	0	0	(57)	0	326	326	0	0	0
R25001642	DETROIT	MI		09/25/2025		132,676	0	(24)	0	0	(24)	0	295	295	0	0	0
R25001644	TUSTIN	CA		09/25/2025		671,816	0	(277)	0	0	(277)	0	1,858	1,858	0	0	0
R25001645	CENTEREACH	NY		09/25/2025		469,912	0	(184)	0	0	(184)	0	1,196	1,196	0	0	0
R25001646	DUNNELLON	FL		09/25/2025		212,678	0	(82)	0	0	(82)	0	892	892	0	0	0
R25001647	WEATHERFORD	TX		09/25/2025		191,455	0	(54)	0	0	(54)	0	503	503	0	0	0
R25001648	LEBANON	OR		09/25/2025		474,779	0	(121)	0	0	(121)	0	1,062	1,062	0	0	0
R25001650	MIAMI LAKES	FL		09/25/2025		770,428	0	(227)	0	0	(227)	0	8,331	8,331	0	0	0
R25001652	PHOENIX	AZ		09/25/2025		320,215	0	(66)	0	0	(66)	0	757	757	0	0	0
R25001653	OCALA	FL		11/13/2025		222,115	0	(40)	0	0	(40)	0	474	474	0	0	0
R25001654	GREENVILLE	SC		09/25/2025		207,374	0	(77)	0	0	(77)	0	329	329	0	0	0
R25001655	AFTON	OK		09/25/2025		159,928	0	(58)	0	0	(58)	0	408	408	0	0	0
R25001657	NASHVILLE	TN		09/25/2025		766,944	0	(151)	0	0	(151)	0	1,887	1,887	0	0	0
R25001658	VISALIA	CA		09/25/2025		203,948	0	(69)	0	0	(69)	0	492	492	0	0	0
R25001661	GRAND LEDGE	MI		09/25/2025		195,754	0	(34)	0	0	(34)	0	404	404	0	0	0
R25001662	SPRING VALLEY	OH		09/25/2025		131,314	0	(46)	0	0	(46)	0	320	320	0	0	0
R25001665	FAIRFIELD	CT		09/25/2025		372,449	0	(152)	0	0	(152)	0	975	975	0	0	0
R25001666	TULSA	OK		09/25/2025		219,061	0	(90)	0	0	(90)	0	916	916	0	0	0
R25001670	TRINITY	NC		09/25/2025		289,500	0	(68)	0	0	(68)	0	578	578	0	0	0
R25001671	GLENDALE	AZ		09/25/2025		321,499	0	(67)	0	0	(67)	0	855	855	0	0	0
R25001672	KANSAS CITY	MO		09/25/2025		327,854	0	(143)	0	0	(143)	0	775	775	0	0	0
R25001673	MARGATE	FL		09/25/2025		216,958	0	(60)	0	0	(60)	0	551	551	0	0	0
R25001675	CHICAGO	IL		09/25/2025		105,425	0	(40)	0	0	(40)	0	220	220	0	0	0
R25001680	TARZANA	CA		09/25/2025		1,746,914	0	(175)	0	0	(175)	0	0	0	0	0	0
R25001681	WESTLAND	MI		09/25/2025		145,791	0	(93)	0	0	(93)	0	1,760	1,760	0	0	0
R25001682	ALLEN PARK	MI		09/25/2025		146,312	0	(30)	0	0	(30)	0	384	384	0	0	0
R25001686	LAS VEGAS	NV		09/25/2025		255,790	0	(52)	0	0	(52)	0	671	671	0	0	0
R25001687	WINTON	CA		09/25/2025		158,934	0	(48)	0	0	(48)	0	447	447	0	0	0
R25001688	ABILENE	TX		12/19/2025		174,525	0	(72)	0	0	(72)	0	411	411	0	0	0
R25001689	KISSIMMEE	FL		11/13/2025		310,881	0	(132)	0	0	(132)	0	1,555	1,555	0	0	0
R25001693	KIMBERLY	WI		09/25/2025		192,785	0	(51)	0	0	(51)	0	452	452	0	0	0
R25001697	PHILADELPHIA	PA		09/25/2025		197,007	0	(39)	0	0	(39)	0	481	481	0	0	0
R25001699	OPA LOCKA	FL		09/25/2025		667,545	0	(210)	0	0	(210)	0	1,429	1,429	0	0	0
R25001701	WILLIS	TX		09/25/2025		330,359	0	(90)	0	0	(90)	0	824	824	0	0	0
R25001703	EAST PEORIA	IL		09/25/2025		174,476	0	(68)	0	0	(68)	0	413	413	0	0	0
R25001705	JESUP	GA		09/25/2025		155,045	0	(38)	0	0	(38)	0	333	333	0	0	0
R25001706	CHICAGO	IL		09/25/2025		402,816	0	(117)	0	0	(117)	0	1,097	1,097	0	0	0
R25001707	LABELLE	FL		09/25/2025		282,385	0	(109)	0	0	(109)	0	0	0	0	0	0
R25001710	FORT WORTH	TX		09/25/2025		223,041	0	(175)	0	0	(175)	0	4,005	4,005	0	0	0
R25001715	FRISCO	TX		09/25/2025		226,375	0	(96)	0	0	(96)	0	564	564	0	0	0
R25001716	MIAMI	FL		09/25/2025		529,009	0	(144)	0	0	(144)	0	1,311	1,311	0	0	0
R25001718	MACOMB	IL		11/13/2025		110,958	0	(22)	0	0	(22)	0	610	610	0	0	0
R25001719	NORTH CHESTERFIELD	VA		09/25/2025		290,114	0	(58)	0	0	(58)	0	726	726	0	0	0
R25001720	WESTON	FL		09/25/2025		291,863	0	(162)	0	0	(162)	0	1,605	1,605	0	0	0
R25001721	FORT WAYNE	IN		09/25/2025		157,883	0	(59)	0	0	(59)	0	339	339	0	0	0
R25001728	BALTIMORE	MD		03/11/2026		0	0	(50)	0	0	(50)	0	311	311	0	0	0
R25001730	WILTON MANORS	FL		09/25/2025		536,922	0	(108)	0	0	(108)	0	1,468	1,468	0	0	0
R25001731	CLARENCE	NY		09/25/2025		403,627	0	(78)	0	0	(78)	0	973	973	0	0	0
R25001732	HARRIMAN	NY		09/25/2025		408,542	0	(152)	0	0	(152)	0	958	958	0	0	0
R25001733	PALM BAY	FL		09/25/2025		233,255	0	(80)	0	0	(80)	0	616	616	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25001735	W HAVERSTRAW	NY		09/25/2025		316,493	0	(81)	0	0	(81)	0	712	712	0	0	0
R25001736	TALLAHASSEE	FL		09/25/2025		131,038	0	(56)	0	0	(56)	0	305	305	0	0	0
R25001737	LEXINGTON	SC		09/25/2025		180,050	0	(39)	0	0	(39)	0	480	480	0	0	0
R25001739	MADISONVILLE	LA		09/25/2025		171,258	0	(46)	0	0	(46)	0	432	432	0	0	0
R25001740	DERRY	NH		09/25/2025		270,688	0	(108)	0	0	(108)	0	613	613	0	0	0
R25001741	MEMPHIS	TN		09/25/2025		113,602	0	(42)	0	0	(42)	0	83	83	0	0	0
R25001742	TULSA	OK		10/28/2025		113,855	0	(44)	0	0	(44)	0	250	250	0	0	0
R25001744	DOUGLASVILLE	GA		09/25/2025		314,650	0	(58)	0	0	(58)	0	310	310	0	0	0
R25001746	SAINT LOUIS	MO		09/25/2025		119,713	0	(47)	0	0	(47)	0	285	285	0	0	0
R25001748	COLORADO SPRINGS	CO		09/25/2025		526,813	0	(104)	0	0	(104)	0	1,289	1,289	0	0	0
R25001752	GAINESVILLE	GA		09/25/2025		324,542	0	(108)	0	0	(108)	0	751	751	0	0	0
R25001755	HENDERSONVILLE	TN		09/25/2025		308,140	0	(61)	0	0	(61)	0	724	724	0	0	0
R25001757	SEVIERVILLE	TN		09/25/2025		257,590	0	(102)	0	0	(102)	0	624	624	0	0	0
R25001762	BATON ROUGE	LA		09/25/2025		347,887	0	(134)	0	0	(134)	0	777	777	0	0	0
R25001763	MIAMI	FL		10/28/2025		299,916	0	(124)	0	0	(124)	0	717	717	0	0	0
R25001764	NASHVILLE	TN		12/19/2025		228,104	0	(85)	0	0	(85)	0	541	541	0	0	0
R25001766	FAYETTEVILLE	NC		09/25/2025		172,662	0	(74)	0	0	(74)	0	440	440	0	0	0
R25001772	VICTORVILLE	CA		09/25/2025		320,471	0	(104)	0	0	(104)	0	751	751	0	0	0
R25001774	OSSINING	NY		09/25/2025		632,007	0	(247)	0	0	(247)	0	1,397	1,397	0	0	0
R25001775	WARREN	MI		09/25/2025		102,753	0	(19)	0	0	(19)	0	224	224	0	0	0
R25001777	CHARLOTTE	NC		09/25/2025		248,902	0	(98)	0	0	(98)	0	595	595	0	0	0
R25001778	SEVIERVILLE	TN		09/25/2025		495,987	0	(133)	0	0	(133)	0	1,200	1,200	0	0	0
R25001780	NEW LONDON	CT		09/25/2025		256,995	0	(97)	0	0	(97)	0	537	537	0	0	0
R25001781	KATY	TX		09/25/2025		246,969	0	(65)	0	0	(65)	0	639	639	0	0	0
R25001782	ROSWELL	GA		09/25/2025		337,613	0	(70)	0	0	(70)	0	907	907	0	0	0
R25001783	PIGEON FORGE	TN		09/25/2025		676,033	0	(129)	0	0	(129)	0	1,602	1,602	0	0	0
R25001785	FORT PIERCE	FL		09/25/2025		256,281	0	(67)	0	0	(67)	0	606	606	0	0	0
R25001787	RUNNING SPRINGS	CA		09/25/2025		257,836	0	(53)	0	0	(53)	0	676	676	0	0	0
R25001790	WYLIE	TX		09/25/2025		223,909	0	(70)	0	0	(70)	0	562	562	0	0	0
R25001791	STERLING HEIGHTS	MI		09/25/2025		85,716	0	(65)	0	0	(65)	0	772	772	0	0	0
R25001795	WINTER GARDEN	FL		09/25/2025		244,006	0	(103)	0	0	(103)	0	603	603	0	0	0
R25001797	LIBERTY	NY		09/25/2025		173,107	0	(66)	0	0	(66)	0	420	420	0	0	0
R25001798	CLEVELAND	TX		09/25/2025		198,255	0	(53)	0	0	(53)	0	472	472	0	0	0
R25001800	LEWISVILLE	TX		09/25/2025		266,504	0	(86)	0	0	(86)	0	576	576	0	0	0
R25001801	GEARHART	OR		09/25/2025		359,185	0	(160)	0	0	(160)	0	897	897	0	0	0
R25001802	VANCOUVER	WA		09/25/2025		269,335	0	(118)	0	0	(118)	0	733	733	0	0	0
R25001803	RALEIGH	NC		09/25/2025		205,844	0	(87)	0	0	(87)	0	513	513	0	0	0
R25001805	RICHLAND	WA		09/25/2025		260,793	0	(72)	0	0	(72)	0	657	657	0	0	0
R25001807	SOLANA BEACH	CA		10/28/2025		698,867	0	(99)	0	0	(99)	0	0	0	0	0	0
R25001809	ENGLEWOOD	CO		09/25/2025		210,097	0	(114)	0	0	(114)	0	2,056	2,056	0	0	0
R25001810	HOOVER	AL		09/25/2025		276,968	0	(115)	0	0	(115)	0	664	664	0	0	0
R25001811	SAN ANTONIO	TX		10/28/2025		213,926	0	(77)	0	0	(77)	0	419	419	0	0	0
R25001812	RALEIGH	NC		09/25/2025		235,539	0	(48)	0	0	(48)	0	614	614	0	0	0
R25001817	OCALA	FL		11/13/2025		222,525	0	(40)	0	0	(40)	0	486	486	0	0	0
R25001820	SEVIERVILLE	TN		09/25/2025		493,985	0	(137)	0	0	(137)	0	1,286	1,286	0	0	0
R25001822	NASHVILLE	TN		09/25/2025		168,073	0	(55)	0	0	(55)	0	401	401	0	0	0
R25001823	CAPE CANAVERAL	FL		09/25/2025		244,941	0	(93)	0	0	(93)	0	516	516	0	0	0
R25001824	FRESNO	TX		09/25/2025		208,280	0	(71)	0	0	(71)	0	727	727	0	0	0
R25001825	HOWEY IN THE HILLS	FL		09/25/2025		326,851	0	(139)	0	0	(139)	0	745	745	0	0	0
R25001826	LOUISVILLE	KY		10/28/2025		164,757	0	(56)	0	0	(56)	0	360	360	0	0	0
R25001827	MILFORD	CT		09/25/2025		284,811	0	(122)	0	0	(122)	0	716	716	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25001828	NORFOLK	VA		09/25/2025		165,135	0	0	0	0	0	0	117	117	0	0	0
R25001832	WYLIE	TX		09/25/2025		262,881	0	(101)	0	0	(101)	0	607	607	0	0	0
R25001834	FORT COLLINS	CO		09/25/2025		743,918	0	(198)	0	0	(198)	0	2,078	2,078	0	0	0
R25001837	BROKEN ARROW	OK		09/25/2025		179,680	0	(54)	0	0	(54)	0	419	419	0	0	0
R25001838	PAHOKEE	FL		11/13/2025		158,075	0	(58)	0	0	(58)	0	212	212	0	0	0
R25001840	GRANTS PASS	OR		09/25/2025		262,210	0	(104)	0	0	(104)	0	683	683	0	0	0
R25001841	SEATTLE	WA		09/25/2025		204,963	0	(78)	0	0	(78)	0	485	485	0	0	0
R25001844	PROVIDENCE	RI		09/25/2025		575,973	0	(101)	0	0	(101)	0	1,189	1,189	0	0	0
R25001845	ZION	IL		09/25/2025		174,234	0	(62)	0	0	(62)	0	397	397	0	0	0
R25001847	FREEPORT	IL		12/19/2025		108,312	0	(38)	0	0	(38)	0	202	202	0	0	0
R25001848	PORT SAINT LUCIE	FL		09/25/2025		228,248	0	(84)	0	0	(84)	0	537	537	0	0	0
R25001849	KNOXVILLE	TN		09/25/2025		213,961	0	(86)	0	0	(86)	0	493	493	0	0	0
R25001850	BOSTON	MA		09/25/2025		701,779	0	(118)	0	0	(118)	0	690	690	0	0	0
R25001854	OCALA	FL		09/25/2025		163,759	0	(53)	0	0	(53)	0	425	425	0	0	0
R25001855	FLINT	MI		09/25/2025		105,470	0	(17)	0	0	(17)	0	260	260	0	0	0
R25001856	BAY SHORE	NY		09/25/2025		365,611	0	(109)	0	0	(109)	0	1,001	1,001	0	0	0
R25001858	FATE	TX		09/25/2025		222,536	0	(48)	0	0	(48)	0	554	554	0	0	0
R25001863	TALLMADGE	OH		09/25/2025		173,954	0	(26)	0	0	(26)	0	466	466	0	0	0
R25001865	MEMPHIS	TN		09/25/2025		210,542	0	(72)	0	0	(72)	0	528	528	0	0	0
R25001866	ORLANDO	FL		09/25/2025		350,132	0	(67)	0	0	(67)	0	786	786	0	0	0
R25001868	SAINT CLOUD	FL		09/25/2025		347,274	0	0	0	0	0	0	623	623	0	0	0
R25001873	TEMPLE	TX		09/25/2025		288,894	0	(107)	0	0	(107)	0	2,663	2,663	0	0	0
R25001874	WILMINGTON	NC		09/25/2025		254,144	0	(57)	0	0	(57)	0	678	678	0	0	0
R25001875	MILWAUKEE	WI		10/28/2025		71,151	0	(29)	0	0	(29)	0	159	159	0	0	0
R25001880	FORT LAUDERDALE	FL		09/25/2025		341,130	0	(91)	0	0	(91)	0	747	747	0	0	0
R25001882	OCALA	FL		09/25/2025		246,255	0	(71)	0	0	(71)	0	0	0	0	0	0
R25001884	ORTING	WA		09/25/2025		351,528	0	(92)	0	0	(92)	0	912	912	0	0	0
R25001889	TROY	NY		09/25/2025		306,190	0	(107)	0	0	(107)	0	762	762	0	0	0
R25001890	AKRON	OH		09/25/2025		157,062	0	(55)	0	0	(55)	0	388	388	0	0	0
R25001891	MIDWEST CITY	OK		09/25/2025		138,188	0	(55)	0	0	(55)	0	292	292	0	0	0
R25001892	HARRISONBURG	VA		09/25/2025		225,206	0	(74)	0	0	(74)	0	576	576	0	0	0
R25001898	DEARBORN	MI		09/25/2025		221,147	0	(68)	0	0	(68)	0	580	580	0	0	0
R25001899	SELDEN	NY		09/25/2025		330,618	0	(94)	0	0	(94)	0	796	796	0	0	0
R25001900	READING	PA		09/25/2025		128,046	0	(44)	0	0	(44)	0	319	319	0	0	0
R25001902	DADE CITY	FL		09/25/2025		413,601	0	(166)	0	0	(166)	0	957	957	0	0	0
R25001903	TROY	NY		09/25/2025		234,672	0	(83)	0	0	(83)	0	560	560	0	0	0
R25001908	CORONA	CA		03/13/2026		0	0	(172)	0	0	(172)	0	1,140	1,140	0	0	0
R25001909	COLUMBUS	OH		09/25/2025		269,832	0	(88)	0	0	(88)	0	690	690	0	0	0
R25001910	TROY	NY		09/25/2025		233,890	0	(83)	0	0	(83)	0	558	558	0	0	0
R25001911	COLUMBUS	OH		09/25/2025		159,255	0	0	0	0	0	0	295	295	0	0	0
R25001912	ROSELLE	NJ		09/25/2025		418,133	0	(120)	0	0	(120)	0	1,063	1,063	0	0	0
R25001913	MILWAUKEE	WI		09/25/2025		86,764	0	(35)	0	0	(35)	0	199	199	0	0	0
R25001915	LAS CRUCES	NM		09/25/2025		166,825	0	(37)	0	0	(37)	0	469	469	0	0	0
R25001917	LITTLE EGG HARBOR	NJ		09/25/2025		285,193	0	(80)	0	0	(80)	0	721	721	0	0	0
R25001920	KISSIMMEE	FL		09/25/2025		202,195	0	(67)	0	0	(67)	0	520	520	0	0	0
R25001921	SANFORD	ME		09/25/2025		371,477	0	(103)	0	0	(103)	0	865	865	0	0	0
R25001922	WASHINGTONVILLE	NY		09/25/2025		254,489	0	(106)	0	0	(106)	0	5,023	5,023	0	0	0
R25001924	CHESAPEAKE	VA		10/28/2025		296,515	0	(86)	0	0	(86)	0	736	736	0	0	0
R25001925	NEW HAVEN	CT		09/25/2025		332,402	0	(117)	0	0	(117)	0	821	821	0	0	0
R25001926	OKLAHOMA CITY	OK		09/25/2025		163,867	0	(68)	0	0	(68)	0	368	368	0	0	0
R25001930	SOUTH RICHMOND HILL	NY		09/25/2025		537,169	0	(229)	0	0	(229)	0	2,112	2,112	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25001931	MANASSAS	VA		09/25/2025		306,645	0	(61)	0	0	(61)	0	912	912	0	0	0
R25001932	PARRISH	FL		09/25/2025		229,257	0	(66)	0	0	(66)	0	565	565	0	0	0
R25001934	INDIANAPOLIS	IN		09/25/2025		177,031	0	(69)	0	0	(69)	0	423	423	0	0	0
R25001936	PHILADELPHIA	PA		09/25/2025		574,217	0	(231)	0	0	(231)	0	1,318	1,318	0	0	0
R25001938	MOORE	OK		09/25/2025		157,906	0	(64)	0	0	(64)	0	342	342	0	0	0
R25001939	TAYLORS	SC		09/25/2025		280,432	0	(83)	0	0	(83)	0	750	750	0	0	0
R25001940	GARNERVILLE	NY		10/28/2025		367,345	0	(121)	0	0	(121)	0	945	945	0	0	0
R25001941	DUNDALK	MD		09/25/2025		147,364	0	(56)	0	0	(56)	0	292	292	0	0	0
R25001942	ST CLOUD	FL		09/25/2025		253,245	0	(65)	0	0	(65)	0	1,042	1,042	0	0	0
R25001944	BRISTOL	CT		09/25/2025		258,087	0	(103)	0	0	(103)	0	601	601	0	0	0
R25001945	MONTICELLO	NY		09/25/2025		178,199	0	(51)	0	0	(51)	0	439	439	0	0	0
R25001946	GREENVILLE	NC		10/28/2025		113,683	0	(32)	0	0	(32)	0	267	267	0	0	0
R25001947	CHICAGO	IL		09/25/2025		565,588	0	(163)	0	0	(163)	0	1,394	1,394	0	0	0
R25001949	CHATTANOOGA	TN		10/28/2025		174,366	0	(45)	0	0	(45)	0	503	503	0	0	0
R25001950	MILWAUKEE	WI		09/25/2025		124,437	0	(91)	0	0	(91)	0	2,729	2,729	0	0	0
R25001952	NORTH MIAMI BEACH	FL		09/25/2025		544,325	0	(151)	0	0	(151)	0	2,512	2,512	0	0	0
R25001954	CHICAGO	IL		10/28/2025		485,146	0	(134)	0	0	(134)	0	1,125	1,125	0	0	0
R25001957	OCALA	FL		09/25/2025		210,791	0	(72)	0	0	(72)	0	532	532	0	0	0
R25001960	JOHNS ISLAND	SC		09/25/2025		474,507	0	(100)	0	0	(100)	0	1,134	1,134	0	0	0
R25001961	FALL RIVER	MA		09/25/2025		503,575	0	(151)	0	0	(151)	0	1,369	1,369	0	0	0
R25001963	BRANFORD	FL		09/25/2025		291,712	0	(45)	0	0	(45)	0	0	0	0	0	0
R25001967	CLEVELAND	OH		09/25/2025		105,067	0	(29)	0	0	(29)	0	245	245	0	0	0
R25001968	COLUMBUS	OH		09/25/2025		167,001	0	(23)	0	0	(23)	0	396	396	0	0	0
R25001969	SEATTLE	WA		09/25/2025		535,308	0	(154)	0	0	(154)	0	1,352	1,352	0	0	0
R25001972	PETERSBURG	VA		09/25/2025		192,149	0	(67)	0	0	(67)	0	669	669	0	0	0
R25001973	MARS HILL	NC		09/25/2025		401,483	0	(90)	0	0	(90)	0	1,083	1,083	0	0	0
R25001975	BINGHAMTON	NY		09/25/2025		94,045	0	(25)	0	0	(25)	0	202	202	0	0	0
R25001976	SEATTLE	WA		09/25/2025		997,787	0	(252)	0	0	(252)	0	2,896	2,896	0	0	0
R25001979	MERCED	CA		09/25/2025		354,811	0	(145)	0	0	(145)	0	846	846	0	0	0
R25001980	SYRACUSE	NY		09/25/2025		165,392	0	(51)	0	0	(51)	0	437	437	0	0	0
R25001981	BROOKLYN	NY		09/25/2025		718,636	0	(277)	0	0	(277)	0	1,707	1,707	0	0	0
R25001982	RICHMOND HILL	NY		09/25/2025		695,291	0	(278)	0	0	(278)	0	1,493	1,493	0	0	0
R25001983	HARLINGEN	TX		09/25/2025		143,852	0	(55)	0	0	(55)	0	287	287	0	0	0
R25001984	BELLE ISLE	FL		09/25/2025		343,229	0	(126)	0	0	(126)	0	836	836	0	0	0
R25001985	JACKSONVILLE	FL		09/25/2025		180,351	0	(66)	0	0	(66)	0	434	434	0	0	0
R25001987	LONG BEACH	CA		09/25/2025		373,520	0	(67)	0	0	(67)	0	294	294	0	0	0
R25001991	MONROE	NY		09/25/2025		371,007	0	(98)	0	0	(98)	0	949	949	0	0	0
R25001992	ST. AUGUSTINE	FL		09/25/2025		541,707	0	(161)	0	0	(161)	0	1,475	1,475	0	0	0
R25001993	RAHWAY	NJ		09/25/2025		467,624	0	(124)	0	0	(124)	0	1,197	1,197	0	0	0
R25001997	LAKE PLACID	FL		09/25/2025		218,212	0	(91)	0	0	(91)	0	521	521	0	0	0
R25001998	RACINE	WI		09/25/2025		187,548	0	(52)	0	0	(52)	0	441	441	0	0	0
R25001999	KAILUA-KONA	HI		09/25/2025		619,969	0	(243)	0	0	(243)	0	1,338	1,338	0	0	0
R25002000	BROOKLYN	NY		09/25/2025		263,361	0	(109)	0	0	(109)	0	794	794	0	0	0
R25002002	CHESTER	NY		09/25/2025		822,846	0	(219)	0	0	(219)	0	1,801	1,801	0	0	0
R25002003	BIRMINGHAM	AL		10/28/2025		62,273	0	(20)	0	0	(20)	0	159	159	0	0	0
R25002004	TOMS RIVER	NJ		09/25/2025		286,292	0	(98)	0	0	(98)	0	701	701	0	0	0
R25002006	BIRMINGHAM	AL		09/25/2025		72,479	0	(29)	0	0	(29)	0	158	158	0	0	0
R25002007	CINCINNATI	OH		09/25/2025		118,314	0	(48)	0	0	(48)	0	272	272	0	0	0
R25002008	NORWALK	CT		09/25/2025		395,610	0	(157)	0	0	(157)	0	971	971	0	0	0
R25002009	BRIDGEHAMPTON	NY		09/25/2025		819,957	0	(199)	0	0	(199)	0	2,187	2,187	0	0	0
R25002013	PLYMOUTH	PA		09/25/2025		288,644	0	(100)	0	0	(100)	0	967	967	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002014	SPRING VALLEY	NY		09/25/2025		647,030	0	(184)	0	0	(184)	0	1,558	1,558	0	0	0
R25002016	ATLANTA	GA		09/25/2025		249,647	0	(56)	0	0	(56)	0	448	448	0	0	0
R25002019	OKLAHOMA CITY	OK		10/28/2025		137,469	0	(39)	0	0	(39)	0	381	381	0	0	0
R25002021	MIDDLETOWN	NY		10/28/2025		387,419	0	(157)	0	0	(157)	0	846	846	0	0	0
R25002023	PORTERVILLE	CA		09/25/2025		218,537	0	(90)	0	0	(90)	0	508	508	0	0	0
R25002024	CLINTON	MS		09/25/2025		155,851	0	(38)	0	0	(38)	0	440	440	0	0	0
R25002025	ORLANDO	FL		09/25/2025		280,842	0	(98)	0	0	(98)	0	704	704	0	0	0
R25002027	JERSEY CITY	NJ		09/25/2025		416,407	0	(109)	0	0	(109)	0	1,081	1,081	0	0	0
R25002030	COLUMBUS	OH		09/25/2025		159,752	0	(64)	0	0	(64)	0	346	346	0	0	0
R25002032	JACKSONVILLE	FL		09/25/2025		184,972	0	(62)	0	0	(62)	0	507	507	0	0	0
R25002033	BREMERTON	WA		09/25/2025		364,890	0	(95)	0	0	(95)	0	947	947	0	0	0
R25002034	CAPE MAY COURT HOUSE	NJ		09/25/2025		869,114	0	(348)	0	0	(348)	0	1,867	1,867	0	0	0
R25002035	CASA GRANDE	AZ		09/25/2025		199,022	0	(57)	0	0	(57)	0	487	487	0	0	0
R25002037	PHILADELPHIA	PA		09/25/2025		193,212	0	(55)	0	0	(55)	0	488	488	0	0	0
R25002038	HAMPTON	VA		09/25/2025		172,220	0	(46)	0	0	(46)	0	383	383	0	0	0
R25002039	PORT ST LUCIE	FL		09/25/2025		335,160	0	(177)	0	0	(177)	0	1,400	1,400	0	0	0
R25002040	BUFFALO	NY		10/28/2025		193,451	0	(78)	0	0	(78)	0	419	419	0	0	0
R25002042	CHARLOTTE	NC		09/25/2025		246,205	0	(60)	0	0	(60)	0	652	652	0	0	0
R25002045	SCRANTON	PA		09/25/2025		159,651	0	(55)	0	0	(55)	0	403	403	0	0	0
R25002047	CORNWALL ON HUDSON	NY		10/28/2025		309,972	0	(88)	0	0	(88)	0	746	746	0	0	0
R25002049	HUNTINGTON STATION	NY		09/25/2025		593,166	0	(192)	0	0	(192)	0	1,640	1,640	0	0	0
R25002055	MIAMI	FL		09/25/2025		303,342	0	(104)	0	0	(104)	0	817	817	0	0	0
R25002056	NEW BRITAIN	CT		09/25/2025		324,382	0	(95)	0	0	(95)	0	808	808	0	0	0
R25002057	LIVINGSTON	TX		09/25/2025		1,358,252	0	(410)	0	0	(410)	0	3,342	3,342	0	0	0
R25002058	PARKVILLE	MD		10/28/2025		228,703	0	(101)	0	0	(101)	0	663	663	0	0	0
R25002059	OPA LOCKA	FL		09/25/2025		308,328	0	(125)	0	0	(125)	0	673	673	0	0	0
R25002060	RICHMOND	TX		09/25/2025		265,974	0	(111)	0	0	(111)	0	609	609	0	0	0
R25002063	PEORIA	IL		09/25/2025		141,579	0	(49)	0	0	(49)	0	352	352	0	0	0
R25002066	BALTIMORE	MD		09/25/2025		111,711	0	(30)	0	0	(30)	0	249	249	0	0	0
R25002067	UPPER MARLBORO	MD		10/28/2025		116,865	0	(44)	0	0	(44)	0	226	226	0	0	0
R25002068	THOUSAND OAKS	CA		09/25/2025		563,266	0	(133)	0	0	(133)	0	1,502	1,502	0	0	0
R25002069	MONTICELLO	NY		09/25/2025		263,904	0	(73)	0	0	(73)	0	612	612	0	0	0
R25002071	MARICOPA	AZ		09/25/2025		198,067	0	(73)	0	0	(73)	0	483	483	0	0	0
R25002072	PHILADELPHIA	PA		09/25/2025		260,467	0	(108)	0	0	(108)	0	591	591	0	0	0
R25002073	GREENVILLE	NC		10/28/2025		111,363	0	(31)	0	0	(31)	0	261	261	0	0	0
R25002075	NEW HAVEN	CT		10/28/2025		320,157	0	(93)	0	0	(93)	0	825	825	0	0	0
R25002076	HUNTINGTON STATION	NY		09/25/2025		651,645	0	(175)	0	0	(175)	0	1,450	1,450	0	0	0
R25002078	PHILADELPHIA	PA		09/25/2025		397,181	0	(136)	0	0	(136)	0	1,003	1,003	0	0	0
R25002079	TUCSON	AZ		09/25/2025		248,327	0	(244)	0	0	(244)	0	0	0	0	0	0
R25002081	SARASOTA	FL		03/13/2026		0	0	0	0	0	0	0	582	582	0	0	0
R25002082	SCHENECTADY	NY		09/25/2025		209,219	0	(59)	0	0	(59)	0	504	504	0	0	0
R25002084	HAVERSTRAW	NY		03/13/2026		0	0	(127)	0	0	(127)	0	1,334	1,334	0	0	0
R25002090	DAVENPORT	FL		09/25/2025		231,385	0	(98)	0	0	(98)	0	578	578	0	0	0
R25002092	NEW CITY	NY		09/25/2025		771,450	0	(254)	0	0	(254)	0	1,985	1,985	0	0	0
R25002094	TAYLORS	SC		09/25/2025		280,704	0	(83)	0	0	(83)	0	751	751	0	0	0
R25002096	BEVERLY	NJ		09/25/2025		244,837	0	(94)	0	0	(94)	0	816	816	0	0	0
R25002097	EPHRATA	WA		09/25/2025		374,461	0	(97)	0	0	(97)	0	967	967	0	0	0
R25002099	DOTHAN	AL		10/28/2025		65,044	0	(25)	0	0	(25)	0	137	137	0	0	0
R25002100	TROY	NY		09/25/2025		218,525	0	(60)	0	0	(60)	0	507	507	0	0	0
R25002102	NEWARK	NJ		09/25/2025		584,138	0	(221)	0	0	(221)	0	1,483	1,483	0	0	0
R25002104	NEW HAVEN	CT		09/25/2025		504,644	0	(128)	0	0	(128)	0	1,028	1,028	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002105	TUSKEGEE	AL		09/25/2025		186,152	0	(51)	0	0	(51)	0	424	424	0	0	0
R25002106	SOUTH LAKE TAHOE	CA		09/25/2025		314,177	0	(32)	0	0	(32)	0	0	0	0	0	0
R25002108	COLUMBUS	OH		09/25/2025		297,531	0	(110)	0	0	(110)	0	726	726	0	0	0
R25002109	CLOVIS	CA		09/25/2025		282,438	0	(118)	0	0	(118)	0	647	647	0	0	0
R25002112	GRAND PRAIRIE	TX		09/25/2025		194,460	0	(71)	0	0	(71)	0	475	475	0	0	0
R25002113	BRIDGEPORT	CT		12/23/2025		389,950	0	(135)	0	0	(135)	0	977	977	0	0	0
R25002116	KAILUA KONA	HI		10/28/2025		630,300	0	(204)	0	0	(204)	0	1,072	1,072	0	0	0
R25002117	TROY	NY		09/25/2025		230,761	0	(82)	0	0	(82)	0	550	550	0	0	0
R25002118	FORNEY	TX		09/25/2025		163,867	0	(43)	0	0	(43)	0	419	419	0	0	0
R25002120	NEW HAVEN	CT		09/25/2025		404,481	0	(165)	0	0	(165)	0	890	890	0	0	0
R25002121	IRVINE	CA		10/28/2025		1,029,390	0	(267)	0	0	(267)	0	2,591	2,591	0	0	0
R25002122	HIALEAH GARDENS	FL		09/25/2025		383,212	0	(149)	0	0	(149)	0	2,685	2,685	0	0	0
R25002123	WINCHESTER	VA		09/25/2025		204,375	0	(47)	0	0	(47)	0	562	562	0	0	0
R25002124	OAKLAND PARK	FL		09/25/2025		442,586	0	(184)	0	0	(184)	0	1,014	1,014	0	0	0
R25002125	MOUNT KISCO	NY		09/25/2025		547,307	0	(225)	0	0	(225)	0	1,220	1,220	0	0	0
R25002126	CHICAGO	IL		09/25/2025		249,543	0	(121)	0	0	(121)	0	951	951	0	0	0
R25002127	THROOP	PA		10/28/2025		194,657	0	(50)	0	0	(50)	0	406	406	0	0	0
R25002130	RAHWAY	NJ		09/25/2025		342,483	0	(89)	0	0	(89)	0	895	895	0	0	0
R25002131	MAIDENS	VA		09/25/2025		199,364	0	(68)	0	0	(68)	0	337	337	0	0	0
R25002133	COOS BAY	OR		09/25/2025		230,083	0	(62)	0	0	(62)	0	671	671	0	0	0
R25002135	JACKSONVILLE	FL		10/28/2025		143,448	0	(58)	0	0	(58)	0	521	521	0	0	0
R25002136	CHARLOTTE	NC		10/28/2025		337,493	0	(21)	0	0	(21)	0	1,177	1,177	0	0	0
R25002138	OCALA	FL		09/25/2025		164,587	0	(53)	0	0	(53)	0	427	427	0	0	0
R25002139	CHATTANOOGA	TN		09/25/2025		160,696	0	(47)	0	0	(47)	0	427	427	0	0	0
R25002140	JESSUP	PA		09/25/2025		169,200	0	(70)	0	0	(70)	0	380	380	0	0	0
R25002141	CHAMPAIGN	IL		09/25/2025		181,676	0	(75)	0	0	(75)	0	544	544	0	0	0
R25002142	GARLAND	TX		10/28/2025		227,989	0	(93)	0	0	(93)	0	538	538	0	0	0
R25002144	WASHINGTONVILLE	NY		09/25/2025		331,408	0	(114)	0	0	(114)	0	831	831	0	0	0
R25002145	PROVO	UT		09/25/2025		531,820	0	(181)	0	0	(181)	0	1,637	1,637	0	0	0
R25002147	HAGERSTOWN	MD		09/25/2025		134,524	0	(56)	0	0	(56)	0	302	302	0	0	0
R25002148	TROY	NY		09/25/2025		257,140	0	(71)	0	0	(71)	0	596	596	0	0	0
R25002150	HENDERSON	NV		09/25/2025		220,194	0	(72)	0	0	(72)	0	567	567	0	0	0
R25002151	WEST NEW YORK	NJ		09/25/2025		764,583	0	(281)	0	0	(281)	0	1,839	1,839	0	0	0
R25002153	PANAMA CITY BEACH	FL		03/13/2026		0	0	(186)	0	0	(186)	0	1,072	1,072	0	0	0
R25002154	UNION	NJ		09/25/2025		414,770	0	(110)	0	0	(110)	0	1,163	1,163	0	0	0
R25002155	COVINGTON	KY		10/28/2025		186,296	0	(52)	0	0	(52)	0	432	432	0	0	0
R25002159	PHILADELPHIA	PA		09/25/2025		789,336	0	(160)	0	0	(160)	0	1,804	1,804	0	0	0
R25002162	TRENTON	NJ		09/25/2025		211,271	0	(43)	0	0	(43)	0	486	486	0	0	0
R25002163	PHILADELPHIA	PA		09/25/2025		616,092	0	(125)	0	0	(125)	0	1,408	1,408	0	0	0
R25002164	STUART	FL		09/25/2025		256,717	0	(106)	0	0	(106)	0	578	578	0	0	0
R25002165	MIAMI GARDENS	FL		09/25/2025		222,002	0	(32)	0	0	(32)	0	0	0	0	0	0
R25002166	FOREST PARK	IL		09/25/2025		286,173	0	(114)	0	0	(114)	0	609	609	0	0	0
R25002168	JUNCTION	UT		09/25/2025		204,979	0	(110)	0	0	(110)	0	585	585	0	0	0
R25002169	DELRAN	NJ		09/25/2025		298,710	0	(128)	0	0	(128)	0	708	708	0	0	0
R25002171	SAINT LOUIS	MO		09/25/2025		183,771	0	(71)	0	0	(71)	0	389	389	0	0	0
R25002174	EASTON	CT		10/28/2025		1,026,889	0	(395)	0	0	(395)	0	2,457	2,457	0	0	0
R25002175	COLUMBUS	OH		09/25/2025		263,413	0	(38)	0	0	(38)	0	678	678	0	0	0
R25002176	ROYSE CITY	TX		09/25/2025		157,689	0	(31)	0	0	(31)	0	340	340	0	0	0
R25002177	OREGON CITY	OR		09/25/2025		571,161	0	(234)	0	0	(234)	0	1,876	1,876	0	0	0
R25002178	KNOXVILLE	TN		09/25/2025		192,808	0	(76)	0	0	(76)	0	454	454	0	0	0
R25002182	SAINT LOUIS	MO		09/25/2025		76,930	0	(22)	0	0	(22)	0	184	184	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25002183	NORTH BERGEN	NJ		09/25/2025		740,660	0	(246)	0	0	(246)	0	1,879	1,879	0	0	0
R25002185	KRUM	TX		09/25/2025		389,024	0	(161)	0	0	(161)	0	876	876	0	0	0
R25002186	NASHVILLE	NC		09/25/2025		270,971	0	(249)	0	0	(249)	0	0	0	0	0	0
R25002188	RIVIERA BEACH	FL		09/25/2025		245,828	0	(72)	0	0	(72)	0	620	620	0	0	0
R25002191	WESTBURY	NY		09/25/2025		598,807	0	(197)	0	0	(197)	0	1,541	1,541	0	0	0
R25002192	FLORIDA CITY	FL		10/28/2025		496,938	0	(156)	0	0	(156)	0	1,303	1,303	0	0	0
R25002193	TRENTON	NJ		09/25/2025		275,547	0	(76)	0	0	(76)	0	639	639	0	0	0
R25002195	PORT SAINT LUCIE	FL		10/28/2025		337,568	0	(146)	0	0	(146)	0	810	810	0	0	0
R25002196	DAYTON	OH		09/25/2025		155,245	0	(6)	0	0	(6)	0	0	0	0	0	0
R25002197	BALTIMORE	MD		09/25/2025		167,133	0	(55)	0	0	(55)	0	430	430	0	0	0
R25002198	PORTSMOUTH	VA		09/25/2025		163,015	0	(44)	0	0	(44)	0	369	369	0	0	0
R25002202	SAVANNAH	GA		09/25/2025		500,060	0	(142)	0	0	(142)	0	1,204	1,204	0	0	0
R25002203	NEWARK	NJ		09/25/2025		297,757	0	(85)	0	0	(85)	0	729	729	0	0	0
R25002204	BUFFALO	NY		09/25/2025		184,334	0	(75)	0	0	(75)	0	405	405	0	0	0
R25002205	LINDEN	NJ		09/25/2025		602,394	0	(234)	0	0	(234)	0	1,430	1,430	0	0	0
R25002206	NEWARK	NJ		09/25/2025		632,615	0	(181)	0	0	(181)	0	1,728	1,728	0	0	0
R25002208	PUYALLUP	WA		09/25/2025		331,661	0	(86)	0	0	(86)	0	861	861	0	0	0
R25002211	SAN DIEGO	CA		09/25/2025		905,341	0	(347)	0	0	(347)	0	1,826	1,826	0	0	0
R25002213	LOS ANGELES	CA		09/25/2025		314,082	0	(120)	0	0	(120)	0	769	769	0	0	0
R25002214	OPA LOCKA	FL		09/25/2025		271,603	0	(106)	0	0	(106)	0	701	701	0	0	0
R25002216	TROY	NY		09/25/2025		219,403	0	(61)	0	0	(61)	0	509	509	0	0	0
R25002218	MCKINNEY	TX		09/25/2025		281,743	0	(107)	0	0	(107)	0	658	658	0	0	0
R25002221	IMPERIAL BEACH	CA		09/25/2025		486,226	0	(48)	0	0	(48)	0	0	0	0	0	0
R25002224	VALLEY STREAM	NY		10/28/2025		598,384	0	(226)	0	0	(226)	0	1,178	1,178	0	0	0
R25002226	MORRISTOWN	TN		09/25/2025		174,676	0	(47)	0	0	(47)	0	386	386	0	0	0
R25002227	TALLAHASSEE	FL		09/25/2025		256,077	0	(112)	0	0	(112)	0	913	913	0	0	0
R25002228	EAST ORANGE	NJ		09/25/2025		618,870	0	(149)	0	0	(149)	0	1,649	1,649	0	0	0
R25002229	NEWNAN	GA		09/25/2025		120,653	0	(49)	0	0	(49)	0	262	262	0	0	0
R25002233	MONROE	NY		09/25/2025		104,847	0	(41)	0	0	(41)	0	247	247	0	0	0
R25002234	YORK	PA		10/28/2025		138,244	0	(58)	0	0	(58)	0	314	314	0	0	0
R25002235	JASPER	GA		09/25/2025		317,087	0	(89)	0	0	(89)	0	745	745	0	0	0
R25002238	PHOENIX	AZ		09/25/2025		288,260	0	(71)	0	0	(71)	0	819	819	0	0	0
R25002239	POOLER	GA		10/28/2025		215,161	0	(63)	0	0	(63)	0	580	580	0	0	0
R25002240	EAST ORANGE	NJ		09/25/2025		611,558	0	(176)	0	0	(176)	0	1,507	1,507	0	0	0
R25002243	FATE	TX		09/25/2025		193,403	0	(41)	0	0	(41)	0	470	470	0	0	0
R25002245	FREDERICKSBURG	VA		09/25/2025		372,097	0	(123)	0	0	(123)	0	951	951	0	0	0
R25002246	CHARLOTTE	NC		09/25/2025		246,205	0	(60)	0	0	(60)	0	652	652	0	0	0
R25002248	WILLOW GROVE	PA		09/25/2025		305,438	0	(111)	0	0	(111)	0	740	740	0	0	0
R25002250	FREEPORT	NY		09/25/2025		536,958	0	(213)	0	0	(213)	0	1,134	1,134	0	0	0
R25002251	DAYTONA BEACH	FL		09/25/2025		170,657	0	(62)	0	0	(62)	0	413	413	0	0	0
R25002253	PHILADELPHIA	PA		09/25/2025		199,864	0	(57)	0	0	(57)	0	485	485	0	0	0
R25002254	NEWBURGH	NY		10/28/2025		284,352	0	(121)	0	0	(121)	0	446	446	0	0	0
R25002255	CHARLOTTE	NC		09/25/2025		246,205	0	(60)	0	0	(60)	0	652	652	0	0	0
R25002257	AVENAL	CA		09/25/2025		208,031	0	(72)	0	0	(72)	0	521	521	0	0	0
R25002258	ELOY	AZ		09/25/2025		158,759	0	(30)	0	0	(30)	0	472	472	0	0	0
R25002259	PORTSMOUTH	VA		09/25/2025		214,627	0	(61)	0	0	(61)	0	520	520	0	0	0
R25002261	HIALEAH	FL		12/23/2025		454,680	0	(149)	0	0	(149)	0	1,197	1,197	0	0	0
R25002263	EAST ORANGE	NJ		09/25/2025		553,294	0	(133)	0	0	(133)	0	1,474	1,474	0	0	0
R25002264	ELIZABETH	NJ		09/25/2025		451,711	0	(109)	0	0	(109)	0	1,309	1,309	0	0	0
R25002265	GAITHERSBURG	MD		09/25/2025		204,185	0	(58)	0	0	(58)	0	558	558	0	0	0
R25002267	HIALEAH	FL		09/25/2025		554,376	0	(295)	0	0	(295)	0	7,705	7,705	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002268	SAINT LOUIS	MO		09/25/2025		88,501	0	(23)	0	0	(23)	0	228	228	0	0	0
R25002269	DICKSON CITY	PA		09/25/2025		140,795	0	(57)	0	0	(57)	0	304	304	0	0	0
R25002271	MASCOTTE	FL		09/25/2025		250,284	0	(103)	0	0	(103)	0	1,268	1,268	0	0	0
R25002273	MIAMI	FL		09/25/2025		527,055	0	(195)	0	0	(195)	0	1,003	1,003	0	0	0
R25002274	LEESBURG	FL		09/25/2025		240,726	0	(111)	0	0	(111)	0	594	594	0	0	0
R25002276	NOBLESVILLE	IN		09/25/2025		286,624	0	(42)	0	0	(42)	0	750	750	0	0	0
R25002281	ABILENE	TX		09/25/2025		189,371	0	(56)	0	0	(56)	0	506	506	0	0	0
R25002282	PHILADELPHIA	PA		09/25/2025		789,410	0	(158)	0	0	(158)	0	1,761	1,761	0	0	0
R25002286	GREEN BAY	WI		09/25/2025		320,410	0	(116)	0	0	(116)	0	841	841	0	0	0
R25002288	RICHMOND	TX		09/25/2025		229,484	0	(90)	0	0	(90)	0	497	497	0	0	0
R25002291	BAY SHORE	NY		09/25/2025		228,727	0	(178)	0	0	(178)	0	5,169	5,169	0	0	0
R25002294	SOUTHAMPTON	NY		10/28/2025		496,919	0	(122)	0	0	(122)	0	1,411	1,411	0	0	0
R25002298	CLAIRTON	PA		09/25/2025		105,079	0	(34)	0	0	(34)	0	269	269	0	0	0
R25002299	NEWARK	NJ		09/25/2025		553,015	0	(209)	0	0	(209)	0	1,086	1,086	0	0	0
R25002302	STAFFORD SPRINGS	CT		09/25/2025		201,751	0	(79)	0	0	(79)	0	320	320	0	0	0
R25002304	MOUNT VERNON	NY		12/23/2025		550,968	0	(205)	0	0	(205)	0	1,209	1,209	0	0	0
R25002306	CAPE CORAL	FL		09/25/2025		357,592	0	(266)	0	0	(266)	0	2,194	2,194	0	0	0
R25002309	COLUMBUS	OH		09/25/2025		170,416	0	(26)	0	0	(26)	0	475	475	0	0	0
R25002311	WILMINGTON	DE		09/25/2025		127,629	0	(29)	0	0	(29)	0	379	379	0	0	0
R25002312	EPHRATA	WA		09/25/2025		373,411	0	(90)	0	0	(90)	0	988	988	0	0	0
R25002313	BUFFALO	NY		09/25/2025		214,616	0	(81)	0	0	(81)	0	576	576	0	0	0
R25002315	LONGWOOD	FL		09/25/2025		318,231	0	(104)	0	0	(104)	0	838	838	0	0	0
R25002316	SPRINGFIELD	OR		10/28/2025		276,119	0	(65)	0	0	(65)	0	799	799	0	0	0
R25002318	MEMPHIS	TN		09/25/2025		195,726	0	(67)	0	0	(67)	0	491	491	0	0	0
R25002319	BEDFORD	OH		09/25/2025		157,310	0	(22)	0	0	(22)	0	395	395	0	0	0
R25002321	PARSIPPANY	NJ		09/25/2025		175,923	0	(73)	0	0	(73)	0	690	690	0	0	0
R25002323	MARBLE	CO		09/25/2025		288,973	0	(84)	0	0	(84)	0	760	760	0	0	0
R25002324	GRASS VALLEY	CA		09/25/2025		192,203	0	(74)	0	0	(74)	0	463	463	0	0	0
R25002325	LEVITTOWN	PA		09/25/2025		404,871	0	(83)	0	0	(83)	0	932	932	0	0	0
R25002326	FATE	TX		09/25/2025		138,268	0	(26)	0	0	(26)	0	284	284	0	0	0
R25002328	GREENFIELD PARK	NY		03/13/2026		0	0	(131)	0	0	(131)	0	1,050	1,050	0	0	0
R25002332	HOUSTON	TX		09/25/2025		220,812	0	(64)	0	0	(64)	0	544	544	0	0	0
R25002333	GALLATIN	TN		09/25/2025		258,960	0	(104)	0	0	(104)	0	560	560	0	0	0
R25002334	HOUSTON	TX		09/25/2025		302,137	0	(127)	0	0	(127)	0	941	941	0	0	0
R25002335	SAVANNAH	GA		09/25/2025		251,317	0	(63)	0	0	(63)	0	499	499	0	0	0
R25002338	PHOENIX	AZ		09/25/2025		325,285	0	(87)	0	0	(87)	0	719	719	0	0	0
R25002342	MONCKS CORNER	SC		09/25/2025		152,763	0	(31)	0	0	(31)	0	437	437	0	0	0
R25002343	SAN ANTONIO	TX		10/28/2025		301,516	0	(63)	0	0	(63)	0	716	716	0	0	0
R25002345	OPA LOCKA	FL		09/25/2025		335,451	0	(117)	0	0	(117)	0	841	841	0	0	0
R25002347	MCALLEN	TX		10/28/2025		416,324	0	(124)	0	0	(124)	0	1,069	1,069	0	0	0
R25002349	ALBANY	NY		09/25/2025		367,878	0	(103)	0	0	(103)	0	873	873	0	0	0
R25002352	JERSEY CITY	NJ		09/25/2025		536,969	0	(152)	0	0	(152)	0	1,347	1,347	0	0	0
R25002353	FAIRFIELD	CT		10/28/2025		436,897	0	(152)	0	0	(152)	0	1,455	1,455	0	0	0
R25002355	DAVENPORT	FL		09/25/2025		209,671	0	(69)	0	0	(69)	0	552	552	0	0	0
R25002359	BLUFFTON	SC		09/25/2025		317,332	0	(105)	0	0	(105)	0	817	817	0	0	0
R25002361	STOCKTON	CA		10/28/2025		249,878	0	(259)	0	0	(259)	0	14,823	14,823	0	0	0
R25002362	CLEVELAND	OH		09/25/2025		94,227	0	(39)	0	0	(39)	0	211	211	0	0	0
R25002364	COLUMBUS	OH		09/25/2025		108,055	0	(39)	0	0	(39)	0	257	257	0	0	0
R25002366	PITTSBURGH	PA		09/25/2025		130,510	0	(37)	0	0	(37)	0	309	309	0	0	0
R25002372	KISSIMMEE	FL		09/25/2025		357,840	0	(126)	0	0	(126)	0	915	915	0	0	0
R25002373	HOLLYWOOD	FL		09/25/2025		478,443	0	(156)	0	0	(156)	0	1,891	1,891	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002375	EL CAJON	CA		09/25/2025		912,595	0	(367)	0	0	(367)	0	2,095	2,095	0	0	0
R25002378	NEPTUNE	NJ		09/25/2025		472,848	0	(199)	0	0	(199)	0	1,088	1,088	0	0	0
R25002381	FORT WORTH	TX		10/28/2025		251,987	0	(97)	0	0	(97)	0	507	507	0	0	0
R25002382	WHITAKERS	NC		09/25/2025		277,163	0	(253)	0	0	(253)	0	0	0	0	0	0
R25002383	KISSIMMEE	FL		09/25/2025		273,847	0	(103)	0	0	(103)	0	680	680	0	0	0
R25002387	HERMITAGE	TN		09/25/2025		160,035	0	(103)	0	0	(103)	0	703	703	0	0	0
R25002388	NEWARK	NJ		10/28/2025		648,854	0	(264)	0	0	(264)	0	473	473	0	0	0
R25002389	HOBOKEN	NJ		09/25/2025		260,073	0	(94)	0	0	(94)	0	683	683	0	0	0
R25002390	RENO	NV		09/25/2025		141,251	0	(57)	0	0	(57)	0	308	308	0	0	0
R25002391	TROY	NY		09/25/2025		206,239	0	(57)	0	0	(57)	0	478	478	0	0	0
R25002396	SMYRNA	TN		09/25/2025		256,167	0	(70)	0	0	(70)	0	580	580	0	0	0
R25002397	POMPANO BEACH	FL		09/25/2025		265,194	0	(862)	0	0	(862)	0	69,989	69,989	0	0	0
R25002398	LOUISVILLE	KY		09/25/2025		236,480	0	(64)	0	0	(64)	0	654	654	0	0	0
R25002399	MISSION	TX		09/25/2025		371,782	0	(84)	0	0	(84)	0	1,003	1,003	0	0	0
R25002400	PORT SAINT LUCIE	FL		09/25/2025		243,718	0	(64)	0	0	(64)	0	721	721	0	0	0
R25002401	MOUNT VERNON	WA		09/25/2025		379,853	0	(100)	0	0	(100)	0	979	979	0	0	0
R25002402	LOS ANGELES	CA		09/25/2025		1,454,655	0	(130)	0	0	(130)	0	0	0	0	0	0
R25002403	WATERBURY	CT		09/25/2025		177,069	0	(69)	0	0	(69)	0	417	417	0	0	0
R25002404	WILLIAMSTOWN	NJ		09/25/2025		274,363	0	(77)	0	0	(77)	0	693	693	0	0	0
R25002407	OCALA	FL		09/25/2025		202,742	0	(57)	0	0	(57)	0	481	481	0	0	0
R25002411	NEW BEDFORD	MA		09/25/2025		456,577	0	(158)	0	0	(158)	0	1,177	1,177	0	0	0
R25002412	NORTH MIAMI BEACH	FL		10/28/2025		508,993	0	(159)	0	0	(159)	0	1,390	1,390	0	0	0
R25002414	COLUMBUS	OH		09/25/2025		152,829	0	(22)	0	0	(22)	0	405	405	0	0	0
R25002415	DOVER	DE		09/25/2025		202,576	0	(49)	0	0	(49)	0	591	591	0	0	0
R25002417	METHUEN	MA		09/25/2025		554,572	0	(214)	0	0	(214)	0	1,285	1,285	0	0	0
R25002418	TALLAHASSEE	FL		09/25/2025		207,644	0	(83)	0	0	(83)	0	559	559	0	0	0
R25002419	MIAMI GARDENS	FL		09/25/2025		379,780	0	(116)	0	0	(116)	0	1,078	1,078	0	0	0
R25002420	BROOKLYN	NY		10/28/2025		751,082	0	(215)	0	0	(215)	0	1,821	1,821	0	0	0
R25002421	NAPLE	FL		09/25/2025		339,656	0	(140)	0	0	(140)	0	765	765	0	0	0
R25002423	TAMAQUA	PA		09/25/2025		244,371	0	(94)	0	0	(94)	0	497	497	0	0	0
R25002424	WICHITA	KS		09/25/2025		113,091	0	(44)	0	0	(44)	0	230	230	0	0	0
R25002425	BUCKEYE	AZ		09/25/2025		328,101	0	(133)	0	0	(133)	0	1,337	1,337	0	0	0
R25002426	EDMOND	OK		09/25/2025		216,390	0	(74)	0	0	(74)	0	542	542	0	0	0
R25002428	PHILADELPHIA	PA		09/25/2025		666,994	0	(132)	0	0	(132)	0	1,463	1,463	0	0	0
R25002430	EAST POINT	GA		09/25/2025		252,629	0	(106)	0	0	(106)	0	585	585	0	0	0
R25002432	ORLANDO	FL		09/25/2025		105,129	0	(36)	0	0	(36)	0	205	205	0	0	0
R25002433	PALM CITY	FL		09/25/2025		416,192	0	(153)	0	0	(153)	0	916	916	0	0	0
R25002435	VANCOUVER	WA		09/25/2025		162,864	0	(63)	0	0	(63)	0	451	451	0	0	0
R25002436	HAWKINSVILLE	GA		09/25/2025		525,826	0	(164)	0	0	(164)	0	1,099	1,099	0	0	0
R25002439	BOISE	ID		09/25/2025		1,019,558	0	(284)	0	0	(284)	0	2,409	2,409	0	0	0
R25002440	MONROE	GA		09/25/2025		79,100	0	(25)	0	0	(25)	0	210	210	0	0	0
R25002443	BLACK BUTTE RANCH	OR		09/25/2025		775,169	0	(70)	0	0	(70)	0	0	0	0	0	0
R25002444	NEW BRAUNFELS	TX		09/25/2025		234,671	0	(49)	0	0	(49)	0	455	455	0	0	0
R25002445	JACKSONVILLE	FL		09/25/2025		319,166	0	(208)	0	0	(208)	0	1,977	1,977	0	0	0
R25002446	MURRAYVILLE	GA		09/25/2025		291,725	0	(79)	0	0	(79)	0	2,216	2,216	0	0	0
R25002455	FORT PIERCE	FL		09/25/2025		364,733	0	(62)	0	0	(62)	0	984	984	0	0	0
R25002456	DALLAS	TX		09/25/2025		252,499	0	(38)	0	0	(38)	0	2,296	2,296	0	0	0
R25002457	CARTERSVILLE	GA		09/25/2025		274,939	0	7	0	0	7	0	827	827	0	0	0
R25002459	DEFIANCE	OH		10/28/2025		251,694	0	(94)	0	0	(94)	0	566	566	0	0	0
R25002463	EVANSVILLE	IN		10/28/2025		87,766	0	(34)	0	0	(34)	0	210	210	0	0	0
R25002466	MYRTLE BEACH	SC		09/25/2025		97,656	0	(37)	0	0	(37)	0	222	222	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25002467	BALTIMORE	MD		09/25/2025		84,110	0	(30)	0	0	(30)	0	176	176	0	0	0
R25002468	ROCKY MOUNT	NC		09/25/2025		87,514	0	(35)	0	0	(35)	0	222	222	0	0	0
R25002469	PUEBLO	CO		09/25/2025		104,523	0	(39)	0	0	(39)	0	236	236	0	0	0
R25002470	ST. LOUIS	MO		09/25/2025		82,782	0	(28)	0	0	(28)	0	187	187	0	0	0
R25002472	COLUMBUS	GA		09/25/2025		94,239	0	(32)	0	0	(32)	0	203	203	0	0	0
R25002473	ANDERSON	IN		09/25/2025		88,507	0	(30)	0	0	(30)	0	200	200	0	0	0
R25002478	MEMPHIS	TN		09/25/2025		93,515	0	(32)	0	0	(32)	0	228	228	0	0	0
R25002480	MEMPHIS	TN		10/28/2025		1,022,486	0	(387)	0	0	(387)	0	9,699	9,699	0	0	0
R25002481	DETROIT	MI		09/25/2025		89,773	0	(27)	0	0	(27)	0	610	610	0	0	0
R25002483	EDEN PRAIRIE	MN		10/28/2025		1,004,215	0	(327)	0	0	(327)	0	2,594	2,594	0	0	0
R25002486	LANSING	MI		10/28/2025		86,694	0	(25)	0	0	(25)	0	232	232	0	0	0
R25002489	CLEVELAND	OH		09/25/2025		91,404	0	(20)	0	0	(20)	0	61	61	0	0	0
R25002490	CLEVELAND	OH		09/25/2025		82,350	0	(20)	0	0	(20)	0	202	202	0	0	0
R25002491	MCKEESPORT	PA		09/25/2025		96,314	0	(21)	0	0	(21)	0	200	200	0	0	0
R25002492	PHILADELPHIA	PA		09/25/2025		92,956	0	(23)	0	0	(23)	0	228	228	0	0	0
R25002493	COATESVILLE	PA		09/25/2025		97,746	0	(13)	0	0	(13)	0	544	544	0	0	0
R25002496	WEST MIDDLESEX	PA		09/25/2025		98,589	0	(24)	0	0	(24)	0	233	233	0	0	0
R25002497	ELYRIA	OH		10/28/2025		95,607	0	(49)	0	0	(49)	0	538	538	0	0	0
R25002498	CLEVELAND	OH		10/28/2025		79,264	0	(20)	0	0	(20)	0	194	194	0	0	0
R25002500	CLEVELAND	OH		09/25/2025		85,016	0	(20)	0	0	(20)	0	251	251	0	0	0
R25002501	CLEVELAND	OH		09/25/2025		77,343	0	(19)	0	0	(19)	0	479	479	0	0	0
R25002502	HARRISBURG	PA		09/25/2025		86,604	0	(21)	0	0	(21)	0	204	204	0	0	0
R25002504	WILKES-BARRE TOWNSHI	PA		09/25/2025		89,917	0	(20)	0	0	(20)	0	211	211	0	0	0
R25002506	TOLEDO	OH		09/25/2025		87,891	0	(18)	0	0	(18)	0	188	188	0	0	0
R25002507	MILWAUKEE	WI		10/28/2025		204,195	0	(48)	0	0	(48)	0	565	565	0	0	0
R25002510	MONACA	PA		09/25/2025		100,420	0	(18)	0	0	(18)	0	225	225	0	0	0
R25002511	AKRON	OH		09/25/2025		76,667	0	(14)	0	0	(14)	0	183	183	0	0	0
R25002512	MARION	OH		09/25/2025		76,667	0	(14)	0	0	(14)	0	183	183	0	0	0
R25002515	ROYERSFORD	PA		04/30/2026		0	0	(69)	0	0	(69)	0	981	981	0	0	0
R25002517	MIDDLETOWN	PA		10/28/2025		164,676	0	(25)	0	0	(25)	0	398	398	0	0	0
R25002519	LAKE MARY	FL		09/25/2025		147,300	0	(545)	0	0	(545)	0	4,579	4,579	0	0	0
R25002524	BEND	OR		10/15/2025		422,044	0	(179)	0	0	(179)	0	981	981	0	0	0
R25002526	TEMPE	AZ		09/25/2025		208,300	0	(88)	0	0	(88)	0	506	506	0	0	0
R25002527	ENGLEWOOD	NJ		10/15/2025		436,173	0	(75)	0	0	(75)	0	1,069	1,069	0	0	0
R25002528	WOODRIDGE	NY		09/25/2025		325,565	0	(102)	0	0	(102)	0	802	802	0	0	0
R25002529	INWOOD	WV		09/25/2025		291,988	0	(116)	0	0	(116)	0	661	661	0	0	0
R25002530	LECANTO	FL		09/25/2025		167,864	0	(1,172)	0	0	(1,172)	0	135,640	135,640	0	0	0
R25002531	KISSIMMEE	FL		10/15/2025		481,334	0	0	0	0	0	0	383	383	0	0	0
R25002533	FAYETTEVILLE	NC		09/25/2025		132,190	0	(47)	0	0	(47)	0	891	891	0	0	0
R25002538	BRADENTON	FL		09/25/2025		359,403	0	(110)	0	0	(110)	0	1,121	1,121	0	0	0
R25002540	LANSING	MI		09/25/2025		113,104	0	(39)	0	0	(39)	0	241	241	0	0	0
R25002546	HOUSTON	TX		09/25/2025		192,337	0	(70)	0	0	(70)	0	351	351	0	0	0
R25002548	WILMINGTON	DE		09/25/2025		158,834	0	(65)	0	0	(65)	0	319	319	0	0	0
R25002551	NORRISTOWN	PA		09/25/2025		155,960	0	(44)	0	0	(44)	0	335	335	0	0	0
R25002554	FORT WALTON BEACH	FL		10/15/2025		168,578	0	(70)	0	0	(70)	0	396	396	0	0	0
R25002555	RICHMOND	TX		09/25/2025		398,831	0	(176)	0	0	(176)	0	974	974	0	0	0
R25002556	POMONA	CA		09/25/2025		580,293	0	(244)	0	0	(244)	0	1,194	1,194	0	0	0
R25002557	WARWICK	NY		09/25/2025		260,181	0	(124)	0	0	(124)	0	687	687	0	0	0
R25002559	DEMOREST	GA		09/25/2025		165,006	0	(29)	0	0	(29)	0	486	486	0	0	0
R25002564	WATSONVILLE	CA		09/25/2025		104,481	0	(37)	0	0	(37)	0	270	270	0	0	0
R25002567	BEL AIR	MD		09/25/2025		145,192	0	(49)	0	0	(49)	0	181	181	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002568	MENASHA	WI		09/25/2025		116,004	0	(53)	0	0	(53)	0	368	368	0	0	0
R25002574	HILTON HEAD ISLAND	SC		09/25/2025		170,072	0	(79)	0	0	(79)	0	384	384	0	0	0
R25002577	DUNNELLON	FL		09/25/2025		101,379	0	(28)	0	0	(28)	0	198	198	0	0	0
R25002579	WAYNESVILLE	NC		09/25/2025		294,530	0	(119)	0	0	(119)	0	688	688	0	0	0
R25002580	LAS VEGAS	NV		09/25/2025		406,873	0	(53)	0	0	(53)	0	1,283	1,283	0	0	0
R25002582	MEMPHIS	TN		09/25/2025		89,180	0	(26)	0	0	(26)	0	233	233	0	0	0
R25002585	AURORA	CO		09/25/2025		140,364	0	(45)	0	0	(45)	0	623	623	0	0	0
R25002587	ROWLETT	TX		09/25/2025		116,963	0	(24)	0	0	(24)	0	569	569	0	0	0
R25002588	TALLAHASSEE	FL		09/25/2025		134,582	0	(39)	0	0	(39)	0	299	299	0	0	0
R25002596	ARLINGTON	TX		09/25/2025		219,216	0	(66)	0	0	(66)	0	518	518	0	0	0
R25002597	DENISON	TX		09/25/2025		159,846	0	0	0	0	0	0	251	251	0	0	0
R25002598	MILWAUKEE	WI		09/25/2025		204,829	0	(88)	0	0	(88)	0	813	813	0	0	0
R25002601	FORT LAUDERDALE	FL		09/25/2025		421,718	0	(114)	0	0	(114)	0	1,059	1,059	0	0	0
R25002602	COATESVILLE	PA		09/25/2025		115,782	0	(28)	0	0	(28)	0	265	265	0	0	0
R25002607	RICHMOND	TX		09/25/2025		208,973	0	(201)	0	0	(201)	0	1,362	1,362	0	0	0
R25002609	PENNSAUKEN	NJ		09/25/2025		240,155	0	(63)	0	0	(63)	0	548	548	0	0	0
R25002611	ST ALBANS	NY		09/25/2025		646,602	0	(228)	0	0	(228)	0	1,457	1,457	0	0	0
R25002614	STANARDSVILLE	VA		09/25/2025		237,865	0	(104)	0	0	(104)	0	513	513	0	0	0
R25002615	LAKE WORTH	FL		09/25/2025		179,672	0	(66)	0	0	(66)	0	336	336	0	0	0
R25002616	COTO DE CAZA	CA		09/25/2025		728,081	0	(346)	0	0	(346)	0	1,683	1,683	0	0	0
R25002617	JACKSON HEIGHTS	NY		09/25/2025		682,376	0	(282)	0	0	(282)	0	1,845	1,845	0	0	0
R25002619	CAMAS	WA		09/25/2025		370,480	0	(95)	0	0	(95)	0	1,039	1,039	0	0	0
R25002620	ENGLEWOOD	NJ		10/15/2025		463,548	0	(113)	0	0	(113)	0	1,125	1,125	0	0	0
R25002621	NAPLES	FL		09/25/2025		432,406	0	(164)	0	0	(164)	0	1,030	1,030	0	0	0
R25002624	ORLANDO	FL		09/25/2025		132,719	0	(28)	0	0	(28)	0	328	328	0	0	0
R25002626	HOUSTON	TX		09/25/2025		109,714	0	(51)	0	0	(51)	0	967	967	0	0	0
R25002629	MIAMI	FL		09/25/2025		313,331	0	(78)	0	0	(78)	0	784	784	0	0	0
R25002630	PURCELLVILLE	VA		09/25/2025		234,355	0	(102)	0	0	(102)	0	2,316	2,316	0	0	0
R25002632	SACRAMENTO	CA		09/25/2025		214,316	0	(81)	0	0	(81)	0	533	533	0	0	0
R25002633	KISSIMMEE	FL		09/25/2025		375,002	0	(143)	0	0	(143)	0	815	815	0	0	0
R25002634	GRAND RAPIDS	MI		09/25/2025		155,154	0	(44)	0	0	(44)	0	393	393	0	0	0
R25002636	RAPID CITY	SD		09/25/2025		104,108	0	(35)	0	0	(35)	0	268	268	0	0	0
R25002637	NEW ORLEANS	LA		09/25/2025		237,222	0	(101)	0	0	(101)	0	464	464	0	0	0
R25002638	SEVIERVILLE	TN		09/25/2025		352,257	0	(144)	0	0	(144)	0	1,053	1,053	0	0	0
R25002639	VIRGINIA BEACH	VA		09/25/2025		378,559	0	(62)	0	0	(62)	0	1,104	1,104	0	0	0
R25002640	PORTLAND	OR		09/25/2025		258,219	0	(101)	0	0	(101)	0	526	526	0	0	0
R25002641	JOSHUA TREE	CA		09/25/2025		156,881	0	(55)	0	0	(55)	0	366	366	0	0	0
R25002642	SLIDELL	LA		09/25/2025		132,911	0	(59)	0	0	(59)	0	277	277	0	0	0
R25002643	INDEPENDENCE	OR		09/25/2025		416,738	0	(168)	0	0	(168)	0	925	925	0	0	0
R25002644	NEWBURGH HEIGHTS	OH		09/25/2025		213,238	0	(82)	0	0	(82)	0	416	416	0	0	0
R25002646	BATON ROUGE	LA		09/25/2025		244,142	0	(86)	0	0	(86)	0	598	598	0	0	0
R25002647	KISSIMMEE	FL		09/25/2025		188,897	0	(74)	0	0	(74)	0	472	472	0	0	0
R25002650	BRIDGEPORT	CT		09/25/2025		234,349	0	(84)	0	0	(84)	0	611	611	0	0	0
R25002651	SUN CITY	AZ		09/25/2025		210,254	0	(84)	0	0	(84)	0	503	503	0	0	0
R25002652	STAMFORD	CT		09/25/2025		125,536	0	(47)	0	0	(47)	0	315	315	0	0	0
R25002653	ATLANTA	GA		09/25/2025		205,217	0	(82)	0	0	(82)	0	488	488	0	0	0
R25002655	RUTH	NV		09/25/2025		115,004	0	(48)	0	0	(48)	0	259	259	0	0	0
R25002656	HARRISBURG	PA		09/25/2025		135,721	0	0	0	0	0	0	221	221	0	0	0
R25002659	LIVINGSTON	LA		09/25/2025		159,551	0	(65)	0	0	(65)	0	297	297	0	0	0
R25002660	NIPOMO	CA		09/25/2025		320,031	0	(62)	0	0	(62)	0	946	946	0	0	0
R25002662	CHARLOTTE	NC		09/25/2025		81,212	0	(119)	0	0	(119)	0	1,527	1,527	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002663	MONROE	NY		09/25/2025		288,135	0	(112)	0	0	(112)	0	686	686	0	0	0
R25002664	NEWBERG	OR		09/25/2025		559,454	0	(219)	0	0	(219)	0	1,299	1,299	0	0	0
R25002665	CINCINNATI	OH		09/25/2025		101,609	0	(27)	0	0	(27)	0	119	119	0	0	0
R25002666	MONROE	NY		09/25/2025		303,514	0	(118)	0	0	(118)	0	722	722	0	0	0
R25002668	WAXHAW	NC		09/25/2025		278,176	0	(102)	0	0	(102)	0	633	633	0	0	0
R25002670	VIRGINIA BEACH	VA		09/25/2025		279,853	0	(82)	0	0	(82)	0	667	667	0	0	0
R25002671	HADDON TOWNSHIP	NJ		09/25/2025		373,659	0	(121)	0	0	(121)	0	903	903	0	0	0
R25002672	SWANTON	VT		09/25/2025		350,882	0	(110)	0	0	(110)	0	609	609	0	0	0
R25002673	NEW ORLEANS	LA		09/25/2025		865,730	0	(324)	0	0	(324)	0	1,837	1,837	0	0	0
R25002674	NORTH MYRTLE BEACH	SC		09/25/2025		211,473	0	(77)	0	0	(77)	0	461	461	0	0	0
R25002675	MILWAUKEE	WI		09/25/2025		138,487	0	(47)	0	0	(47)	0	357	357	0	0	0
R25002676	FAIRFAX	VA		09/25/2025		117,088	0	(135)	0	0	(135)	0	1,540	1,540	0	0	0
R25002680	TEMECULA	CA		09/25/2025		212,110	0	(95)	0	0	(95)	0	485	485	0	0	0
R25002681	DADE CITY	FL		09/25/2025		213,764	0	(102)	0	0	(102)	0	503	503	0	0	0
R25002682	GREENACRES	FL		09/25/2025		279,632	0	(118)	0	0	(118)	0	615	615	0	0	0
R25002683	MONTAGUE	NJ		09/25/2025		134,859	0	(60)	0	0	(60)	0	286	286	0	0	0
R25002684	OLDSMAR	FL		09/25/2025		145,845	0	(44)	0	0	(44)	0	343	343	0	0	0
R25002685	HAMPDEN	MA		09/25/2025		237,920	0	(36)	0	0	(36)	0	0	0	0	0	0
R25002686	SANDUSKY	OH		09/25/2025		132,624	0	(35)	0	0	(35)	0	252	252	0	0	0
R25002691	LANSING	MI		09/25/2025		104,885	0	(41)	0	0	(41)	0	271	271	0	0	0
R25002692	OAK FOREST	IL		09/25/2025		232,779	0	(92)	0	0	(92)	0	531	531	0	0	0
R25002693	SAINT LOUIS	MO		09/25/2025		144,641	0	(48)	0	0	(48)	0	333	333	0	0	0
R25002694	INDIANAPOLIS	IN		09/25/2025		136,458	0	(55)	0	0	(55)	0	188	188	0	0	0
R25002695	FAYETTEVILLE	AR		09/25/2025		222,294	0	(86)	0	0	(86)	0	460	460	0	0	0
R25002697	SPARTANBURG	SC		09/25/2025		149,573	0	(53)	0	0	(53)	0	208	208	0	0	0
R25002699	YUKON	OK		09/25/2025		207,843	0	(77)	0	0	(77)	0	512	512	0	0	0
R25002700	OKLAHOMA CITY	OK		09/25/2025		228,999	0	(106)	0	0	(106)	0	531	531	0	0	0
R25002703	READING	PA		09/25/2025		151,424	0	(67)	0	0	(67)	0	309	309	0	0	0
R25002704	MIAMI	FL		09/25/2025		839,915	0	(376)	0	0	(376)	0	0	0	0	0	0
R25002709	RICHMOND	VA		09/25/2025		279,314	0	(105)	0	0	(105)	0	639	639	0	0	0
R25002710	ATLANTA	GA		10/15/2025		582,840	0	(195)	0	0	(195)	0	1,363	1,363	0	0	0
R25002711	BARTLETT	TN		09/25/2025		133,410	0	(60)	0	0	(60)	0	304	304	0	0	0
R25002712	CAROLINA BEACH	NC		09/25/2025		1,060,912	0	(424)	0	0	(424)	0	2,436	2,436	0	0	0
R25002713	PHILLIPSBURG	NJ		09/25/2025		231,727	0	(68)	0	0	(68)	0	553	553	0	0	0
R25002716	GREEN RIDGE	MO		09/25/2025		165,658	0	(69)	0	0	(69)	0	377	377	0	0	0
R25002717	INGLEWOOD	CA		09/25/2025		859,547	0	(253)	0	0	(253)	0	2,052	2,052	0	0	0
R25002718	ZANESVILLE	OH		09/25/2025		94,664	0	(37)	0	0	(37)	0	206	206	0	0	0
R25002719	INDIANAPOLIS	IN		09/25/2025		335,008	0	(133)	0	0	(133)	0	783	783	0	0	0
R25002720	MIAMI	FL		09/25/2025		352,822	0	(164)	0	0	(164)	0	940	940	0	0	0
R25002722	INGLEWOOD	CA		09/25/2025		858,012	0	(249)	0	0	(249)	0	2,049	2,049	0	0	0
R25002723	YORK	PA		09/25/2025		175,279	0	(57)	0	0	(57)	0	384	384	0	0	0
R25002728	OKLAHOMA CITY	OK		09/25/2025		211,449	0	(72)	0	0	(72)	0	543	543	0	0	0
R25002729	MAPLE HEIGHTS	OH		09/25/2025		146,328	0	(54)	0	0	(54)	0	327	327	0	0	0
R25002730	WILMINGTON	DE		09/25/2025		169,504	0	(62)	0	0	(62)	0	439	439	0	0	0
R25002733	MELBOURNE	FL		09/25/2025		247,060	0	(109)	0	0	(109)	0	508	508	0	0	0
R25002734	KANSAS CITY	KS		09/25/2025		154,557	0	(63)	0	0	(63)	0	327	327	0	0	0
R25002737	READING	PA		09/25/2025		272,319	0	(77)	0	0	(77)	0	600	600	0	0	0
R25002739	LONG BEACH	CA		09/25/2025		116,556	0	(42)	0	0	(42)	0	302	302	0	0	0
R25002740	CLEARWATER	FL		09/25/2025		351,137	0	(132)	0	0	(132)	0	745	745	0	0	0
R25002741	WERNERSVILLE	PA		09/25/2025		144,383	0	(64)	0	0	(64)	0	305	305	0	0	0
R25002742	SOUTH VIENNA	OH		09/25/2025		211,919	0	(87)	0	0	(87)	0	426	426	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002744	SAINT LOUIS	MO		09/25/2025		203,227	0	(89)	0	0	(89)	0	418	418	0	0	0
R25002746	INGLEWOOD	CA		09/25/2025		672,869	0	(209)	0	0	(209)	0	1,642	1,642	0	0	0
R25002756	FARMERS BRANCH	TX		09/25/2025		113,909	0	(26)	0	0	(26)	0	293	293	0	0	0
R25002758	KAILUA KONA	HI		09/25/2025		686,664	0	(324)	0	0	(324)	0	1,629	1,629	0	0	0
R25002763	SAINT LOUIS	MO		09/25/2025		131,658	0	(31)	0	0	(31)	0	271	271	0	0	0
R25002764	PITTSBURGH	PA		09/25/2025		170,836	0	(62)	0	0	(62)	0	394	394	0	0	0
R25002765	NEW BRAUNFELS	TX		09/25/2025		243,490	0	(109)	0	0	(109)	0	512	512	0	0	0
R25002766	PHILADELPHIA	PA		09/25/2025		214,328	0	(69)	0	0	(69)	0	531	531	0	0	0
R25002767	OKLAHOMA CITY	OK		09/25/2025		174,938	0	(82)	0	0	(82)	0	415	415	0	0	0
R25002768	YORK	PA		09/25/2025		122,087	0	(40)	0	0	(40)	0	274	274	0	0	0
R25002769	CHICAGO	IL		09/25/2025		164,942	0	(60)	0	0	(60)	0	378	378	0	0	0
R25002773	LIMA	OH		09/25/2025		132,369	0	(50)	0	0	(50)	0	295	295	0	0	0
R25002774	SHOW LOW	AZ		09/25/2025		293,961	0	(108)	0	0	(108)	0	673	673	0	0	0
R25002777	BONFIELD	IL		10/15/2025		164,509	0	(55)	0	0	(55)	0	239	239	0	0	0
R25002778	AURORA	CO		09/25/2025		377,126	0	(147)	0	0	(147)	0	840	840	0	0	0
R25002779	HOUSTON	TX		09/25/2025		141,202	0	(43)	0	0	(43)	0	371	371	0	0	0
R25002782	HAGERSTOWN	MD		09/25/2025		169,869	0	(74)	0	0	(74)	0	862	862	0	0	0
R25002786	HAGERSTOWN	MD		09/25/2025		279,152	0	(86)	0	0	(86)	0	718	718	0	0	0
R25002789	SANTA BARBARA	CA		09/25/2025		1,045,814	0	(393)	0	0	(393)	0	2,487	2,487	0	0	0
R25002791	BROOKLYN	NY		09/25/2025		720,799	0	(209)	0	0	(209)	0	2,048	2,048	0	0	0
R25002792	TAMPA	FL		09/25/2025		201,715	0	(79)	0	0	(79)	0	515	515	0	0	0
R25002795	TRENTON	NJ		09/25/2025		158,281	0	(65)	0	0	(65)	0	351	351	0	0	0
R25002796	ESCONDIDO	CA		09/25/2025		969,057	0	(335)	0	0	(335)	0	2,118	2,118	0	0	0
R25002798	BATON ROUGE	LA		09/25/2025		215,495	0	0	0	0	0	0	475	475	0	0	0
R25002800	JAMAICA	NY		09/25/2025		781,096	0	(266)	0	0	(266)	0	0	0	0	0	0
R25002801	KISSIMMEE	FL		09/25/2025		184,419	0	(88)	0	0	(88)	0	427	427	0	0	0
R25002802	WHEATON	IL		09/25/2025		314,413	0	(119)	0	0	(119)	0	469	469	0	0	0
R25002807	TUCSON	AZ		09/25/2025		288,767	0	(58)	0	0	(58)	0	786	786	0	0	0
R25002812	AMBRIDGE	PA		09/25/2025		113,723	0	(34)	0	0	(34)	0	198	198	0	0	0
R25002815	NORFOLK	VA		10/15/2025		182,801	0	(49)	0	0	(49)	0	480	480	0	0	0
R25002817	ATLANTIC CITY	NJ		10/15/2025		252,668	0	(111)	0	0	(111)	0	623	623	0	0	0
R25002818	ROCKY FACE	GA		10/15/2025		167,911	0	(55)	0	0	(55)	0	434	434	0	0	0
R25002820	LANSING	MI		10/15/2025		75,370	0	(24)	0	0	(24)	0	192	192	0	0	0
R25002821	WASHINGTON	DC		09/25/2025		756,644	0	(179)	0	0	(179)	0	2,069	2,069	0	0	0
R25002822	CHARLOTTE	NC		09/25/2025		181,341	0	(50)	0	0	(50)	0	403	403	0	0	0
R25002823	CAPITOLA	CA		09/25/2025		210,631	0	(27)	0	0	(27)	0	0	0	0	0	0
R25002824	CENTREVILLE	VA		09/25/2025		235,104	0	(80)	0	0	(80)	0	527	527	0	0	0
R25002825	STERLING	VA		09/25/2025		274,518	0	(99)	0	0	(99)	0	645	645	0	0	0
R25002826	NORTH BAY VILLAGE	FL		09/25/2025		1,857,567	0	(178)	0	0	(178)	0	0	0	0	0	0
R25002828	GULFPORT	MS		09/25/2025		211,071	0	(86)	0	0	(86)	0	469	469	0	0	0
R25002830	STERLING	CO		09/25/2025		142,902	0	(44)	0	0	(44)	0	338	338	0	0	0
R25002831	SUN VALLEY	CA		09/25/2025		879,497	0	(324)	0	0	(324)	0	2,064	2,064	0	0	0
R25002832	WASHINGTON	DC		09/25/2025		365,820	0	(156)	0	0	(156)	0	864	864	0	0	0
R25002833	VESTAL	NY		09/25/2025		154,376	0	(45)	0	0	(45)	0	583	583	0	0	0
R25002835	WESTON	FL		09/25/2025		994,679	0	(288)	0	0	(288)	0	2,810	2,810	0	0	0
R25002837	PHOENIX	AZ		09/25/2025		198,056	0	(89)	0	0	(89)	0	473	473	0	0	0
R25002838	NORRISTOWN	PA		09/25/2025		111,183	0	(37)	0	0	(37)	0	277	277	0	0	0
R25002843	SAVANNAH	GA		09/25/2025		153,512	0	(61)	0	0	(61)	0	368	368	0	0	0
R25002845	FRISCO	TX		09/25/2025		325,024	0	(117)	0	0	(117)	0	709	709	0	0	0
R25002846	DUARTE	CA		09/25/2025		157,483	0	(57)	0	0	(57)	0	341	341	0	0	0
R25002847	JONESBORO	AR		09/25/2025		160,165	0	(33)	0	0	(33)	0	416	416	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002848	MARION	AR		09/25/2025		158,026	0	(68)	0	0	(68)	0	389	389	0	0	0
R25002849	OAKLAND PARK	FL		09/25/2025		134,814	0	(62)	0	0	(62)	0	299	299	0	0	0
R25002851	JACKSONVILLE	FL		09/25/2025		168,042	0	(571)	0	0	(571)	0	2,929	2,929	0	0	0
R25002854	PROVIDENCE	RI		09/25/2025		496,788	0	(160)	0	0	(160)	0	868	868	0	0	0
R25002855	WAVERLY	FL		09/25/2025		135,373	0	(43)	0	0	(43)	0	332	332	0	0	0
R25002856	MOUNT VERNON	NY		09/25/2025		431,687	0	(151)	0	0	(151)	0	1,516	1,516	0	0	0
R25002857	YUCCA VALLEY	CA		10/15/2025		288,086	0	(89)	0	0	(89)	0	1,948	1,948	0	0	0
R25002858	LYNCHBURG	VA		09/25/2025		146,986	0	(67)	0	0	(67)	0	385	385	0	0	0
R25002862	BALTIMORE	MD		09/25/2025		156,333	0	(49)	0	0	(49)	0	337	337	0	0	0
R25002865	ALBANY	GA		09/25/2025		154,555	0	(64)	0	0	(64)	0	369	369	0	0	0
R25002866	INDIANAPOLIS	IN		09/25/2025		187,757	0	(54)	0	0	(54)	0	542	542	0	0	0
R25002867	WICHITA	KS		09/25/2025		94,780	0	(27)	0	0	(27)	0	219	219	0	0	0
R25002868	PENSACOLA BEACH	FL		09/25/2025		469,499	0	(201)	0	0	(201)	0	1,092	1,092	0	0	0
R25002870	FLUSHING	NY		09/25/2025		507,347	0	(351)	0	0	(351)	0	3,030	3,030	0	0	0
R25002871	TAFT	CA		09/25/2025		144,612	0	(66)	0	0	(66)	0	511	511	0	0	0
R25002872	LAYTON	UT		09/25/2025		147,129	0	(52)	0	0	(52)	0	303	303	0	0	0
R25002873	LEXINGTON PARK	MD		09/25/2025		186,949	0	(70)	0	0	(70)	0	490	490	0	0	0
R25002875	HOUSTON	TX		09/25/2025		166,934	0	(58)	0	0	(58)	0	418	418	0	0	0
R25002876	OKLAHOMA CITY	OK		09/25/2025		100,477	0	(33)	0	0	(33)	0	251	251	0	0	0
R25002877	NORFOLK	VA		09/25/2025		210,325	0	(88)	0	0	(88)	0	506	506	0	0	0
R25002878	AKRON	OH		09/25/2025		86,884	0	(35)	0	0	(35)	0	190	190	0	0	0
R25002880	WHITESBORO	NY		09/25/2025		111,734	0	(28)	0	0	(28)	0	241	241	0	0	0
R25002881	ATLANTA	GA		09/25/2025		194,233	0	(75)	0	0	(75)	0	2,405	2,405	0	0	0
R25002882	WALTHAM	MA		09/25/2025		216,959	0	(112)	0	0	(112)	0	2,106	2,106	0	0	0
R25002884	LAKELAND	FL		09/25/2025		105,110	0	(44)	0	0	(44)	0	0	0	0	0	0
R25002885	RICHMOND	VA		09/25/2025		320,402	0	(113)	0	0	(113)	0	2,247	2,247	0	0	0
R25002886	NEW ROCHELLE	NY		10/15/2025		520,553	0	(233)	0	0	(233)	0	1,097	1,097	0	0	0
R25002891	READING	PA		09/25/2025		133,255	0	(44)	0	0	(44)	0	275	275	0	0	0
R25002892	BELVIDERE	IL		09/25/2025		101,355	0	(33)	0	0	(33)	0	289	289	0	0	0
R25002895	LAWTON	OK		09/25/2025		94,555	0	(37)	0	0	(37)	0	209	209	0	0	0
R25002901	KANSAS CITY	KS		09/25/2025		114,917	0	(39)	0	0	(39)	0	262	262	0	0	0
R25002902	SCHERERVILLE	IN		09/25/2025		253,971	0	(92)	0	0	(92)	0	635	635	0	0	0
R25002903	MESQUITE	TX		09/25/2025		178,013	0	(81)	0	0	(81)	0	399	399	0	0	0
R25002906	IRVINGTON	NJ		09/25/2025		493,418	0	(164)	0	0	(164)	0	1,037	1,037	0	0	0
R25002907	TULSA	OK		09/25/2025		305,714	0	(99)	0	0	(99)	0	783	783	0	0	0
R25002908	MEMPHIS	TN		09/25/2025		161,684	0	(65)	0	0	(65)	0	390	390	0	0	0
R25002909	READING	PA		09/25/2025		194,784	0	(95)	0	0	(95)	0	1,046	1,046	0	0	0
R25002910	MACON	GA		10/15/2025		113,096	0	(50)	0	0	(50)	0	236	236	0	0	0
R25002911	TACOMA	WA		09/25/2025		273,988	0	(115)	0	0	(115)	0	0	0	0	0	0
R25002912	SAINT LOUIS	MO		09/25/2025		131,646	0	(55)	0	0	(55)	0	333	333	0	0	0
R25002913	MIDDLETOWN	OH		09/25/2025		122,383	0	(52)	0	0	(52)	0	289	289	0	0	0
R25002914	CLEVELAND	OH		09/25/2025		84,999	0	(22)	0	0	(22)	0	200	200	0	0	0
R25002915	XENIA	OH		09/25/2025		97,464	0	(43)	0	0	(43)	0	208	208	0	0	0
R25002921	LAKE WORTH BEACH	FL		09/25/2025		438,406	0	(119)	0	0	(119)	0	959	959	0	0	0
R25002922	LOUISVILLE	KY		09/25/2025		104,932	0	(45)	0	0	(45)	0	208	208	0	0	0
R25002926	AURORA	CO		09/25/2025		220,155	0	(92)	0	0	(92)	0	811	811	0	0	0
R25002929	BUFFALO	OH		09/25/2025		78,650	0	(31)	0	0	(31)	0	190	190	0	0	0
R25002931	KISSIMMEE	FL		09/25/2025		223,978	0	(106)	0	0	(106)	0	477	477	0	0	0
R25002936	BUFFALO	NY		09/25/2025		133,613	0	(61)	0	0	(61)	0	267	267	0	0	0
R25002938	FLORENCE	SC		10/16/2025		139,782	0	(61)	0	0	(61)	0	263	263	0	0	0
R25002939	NASHVILLE	GA		09/25/2025		127,664	0	(60)	0	0	(60)	0	270	270	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25002940	ROANOKE	VA		09/25/2025		178,800	0	(83)	0	0	(83)	0	403	403	0	0	0
R25002941	CAPE CORAL	FL		10/16/2025		263,762	0	(44)	0	0	(44)	0	0	0	0	0	0
R25002944	MEMPHIS	TN		09/25/2025		163,838	0	(76)	0	0	(76)	0	334	334	0	0	0
R25002945	CAMERON	NC		09/25/2025		185,012	0	(90)	0	0	(90)	0	406	406	0	0	0
R25002946	PARK FOREST	IL		09/25/2025		132,233	0	(65)	0	0	(65)	0	296	296	0	0	0
R25002949	ROCKY MOUNT	NC		10/16/2025		122,699	0	(54)	0	0	(54)	0	231	231	0	0	0
R25002950	UNIVERSITY HEIGHTS	OH		09/25/2025		182,006	0	(83)	0	0	(83)	0	401	401	0	0	0
R25002953	WEST PALM BEACH	FL		09/25/2025		395,835	0	(207)	0	0	(207)	0	964	964	0	0	0
R25002954	LYNN	MA		10/16/2025		202,476	0	(98)	0	0	(98)	0	444	444	0	0	0
R25002956	MARINETTE	WI		09/25/2025		145,893	0	0	0	0	0	0	102	102	0	0	0
R25002957	MEMPHIS	TN		10/16/2025		123,775	0	(53)	0	0	(53)	0	228	228	0	0	0
R25002958	MEMPHIS	TN		10/16/2025		119,344	0	(50)	0	0	(50)	0	214	214	0	0	0
R25002959	LEMONT	IL		09/25/2025		204,795	0	(95)	0	0	(95)	0	426	426	0	0	0
R25002960	BIRMINGHAM	AL		03/24/2026		0	0	(45)	0	0	(45)	0	200	200	0	0	0
R25002961	KINGS PARK	NY		10/16/2025		533,109	0	(269)	0	0	(269)	0	1,250	1,250	0	0	0
R25002964	GIRARD	OH		10/16/2025		117,614	0	(64)	0	0	(64)	0	299	299	0	0	0
R25002967	LYNCHBURG	VA		10/16/2025		175,996	0	(82)	0	0	(82)	0	366	366	0	0	0
R25002970	ENTERPRISE	AL		10/16/2025		204,382	0	(95)	0	0	(95)	0	424	424	0	0	0
R25002971	AKRON	OH		09/25/2025		120,409	0	(55)	0	0	(55)	0	243	243	0	0	0
R25002972	SOUTH POINT	OH		10/16/2025		159,177	0	(78)	0	0	(78)	0	357	357	0	0	0
R25002973	COLUMBUS	GA		09/25/2025		116,246	0	(52)	0	0	(52)	0	248	248	0	0	0
R25002974	BETHANY	CT		09/25/2025		231,746	0	(457)	0	0	(457)	0	7,362	7,362	0	0	0
R25002975	KISSIMMEE	FL		09/25/2025		183,128	0	(80)	0	0	(80)	0	350	350	0	0	0
R25002978	CARMEL	IN		09/25/2025		331,643	0	(152)	0	0	(152)	0	673	673	0	0	0
R25002983	NORTHBROOK	IL		10/16/2025		382,728	0	(174)	0	0	(174)	0	770	770	0	0	0
R25002984	WILMINGTON	DE		10/16/2025		130,279	0	(63)	0	0	(63)	0	286	286	0	0	0
R25002985	ASTORIA	NY		10/16/2025		266,583	0	0	0	0	0	0	207	207	0	0	0
R25002987	GRANDVIEW	WA		10/16/2025		172,012	0	(77)	0	0	(77)	0	341	341	0	0	0
R25002989	ORLANDO	FL		09/25/2025		172,127	0	(77)	0	0	(77)	0	339	339	0	0	0
R25002991	MORGANTON	NC		09/25/2025		189,584	0	(95)	0	0	(95)	0	440	440	0	0	0
R25002992	BURLESON	TX		09/25/2025		436,159	0	(189)	0	0	(189)	0	547	547	0	0	0
R25002993	CLEVELAND	OH		09/25/2025		115,672	0	(50)	0	0	(50)	0	217	217	0	0	0
R25002996	SPRING VALLEY	NY		09/25/2025		447,325	0	(214)	0	0	(214)	0	1,001	1,001	0	0	0
R25002997	PROSPER	TX		09/25/2025		85,285	0	(39)	0	0	(39)	0	181	181	0	0	0
R25002998	SLIDELL	LA		10/16/2025		92,652	0	(39)	0	0	(39)	0	172	172	0	0	0
R25002999	READING	PA		09/25/2025		115,889	0	(48)	0	0	(48)	0	208	208	0	0	0
R25003002	BRADENTON	FL		09/25/2025		183,502	0	(92)	0	0	(92)	0	452	452	0	0	0
R25003004	FLUSHING	NY		09/25/2025		584,648	0	(286)	0	0	(286)	0	1,384	1,384	0	0	0
R25003005	MONTICELLO	NY		10/16/2025		233,859	0	(114)	0	0	(114)	0	553	553	0	0	0
R25003006	PHILADELPHIA	PA		09/25/2025		159,531	0	(70)	0	0	(70)	0	319	319	0	0	0
R25003009	BALTIMORE	MD		09/25/2025		119,424	0	(54)	0	0	(54)	0	253	253	0	0	0
R25003010	JOLIET	IL		09/25/2025		185,208	0	(84)	0	0	(84)	0	570	570	0	0	0
R25003011	BUFFALO	NY		09/25/2025		151,587	0	(68)	0	0	(68)	0	316	316	0	0	0
R25003012	DALLAS	TX		09/25/2025		175,114	0	(78)	0	0	(78)	0	363	363	0	0	0
R25003018	SMITHVILLE	OH		10/16/2025		140,311	0	(60)	0	0	(60)	0	274	274	0	0	0
R25003020	SPRING VALLEY	NY		10/16/2025		701,482	0	(324)	0	0	(324)	0	1,564	1,564	0	0	0
R25003024	ST. LOUIS	MO		09/25/2025		219,364	0	(98)	0	0	(98)	0	469	469	0	0	0
R25003026	ATLANTA	GA		09/25/2025		193,810	0	(88)	0	0	(88)	0	503	503	0	0	0
R25003027	PONTE VEDRA BEACH	FL		10/16/2025		232,476	0	(111)	0	0	(111)	0	561	561	0	0	0
R25003029	MILWAUKEE	WI		09/25/2025		147,090	0	(67)	0	0	(67)	0	327	327	0	0	0
R25003030	KANSAS CITY	MO		09/25/2025		123,248	0	(55)	0	0	(55)	0	268	268	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25003031	CHICAGO	IL		09/25/2025		210,779	0	(99)	0	0	(99)	0	500	500	0	0	0
R25003032	OCALA	FL		09/25/2025		145,333	0	(68)	0	0	(68)	0	628	628	0	0	0
R25003033	WARREN	MI		09/25/2025		83,134	0	(36)	0	0	(36)	0	172	172	0	0	0
R25003035	GRAND RAPIDS	MI		09/25/2025		142,514	0	(60)	0	0	(60)	0	288	288	0	0	0
R25003039	BURLINGTON	NC		09/25/2025		150,101	0	(65)	0	0	(65)	0	315	315	0	0	0
R25003041	DENVER	CO		09/25/2025		172,986	0	(82)	0	0	(82)	0	1,002	1,002	0	0	0
R25003042	TWAIN HARTE	CA		09/25/2025		270,321	0	(125)	0	0	(125)	0	627	627	0	0	0
R25003044	VERNON HILLS	IL		09/25/2025		124,665	0	(51)	0	0	(51)	0	240	240	0	0	0
R25003047	CALUMET CITY	IL		10/16/2025		186,966	0	(80)	0	0	(80)	0	391	391	0	0	0
R25003048	NEW CANEY	TX		09/25/2025		176,632	0	(83)	0	0	(83)	0	870	870	0	0	0
R25003049	EAST POINT	GA		10/16/2025		301,102	0	(147)	0	0	(147)	0	2,407	2,407	0	0	0
R25003050	BUFFALO	NY		10/16/2025		160,524	0	(70)	0	0	(70)	0	347	347	0	0	0
R25003051	DUNDALK	MD		09/25/2025		149,338	0	(77)	0	0	(77)	0	1,133	1,133	0	0	0
R25003053	HOPEWELL	VA		09/25/2025		155,201	0	(68)	0	0	(68)	0	341	341	0	0	0
R25003054	NASHVILLE	TN		10/16/2025		280,722	0	(122)	0	0	(122)	0	681	681	0	0	0
R25003055	EAST POINT	GA		09/25/2025		235,813	0	(110)	0	0	(110)	0	580	580	0	0	0
R25003057	PORT ARTHUR	TX		09/25/2025		112,358	0	(52)	0	0	(52)	0	274	274	0	0	0
R25003060	MONROE	NY		09/25/2025		152,222	0	(61)	0	0	(61)	0	303	303	0	0	0
R25003061	READING	PA		09/25/2025		150,774	0	(63)	0	0	(63)	0	318	318	0	0	0
R25003063	HANCOCK	NY		09/25/2025		147,687	0	(63)	0	0	(63)	0	321	321	0	0	0
R25003065	NORTH CHESTERFIELD	VA		09/25/2025		150,301	0	(66)	0	0	(66)	0	347	347	0	0	0
R25003067	BALCH SPRINGS	TX		10/16/2025		192,804	0	(79)	0	0	(79)	0	398	398	0	0	0
R25003068	GAINESVILLE	TX		10/16/2025		158,022	0	(67)	0	0	(67)	0	347	347	0	0	0
R25003074	LIVERPOOL	NY		09/25/2025		196,087	0	(92)	0	0	(92)	0	668	668	0	0	0
R25003075	FORT SMITH	AR		09/25/2025		135,059	0	(57)	0	0	(57)	0	325	325	0	0	0
R25003077	COLUMBIA	SC		03/24/2026		0	0	(39)	0	0	(39)	0	202	202	0	0	0
R25003081	LEESBURG	FL		09/25/2025		206,330	0	(73)	0	0	(73)	0	362	362	0	0	0
R25003084	AURORA	IL		09/25/2025		189,840	0	(75)	0	0	(75)	0	388	388	0	0	0
R25003085	HIALEAH	FL		10/16/2025		219,121	0	(98)	0	0	(98)	0	542	542	0	0	0
R25003086	SUGAR CITY	ID		09/25/2025		343,934	0	(130)	0	0	(130)	0	671	671	0	0	0
R25003088	INDIANAPOLIS	IN		09/25/2025		128,669	0	(53)	0	0	(53)	0	288	288	0	0	0
R25003089	GROSSE POINTE PARK	MI		09/25/2025		307,394	0	(122)	0	0	(122)	0	646	646	0	0	0
R25003090	MONROE	NY		03/24/2026		0	0	(149)	0	0	(149)	0	781	781	0	0	0
R25003092	BROOKLYN	MD		09/25/2025		146,408	0	(58)	0	0	(58)	0	308	308	0	0	0
R25003094	CORPUS CHRISTI	TX		09/25/2025		158,751	0	(71)	0	0	(71)	0	661	661	0	0	0
R25003095	LIVERMORE	CA		10/16/2025		219,116	0	(93)	0	0	(93)	0	507	507	0	0	0
R25003097	RAWLINS	WY		09/25/2025		174,779	0	(66)	0	0	(66)	0	453	453	0	0	0
R25003098	LOS ANGELES	CA		09/25/2025		1,715,419	0	(641)	0	0	(641)	0	3,293	3,293	0	0	0
R25003099	EAST HARTFORD	CT		03/24/2026		0	0	(113)	0	0	(113)	0	575	575	0	0	0
R25003100	PANORAMA CITY	CA		09/25/2025		281,969	0	(115)	0	0	(115)	0	633	633	0	0	0
R25003102	HAZLETON	PA		09/25/2025		99,211	0	(35)	0	0	(35)	0	180	180	0	0	0
R25003103	KENNER	LA		10/16/2025		85,572	0	(30)	0	0	(30)	0	154	154	0	0	0
R25003105	CONROE	TX		09/25/2025		158,094	0	(60)	0	0	(60)	0	326	326	0	0	0
R25003106	PHILADELPHIA	PA		09/25/2025		211,085	0	(91)	0	0	(91)	0	534	534	0	0	0
R25003108	BANNER ELK	NC		09/25/2025		330,136	0	(127)	0	0	(127)	0	779	779	0	0	0
R25003109	MACON	GA		10/16/2025		119,792	0	(52)	0	0	(52)	0	597	597	0	0	0
R25003110	BROOKLYN	NY		10/16/2025		1,824,927	0	(614)	0	0	(614)	0	4,273	4,273	0	0	0
R25003113	HAMILTON	OH		09/25/2025		229,461	0	(76)	0	0	(76)	0	394	394	0	0	0
R25003114	GRAND PRAIRIE	TX		10/16/2025		229,017	0	(86)	0	0	(86)	0	475	475	0	0	0
R25003115	TALLAHASSEE	FL		10/16/2025		228,990	0	(83)	0	0	(83)	0	453	453	0	0	0
R25003118	HASLET	TX		09/25/2025		210,862	0	(105)	0	0	(105)	0	643	643	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25003123	MONROE	NY		03/24/2026		0	0	(169)	0	0	(169)	0	1,000	1,000	0	0	0
R25003128	MEMPHIS	TN		09/25/2025		126,994	0	(47)	0	0	(47)	0	272	272	0	0	0
R25003131	TEMPLE	TX		09/25/2025		163,990	0	(53)	0	0	(53)	0	287	287	0	0	0
R25003136	NEW PHILADELPHIA	OH		09/25/2025		159,755	0	(60)	0	0	(60)	0	360	360	0	0	0
R25003139	LAWRENCEVILLE	GA		10/16/2025		319,574	0	(121)	0	0	(121)	0	731	731	0	0	0
R25003140	CANOGA PARK	CA		09/25/2025		280,666	0	(102)	0	0	(102)	0	603	603	0	0	0
R25003144	SHAWNEE	OK		10/16/2025		117,163	0	(43)	0	0	(43)	0	261	261	0	0	0
R25003145	MECCA	CA		09/25/2025		157,595	0	(89)	0	0	(89)	0	932	932	0	0	0
R25003146	ISHPEMING	MI		09/25/2025		145,525	0	(54)	0	0	(54)	0	330	330	0	0	0
R25003151	INDIO	CA		09/25/2025		608,791	0	(211)	0	0	(211)	0	1,278	1,278	0	0	0
R25003153	LOXAHATCHEE	FL		09/25/2025		640,353	0	(223)	0	0	(223)	0	1,354	1,354	0	0	0
R25003154	BIG BEAR LAKE	CA		09/25/2025		731,875	0	(270)	0	0	(270)	0	1,693	1,693	0	0	0
R25003156	MADISON HEIGHTS	MI		09/25/2025		119,689	0	(40)	0	0	(40)	0	234	234	0	0	0
R25003158	LANCASTER	CA		09/25/2025		503,217	0	(165)	0	0	(165)	0	973	973	0	0	0
R25003159	ROYAL OAK	MI		09/25/2025		225,283	0	(81)	0	0	(81)	0	513	513	0	0	0
R25003160	ENDICOTT	NY		10/16/2025		172,814	0	(62)	0	0	(62)	0	391	391	0	0	0
R25003161	BALCH SPRINGS	TX		09/25/2025		104,779	0	(38)	0	0	(38)	0	240	240	0	0	0
R25003162	WILMINGTON	DE		10/16/2025		146,283	0	(52)	0	0	(52)	0	331	331	0	0	0
R25003164	HOUSTON	TX		09/25/2025		143,453	0	(50)	0	0	(50)	0	313	313	0	0	0
R25003166	DALLAS	TX		09/25/2025		655,910	0	(224)	0	0	(224)	0	1,567	1,567	0	0	0
R25003167	AIKEN	SC		10/16/2025		196,491	0	(75)	0	0	(75)	0	798	798	0	0	0
R25003169	JUPITER	FL		09/25/2025		328,493	0	(123)	0	0	(123)	0	1,523	1,523	0	0	0
R25003170	DECATUR	GA		03/24/2026		0	0	(21)	0	0	(21)	0	258	258	0	0	0
R25003171	MEMPHIS	TN		09/25/2025		193,940	0	(64)	0	0	(64)	0	401	401	0	0	0
R25003172	MILWAUKEE	WI		10/16/2025		106,865	0	(30)	0	0	(30)	0	1,326	1,326	0	0	0
R25003173	BATON ROUGE	LA		09/25/2025		115,228	0	(37)	0	0	(37)	0	231	231	0	0	0
R25003174	KINGSTON	NY		09/25/2025		313,859	0	(102)	0	0	(102)	0	638	638	0	0	0
R25003175	HOUSTON	TX		09/25/2025		132,931	0	(44)	0	0	(44)	0	182	182	0	0	0
R25003178	MOORESVILLE	NC		09/25/2025		2,678,734	0	(889)	0	0	(889)	0	5,682	5,682	0	0	0
R25003182	WATERLOO	NY		03/24/2026		0	0	(45)	0	0	(45)	0	290	290	0	0	0
R25003183	ROCHESTER	NY		10/16/2025		148,920	0	(45)	0	0	(45)	0	280	280	0	0	0
R25003187	ST. LOUIS	MO		09/25/2025		96,080	0	(32)	0	0	(32)	0	214	214	0	0	0
R25003189	WILMINGTON	DE		09/25/2025		145,567	0	(49)	0	0	(49)	0	331	331	0	0	0
R25003191	CLEVELAND	OH		09/25/2025		91,853	0	(29)	0	0	(29)	0	192	192	0	0	0
R25003192	HAMDEN	CT		09/25/2025		469,636	0	(142)	0	0	(142)	0	935	935	0	0	0
R25003193	BOURNE	MA		09/25/2025		895,208	0	(286)	0	0	(286)	0	1,930	1,930	0	0	0
R25003194	BAKERSFIELD	CA		09/25/2025		443,360	0	(141)	0	0	(141)	0	949	949	0	0	0
R25003197	MONTAGUE	NJ		10/16/2025		97,130	0	(32)	0	0	(32)	0	226	226	0	0	0
R25003198	DOVER	DE		09/25/2025		176,244	0	(59)	0	0	(59)	0	410	410	0	0	0
R25003199	PHILADELPHIA	PA		03/24/2026		0	0	(100)	0	0	(100)	0	692	692	0	0	0
R25003203	HOUSTON	TX		09/25/2025		109,095	0	(34)	0	0	(34)	0	325	325	0	0	0
R25003205	GARLAND	TX		09/25/2025		179,371	0	(64)	0	0	(64)	0	470	470	0	0	0
R25003206	LAWTON	OK		09/25/2025		109,111	0	(39)	0	0	(39)	0	282	282	0	0	0
R25003208	OTTAWA	IL		03/24/2026		0	0	(47)	0	0	(47)	0	326	326	0	0	0
R25003209	COLUMBIA	SC		03/24/2026		0	0	(41)	0	0	(41)	0	280	280	0	0	0
R25003210	SOUTH HAVEN	MI		09/25/2025		640,475	0	(201)	0	0	(201)	0	1,682	1,682	0	0	0
R25003211	SHELBY	NC		09/25/2025		142,719	0	(43)	0	0	(43)	0	303	303	0	0	0
R25003217	ROCKFORD	IL		09/25/2025		97,637	0	(29)	0	0	(29)	0	208	208	0	0	0
R25003224	EVANSVILLE	IN		10/16/2025		87,363	0	(26)	0	0	(26)	0	203	203	0	0	0
R25003226	MEMPHIS	TN		10/16/2025		92,843	0	(29)	0	0	(29)	0	222	222	0	0	0
R25003228	DOYLESTOWN	PA		09/25/2025		261,808	0	(74)	0	0	(74)	0	559	559	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25003232	HAMMOND	IN		09/25/2025		101,120	0	(30)	0	0	(30)	0	234	234	0	0	0
R25003233	SPRING	TX		09/25/2025		176,840	0	(51)	0	0	(51)	0	403	403	0	0	0
R25003235	MUNCIE	IN		09/25/2025		84,052	0	(23)	0	0	(23)	0	187	187	0	0	0
R25003239	CLEVELAND	OH		10/16/2025		376,827	0	(115)	0	0	(115)	0	983	983	0	0	0
R25003241	AKRON	OH		09/25/2025		117,391	0	(35)	0	0	(35)	0	302	302	0	0	0
R25003242	SAINT LOUIS	MO		09/25/2025		89,524	0	(25)	0	0	(25)	0	211	211	0	0	0
R25003244	DETROIT	MI		09/25/2025		132,433	0	(33)	0	0	(33)	0	263	263	0	0	0
R25003247	FAIR PLAY	SC		09/25/2025		152,264	0	(43)	0	0	(43)	0	393	393	0	0	0
R25003249	COLUMBUS	OH		09/25/2025		367,864	0	(96)	0	0	(96)	0	907	907	0	0	0
R25003250	CUTLER BAY	FL		09/25/2025		164,653	0	(44)	0	0	(44)	0	427	427	0	0	0
R25003254	CLEVELAND	OH		09/25/2025		130,713	0	(35)	0	0	(35)	0	382	382	0	0	0
R25003257	COLUMBUS	OH		09/25/2025		185,382	0	(49)	0	0	(49)	0	515	515	0	0	0
R25003260	MEDINA	OH		09/25/2025		131,324	0	(31)	0	0	(31)	0	317	317	0	0	0
R25003261	SANFORD	NC		09/25/2025		183,700	0	(47)	0	0	(47)	0	517	517	0	0	0
R25003262	SCRANTON	PA		03/24/2026		0	0	(47)	0	0	(47)	0	508	508	0	0	0
R25003263	SOUTHFIELD	MI		09/25/2025		97,196	0	(17)	0	0	(17)	0	216	216	0	0	0
R25003265	BROOKLYN	NY		03/24/2026		0	0	(331)	0	0	(331)	0	3,598	3,598	0	0	0
R25003267	CAHOKIA HEIGHTS	IL		10/16/2025		85,899	0	(17)	0	0	(17)	0	224	224	0	0	0
R25003268	ST. LOUIS	MO		09/25/2025		96,102	0	(19)	0	0	(19)	0	189	189	0	0	0
R25003270	HOUSTON	TX		09/25/2025		119,100	0	(27)	0	0	(27)	0	306	306	0	0	0
R25003275	DETROIT	MI		09/25/2025		85,856	0	(15)	0	0	(15)	0	204	204	0	0	0
R25003277	DETROIT	MI		03/24/2026		0	0	(18)	0	0	(18)	0	251	251	0	0	0
R25003279	MAPLE HEIGHTS	OH		10/16/2025		90,956	0	(15)	0	0	(15)	0	234	234	0	0	0
R25003280	COLUMBIA	SC		10/29/2025		2,411,272	0	(740)	0	0	(740)	0	5,887	5,887	0	0	0
R25003284	COLUMBIA	SC		10/29/2025		2,000,304	0	(830)	0	0	(830)	0	4,815	4,815	0	0	0
R25003286	ATLANTA	GA		12/19/2025		1,665,657	0	(747)	0	0	(747)	0	4,066	4,066	0	0	0
R25003288	COLUMBIA	SC		10/29/2025		2,157,619	0	(555)	0	0	(555)	0	5,585	5,585	0	0	0
R25003289	LEANDER	TX		10/29/2025		260,000	0	(111)	0	0	(111)	0	606	606	0	0	0
R25003290	INDIANAPOLIS	IN		12/19/2025		1,026,412	0	(682)	0	0	(682)	0	98,319	98,319	0	0	0
R25003291	CORPUS CHRISTI	TX		04/30/2026		0	0	(30)	0	0	(30)	0	681	681	0	0	0
R25003294	LAKELAND	FL		10/29/2025		174,056	0	(66)	0	0	(66)	0	364	364	0	0	0
R25003299	EULESS	TX		04/30/2026		0	0	(129)	0	0	(129)	0	773	773	0	0	0
R25003304	JACKSONVILLE	FL		10/29/2025		2,985,184	0	(1,389)	0	0	(1,389)	0	317,621	317,621	0	0	0
R25003311	SALT LAKE CITY	UT		10/29/2025		380,578	0	(75)	0	0	(75)	0	901	901	0	0	0
R25003312	SANFORD	NC		02/02/2026		0	0	(106)	0	0	(106)	0	565	565	0	0	0
R25003313	SAN ANTONIO	TX		10/29/2025		135,876	0	(51)	0	0	(51)	0	297	297	0	0	0
R25003315	LOUISVILLE	KY		10/29/2025		148,941	0	(40)	0	0	(40)	0	364	364	0	0	0
R25003317	WENATCHEE	WA		10/29/2025		234,930	0	(62)	0	0	(62)	0	561	561	0	0	0
R25003319	SPRING	TX		04/30/2026		0	0	(28)	0	0	(28)	0	385	385	0	0	0
R25003321	WATERTOWN	MA		10/29/2025		515,715	0	(153)	0	0	(153)	0	3,585	3,585	0	0	0
R25003322	SARASOTA	FL		10/29/2025		207,501	0	(60)	0	0	(60)	0	534	534	0	0	0
R25003323	WETMORE	MI		12/19/2025		153,937	0	(26)	0	0	(26)	0	355	355	0	0	0
R25003331	PHOENIX	AZ		10/29/2025		187,723	0	(45)	0	0	(45)	0	450	450	0	0	0
R25003333	SAINT PETERSBURG	FL		10/29/2025		186,420	0	(85)	0	0	(85)	0	315	315	0	0	0
R25003334	ST PETERSBURG	FL		10/29/2025		265,087	0	(137)	0	0	(137)	0	676	676	0	0	0
R25003335	SAINT PETERSBURG	FL		11/13/2025		286,360	0	(93)	0	0	(93)	0	730	730	0	0	0
R25003337	FREDERICKSBURG	VA		10/29/2025		164,460	0	(132)	0	0	(132)	0	42,327	42,327	0	0	0
R25003338	TAMPA	FL		12/19/2025		135,288	0	(59)	0	0	(59)	0	324	324	0	0	0
R25003339	MONTROSE	CO		11/13/2025		239,135	0	(54)	0	0	(54)	0	495	495	0	0	0
R25003343	LAREDO	TX		04/30/2026		0	0	(55)	0	0	(55)	0	2,020	2,020	0	0	0
R25003344	ATLANTIC CITY	NJ		10/29/2025		86,427	0	(36)	0	0	(36)	0	552	552	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25003345	MILFORD	MA		10/29/2025		239,987	0	(48)	0	0	(48)	0	592	592	0	0	0
R25003347	WATERBURY	CT		10/29/2025		104,989	0	(28)	0	0	(28)	0	229	229	0	0	0
R25003356	LILBURN	GA		11/13/2025		344,096	0	(112)	0	0	(112)	0	835	835	0	0	0
R25003357	MESA	AZ		11/21/2025		258,233	0	(29)	0	0	(29)	0	757	757	0	0	0
R25003359	KINGSPORT	TN		11/13/2025		103,531	0	(27)	0	0	(27)	0	417	417	0	0	0
R25003362	CHERRY LOG	GA		04/30/2026		0	0	(156)	0	0	(156)	0	1,367	1,367	0	0	0
R25003364	MOSES LAKE	WA		11/13/2025		104,459	0	(34)	0	0	(34)	0	246	246	0	0	0
R25003365	KANSAS CITY	KS		11/13/2025		103,430	0	(28)	0	0	(28)	0	289	289	0	0	0
R25003366	LONG POND	PA		11/21/2025		357,595	0	(100)	0	0	(100)	0	825	825	0	0	0
R25003367	PORT RICHEY	FL		11/13/2025		124,655	0	(36)	0	0	(36)	0	296	296	0	0	0
R25003368	GRAND RAPIDS	MI		11/21/2025		237,574	0	(65)	0	0	(65)	0	535	535	0	0	0
R25003369	WATERBURY	CT		10/29/2025		180,084	0	(45)	0	0	(45)	0	347	347	0	0	0
R25003371	LAGUNA BEACH	CA		10/29/2025		274,504	0	(81)	0	0	(81)	0	691	691	0	0	0
R25003372	FAIRVIEW	NJ		10/29/2025		680,425	0	(181)	0	0	(181)	0	1,482	1,482	0	0	0
R25003374	SPOKANE	WA		10/29/2025		379,675	0	(122)	0	0	(122)	0	975	975	0	0	0
R25003375	SPRING HILL	FL		11/21/2025		217,122	0	(77)	0	0	(77)	0	449	449	0	0	0
R25003377	COLUMBIA	SC		10/29/2025		187,205	0	(43)	0	0	(43)	0	417	417	0	0	0
R25003379	MISSION	TX		10/29/2025		104,703	0	(19)	0	0	(19)	0	1,014	1,014	0	0	0
R25003382	ROUND ROCK	TX		12/19/2025		158,575	0	(35)	0	0	(35)	0	378	378	0	0	0
R25003383	OKEECHOBEE	FL		10/29/2025		225,948	0	(64)	0	0	(64)	0	719	719	0	0	0
R25003384	GREENWOOD	IN		11/13/2025		125,112	0	(41)	0	0	(41)	0	311	311	0	0	0
R25003385	SNELLVILLE	GA		11/13/2025		297,913	0	(29)	0	0	(29)	0	335	335	0	0	0
R25003386	INDIANAPOLIS	IN		11/13/2025		149,425	0	(45)	0	0	(45)	0	338	338	0	0	0
R25003389	INDEPENDENCE	MO		05/29/2026		0	0	(53)	0	0	(53)	0	395	395	0	0	0
R25003396	KISSIMMEE	FL		11/13/2025		261,361	0	(72)	0	0	(72)	0	608	608	0	0	0
R25003398	CHINO HILLS	CA		11/13/2025		207,953	0	(71)	0	0	(71)	0	556	556	0	0	0
R25003400	WEST HAVEN	CT		12/19/2025		315,528	0	(106)	0	0	(106)	0	838	838	0	0	0
R25003401	EAST HADDAM	CT		12/19/2025		462,411	0	(115)	0	0	(115)	0	1,154	1,154	0	0	0
R25003404	PIGEON FORGE	TN		11/21/2025		249,263	0	(67)	0	0	(67)	0	548	548	0	0	0
R25003406	NEW PORT RICHEY	FL		11/13/2025		229,954	0	(42)	0	0	(42)	0	611	611	0	0	0
R25003408	BROWNSVILLE	TX		03/25/2026		0	0	(48)	0	0	(48)	0	431	431	0	0	0
R25003413	WINTER HAVEN	FL		11/13/2025		213,175	0	(72)	0	0	(72)	0	456	456	0	0	0
R25003415	NEW ORLEANS	LA		10/29/2025		259,860	0	(32)	0	0	(32)	0	632	632	0	0	0
R25003420	NORTH LAS VEGAS	NV		04/30/2026		0	0	(117)	0	0	(117)	0	779	779	0	0	0
R25003421	RIVIERA BEACH	FL		11/13/2025		286,950	0	(83)	0	0	(83)	0	650	650	0	0	0
R25003423	AUGUSTA	GA		11/21/2025		110,312	0	(44)	0	0	(44)	0	285	285	0	0	0
R25003424	LE GRAND	CA		11/21/2025		190,429	0	(74)	0	0	(74)	0	392	392	0	0	0
R25003425	NORTH LAS VEGAS	NV		10/29/2025		324,147	0	(38)	0	0	(38)	0	0	0	0	0	0
R25003429	BENTONVILLE	AR		11/13/2025		369,575	0	(40)	0	0	(40)	0	0	0	0	0	0
R25003433	CYPRESS	TX		11/21/2025		155,657	0	(165)	0	0	(165)	0	15,552	15,552	0	0	0
R25003438	LOS ANGELES	CA		05/29/2026		0	0	(131)	0	0	(131)	0	1,105	1,105	0	0	0
R25003439	LAS VEGAS	NV		10/29/2025		159,127	0	(56)	0	0	(56)	0	1,983	1,983	0	0	0
R25003440	SAINT LOUIS	MO		10/29/2025		62,462	0	(29)	0	0	(29)	0	1,216	1,216	0	0	0
R25003445	SALEM	MA		11/13/2025		310,272	0	(85)	0	0	(85)	0	796	796	0	0	0
R25003446	CONOVER	NC		12/19/2025		164,945	0	(45)	0	0	(45)	0	466	466	0	0	0
R25003447	PERRY	OK		11/21/2025		106,348	0	(47)	0	0	(47)	0	274	274	0	0	0
R25003448	LAS VEGAS	NV		10/29/2025		154,160	0	(61)	0	0	(61)	0	321	321	0	0	0
R25003451	LINCOLN CITY	OR		11/21/2025		814,632	0	(250)	0	0	(250)	0	2,118	2,118	0	0	0
R25003458	COCOA	FL		10/29/2025		303,580	0	(116)	0	0	(116)	0	736	736	0	0	0
R25003462	FRESH MEADOWS	NY		10/29/2025		416,292	0	(140)	0	0	(140)	0	1,067	1,067	0	0	0
R25003463	MIAMI GARDENS	FL		10/29/2025		158,257	0	(68)	0	0	(68)	0	391	391	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25003470	CUYAHOGA FALLS	OH		10/29/2025		168,583	0	(30)	0	0	(30)	0	410	410	0	0	0
R25003473	FORT WORTH	TX		10/29/2025		268,382	0	(73)	0	0	(73)	0	710	710	0	0	0
R25003478	HAWKINSVILLE	GA		11/13/2025		525,933	0	(163)	0	0	(163)	0	1,159	1,159	0	0	0
R25003480	CYPRESS	CA		10/29/2025		498,076	0	(184)	0	0	(184)	0	1,334	1,334	0	0	0
R25003481	ARLINGTON	TX		10/29/2025		164,975	0	(44)	0	0	(44)	0	357	357	0	0	0
R25003484	COVINGTON	TN		10/29/2025		82,131	0	(23)	0	0	(23)	0	160	160	0	0	0
R25003489	ABINGDON	MD		11/13/2025		234,197	0	(71)	0	0	(71)	0	543	543	0	0	0
R25003490	FORT WASHINGTON	MD		10/29/2025		486,450	0	(178)	0	0	(178)	0	1,233	1,233	0	0	0
R25003492	AUGUSTA	GA		10/29/2025		107,013	0	(43)	0	0	(43)	0	229	229	0	0	0
R25003494	MARYSVILLE	CA		11/13/2025		375,491	0	(98)	0	0	(98)	0	897	897	0	0	0
R25003495	CHATTANOOGA	TN		10/29/2025		253,554	0	(51)	0	0	(51)	0	672	672	0	0	0
R25003496	HICKORY	NC		10/29/2025		194,740	0	(73)	0	0	(73)	0	509	509	0	0	0
R25003502	FRESNO	CA		10/29/2025		270,338	0	(80)	0	0	(80)	0	632	632	0	0	0
R25003503	SANDSTON	VA		10/29/2025		233,782	0	(47)	0	0	(47)	0	829	829	0	0	0
R25003507	INDIANAPOLIS	IN		10/29/2025		315,114	0	(89)	0	0	(89)	0	1,004	1,004	0	0	0
R25003509	TAUNTON	MA		11/13/2025		606,737	0	(45)	0	0	(45)	0	0	0	0	0	0
R25003516	AVONDALE	AZ		10/29/2025		313,961	0	(108)	0	0	(108)	0	818	818	0	0	0
R25003517	FORT COLLINS	CO		11/13/2025		313,293	0	(129)	0	0	(129)	0	949	949	0	0	0
R25003518	JAMAICA	NY		11/13/2025		862,627	0	(260)	0	0	(260)	0	1,999	1,999	0	0	0
R25003521	MILLBRAE	CA		04/30/2026		0	0	(79)	0	0	(79)	0	678	678	0	0	0
R25003522	IRVING	TX		10/29/2025		347,166	0	(130)	0	0	(130)	0	777	777	0	0	0
R25003523	JENSEN BEACH	FL		11/13/2025		476,348	0	0	0	0	0	0	429	429	0	0	0
R25003525	SANTA ROSA BEACH	FL		04/30/2026		0	0	(105)	0	0	(105)	0	893	893	0	0	0
R25003526	BELTON	TX		10/29/2025		104,554	0	(38)	0	0	(38)	0	363	363	0	0	0
R25003528	CHATSWORTH	GA		12/19/2025		225,465	0	(63)	0	0	(63)	0	512	512	0	0	0
R25003530	AUGUSTA	GA		11/21/2025		97,703	0	(30)	0	0	(30)	0	221	221	0	0	0
R25003531	GRANTSVILLE	UT		11/13/2025		311,160	0	(58)	0	0	(58)	0	1,067	1,067	0	0	0
R25003532	GLADSTONE	OR		10/29/2025		641,464	0	(146)	0	0	(146)	0	1,577	1,577	0	0	0
R25003533	LONG BEACH	CA		10/29/2025		166,079	0	(68)	0	0	(68)	0	343	343	0	0	0
R25003534	SALVO	NC		12/19/2025		1,017,316	0	(315)	0	0	(315)	0	2,958	2,958	0	0	0
R25003536	ROCKWALL	TX		03/11/2026		0	0	(54)	0	0	(54)	0	398	398	0	0	0
R25003537	OAKLAND	CA		11/21/2025		575,805	0	(90)	0	0	(90)	0	768	768	0	0	0
R25003538	HOUSTON	TX		11/13/2025		294,449	0	(81)	0	0	(81)	0	668	668	0	0	0
R25003540	LAS VEGAS	NV		10/29/2025		220,995	0	(75)	0	0	(75)	0	576	576	0	0	0
R25003543	SALEM	NH		11/13/2025		425,408	0	(127)	0	0	(127)	0	1,088	1,088	0	0	0
R25003547	INDIANAPOLIS	IN		04/30/2026		0	0	(32)	0	0	(32)	0	160	160	0	0	0
R25003550	REDLANDS	CA		10/29/2025		363,146	0	(94)	0	0	(94)	0	847	847	0	0	0
R25003551	PORT CHARLOTTE	FL		04/30/2026		0	0	(79)	0	0	(79)	0	411	411	0	0	0
R25003552	LOS ANGELES	CA		11/13/2025		688,776	0	(80)	0	0	(80)	0	1,891	1,891	0	0	0
R25003553	FREDERICKSBURG	VA		10/29/2025		269,158	0	(78)	0	0	(78)	0	706	706	0	0	0
R25003554	WINSTON SALEM	NC		11/13/2025		84,008	0	(36)	0	0	(36)	0	260	260	0	0	0
R25003555	MILLEDGEVILLE	GA		11/13/2025		206,830	0	(56)	0	0	(56)	0	531	531	0	0	0
R25003556	CARDIFF BY THE SEA	CA		12/19/2025		1,028,242	0	(386)	0	0	(386)	0	10,864	10,864	0	0	0
R25003561	PORTLAND	OR		04/30/2026		0	0	(49)	0	0	(49)	0	1,883	1,883	0	0	0
R25003562	NANUET	NY		11/13/2025		643,386	0	(165)	0	0	(165)	0	1,358	1,358	0	0	0
R25003567	JENKS	OK		11/13/2025		209,735	0	(46)	0	0	(46)	0	516	516	0	0	0
R25003569	ALBANY	NY		11/21/2025		133,284	0	(53)	0	0	(53)	0	283	283	0	0	0
R25003570	NASHVILLE	TN		10/29/2025		419,880	0	(170)	0	0	(170)	0	913	913	0	0	0
R25003580	FONTANA	CA		11/13/2025		259,232	0	(77)	0	0	(77)	0	679	679	0	0	0
R25003583	DALLAS	TX		04/30/2026		0	0	(59)	0	0	(59)	0	310	310	0	0	0
R25003584	WEST PALM BEACH	FL		11/21/2025		305,547	0	(53)	0	0	(53)	0	859	859	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25003589	CAPE CORAL	FL		10/29/2025		245,693	0	(73)	0	0	(73)	0	675	675	0	0	0
R25003593	SPRING HILL	FL		11/21/2025		222,220	0	(1,783)	0	0	(1,783)	0	120,741	120,741	0	0	0
R25003597	ESTERO	FL		10/29/2025		259,401	0	(75)	0	0	(75)	0	633	633	0	0	0
R25003598	CASA GRANDE	AZ		10/29/2025		217,719	0	(79)	0	0	(79)	0	399	399	0	0	0
R25003600	CYPRESS	TX		11/13/2025		242,950	0	(77)	0	0	(77)	0	2,946	2,946	0	0	0
R25003604	AKRON	OH		12/19/2025		80,960	0	(23)	0	0	(23)	0	184	184	0	0	0
R25003607	SPOKANE	WA		10/29/2025		230,771	0	(84)	0	0	(84)	0	585	585	0	0	0
R25003609	GREEN COVE SPRINGS	FL		11/13/2025		131,509	0	(42)	0	0	(42)	0	544	544	0	0	0
R25003613	WEEKI WACHEE	FL		10/29/2025		281,547	0	(90)	0	0	(90)	0	754	754	0	0	0
R25003615	WASHINGTON	IL		03/25/2026		0	0	(43)	0	0	(43)	0	370	370	0	0	0
R25003616	EAST PEORIA	IL		03/11/2026		0	0	(39)	0	0	(39)	0	335	335	0	0	0
R25003618	PUNTA GORDA	FL		11/13/2025		331,039	0	(82)	0	0	(82)	0	723	723	0	0	0
R25003621	NEWTON	NC		04/30/2026		0	0	(54)	0	0	(54)	0	427	427	0	0	0
R25003623	MIAMI	FL		10/29/2025		273,222	0	(75)	0	0	(75)	0	2,061	2,061	0	0	0
R25003624	CARROLLTON	TX		11/13/2025		320,168	0	(90)	0	0	(90)	0	744	744	0	0	0
R25003625	MINT HILL	NC		11/21/2025		287,760	0	(81)	0	0	(81)	0	719	719	0	0	0
R25003627	TOTOWA	NJ		11/21/2025		496,201	0	(40)	0	0	(40)	0	669	669	0	0	0
R25003628	RICHMOND	VA		11/13/2025		492,092	0	(190)	0	0	(190)	0	1,244	1,244	0	0	0
R25003630	VALLEY CENTER	CA		11/13/2025		236,558	0	(72)	0	0	(72)	0	619	619	0	0	0
R25003631	MELVILLE	NY		11/21/2025		326,534	0	(104)	0	0	(104)	0	869	869	0	0	0
R25003632	MILFORD	CT		11/21/2025		218,644	0	(72)	0	0	(72)	0	581	581	0	0	0
R25003639	MARTINSBURG	WV		12/19/2025		367,240	0	(124)	0	0	(124)	0	1,252	1,252	0	0	0
R25003640	PHILADELPHIA	PA		04/30/2026		0	0	(57)	0	0	(57)	0	456	456	0	0	0
R25003642	SEVIERVILLE	TN		11/13/2025		710,850	0	(206)	0	0	(206)	0	1,733	1,733	0	0	0
R25003643	WADDY	KY		03/11/2026		0	0	(112)	0	0	(112)	0	906	906	0	0	0
R25003644	HOMESTEAD	FL		11/13/2025		509,555	0	(101)	0	0	(101)	0	523	523	0	0	0
R25003645	COUPEVILLE	WA		11/13/2025		316,503	0	(90)	0	0	(90)	0	754	754	0	0	0
R25003648	DENVER	CO		11/13/2025		517,366	0	(165)	0	0	(165)	0	1,385	1,385	0	0	0
R25003649	NEW CANEY	TX		11/13/2025		174,781	0	(42)	0	0	(42)	0	461	461	0	0	0
R25003650	NEW CANEY	TX		11/13/2025		197,659	0	(48)	0	0	(48)	0	522	522	0	0	0
R25003653	LOUISVILLE	KY		11/13/2025		166,018	0	(50)	0	0	(50)	0	435	435	0	0	0
R25003656	AGOURA HILLS	CA		11/13/2025		732,596	0	0	0	0	0	0	1,187	1,187	0	0	0
R25003659	SAYVILLE	NY		04/30/2026		0	0	(307)	0	0	(307)	0	2,591	2,591	0	0	0
R25003660	AUSTIN	TX		04/30/2026		0	0	(39)	0	0	(39)	0	515	515	0	0	0
R25003661	WILDWOOD	NJ		10/29/2025		929,159	0	(185)	0	0	(185)	0	1,930	1,930	0	0	0
R25003664	SOUTH LAKE TAHOE	CA		10/29/2025		342,121	0	(100)	0	0	(100)	0	1,143	1,143	0	0	0
R25003665	DANBURY	CT		11/13/2025		445,125	0	(89)	0	0	(89)	0	1,239	1,239	0	0	0
R25003666	EL PASO	TX		05/29/2026		0	0	(46)	0	0	(46)	0	337	337	0	0	0
R25003668	HONOLULU	HI		10/29/2025		386,808	0	(112)	0	0	(112)	0	943	943	0	0	0
R25003669	EL PASO	TX		10/29/2025		146,282	0	(49)	0	0	(49)	0	353	353	0	0	0
R25003673	LONG BRANCH	NJ		10/29/2025		269,572	0	(60)	0	0	(60)	0	713	713	0	0	0
R25003674	NORTH CHARLESTON	SC		10/29/2025		145,943	0	(39)	0	0	(39)	0	316	316	0	0	0
R25003675	NEW BRITAIN	CT		03/25/2026		0	0	(53)	0	0	(53)	0	437	437	0	0	0
R25003678	FORT WORTH	TX		11/13/2025		235,474	0	(67)	0	0	(67)	0	618	618	0	0	0
R25003681	GRAND PRAIRIE	TX		11/21/2025		265,815	0	(75)	0	0	(75)	0	618	618	0	0	0
R25003684	COLUMBIA	MD		10/29/2025		146,120	0	(36)	0	0	(36)	0	309	309	0	0	0
R25003686	TURLOCK	CA		10/29/2025		326,264	0	(81)	0	0	(81)	0	690	690	0	0	0
R25003688	SEAGOVILLE	TX		11/13/2025		149,467	0	(40)	0	0	(40)	0	323	323	0	0	0
R25003690	SELBYVILLE	DE		04/30/2026		0	0	(503)	0	0	(503)	0	4,374	4,374	0	0	0
R25003691	LONG BRANCH	NJ		10/29/2025		467,654	0	(140)	0	0	(140)	0	1,139	1,139	0	0	0
R25003693	COLUMBIA	VA		04/30/2026		0	0	(54)	0	0	(54)	0	392	392	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25003695	DOVER	NJ		11/21/2025		308,991	0	(89)	0	0	(89)	0	998	998	0	0	0
R25003697	LOUISVILLE	KY		11/21/2025		110,383	0	(35)	0	0	(35)	0	268	268	0	0	0
R25003698	BALTIMORE	MD		12/19/2025		107,631	0	(16)	0	0	(16)	0	281	281	0	0	0
R25003699	KELLER	TX		11/13/2025		231,747	0	(55)	0	0	(55)	0	583	583	0	0	0
R25003704	CAHOKIA HEIGHTS	IL		10/29/2025		87,375	0	(26)	0	0	(26)	0	203	203	0	0	0
R25003706	LAS CRUCES	NM		10/29/2025		203,466	0	(32)	0	0	(32)	0	556	556	0	0	0
R25003711	TORRINGTON	CT		11/13/2025		425,185	0	(132)	0	0	(132)	0	984	984	0	0	0
R25003714	HOUSTON	TX		11/13/2025		186,438	0	(73)	0	0	(73)	0	386	386	0	0	0
R25003716	LARAMIE	WY		11/13/2025		257,721	0	(45)	0	0	(45)	0	649	649	0	0	0
R25003719	ELLABELL	GA		12/19/2025		210,456	0	(65)	0	0	(65)	0	547	547	0	0	0
R25003720	ELLABELL	GA		12/19/2025		225,517	0	(94)	0	0	(94)	0	1,018	1,018	0	0	0
R25003723	OXNARD	CA		12/19/2025		373,668	0	(158)	0	0	(158)	0	982	982	0	0	0
R25003724	DUNNELLON	FL		11/21/2025		147,283	0	(26)	0	0	(26)	0	356	356	0	0	0
R25003725	CAHOKIA HEIGHTS	IL		11/13/2025		91,597	0	(28)	0	0	(28)	0	212	212	0	0	0
R25003726	CHARLOTTE	NC		11/13/2025		194,059	0	(58)	0	0	(58)	0	499	499	0	0	0
R25003727	LAREDO	TX		04/30/2026		0	0	(40)	0	0	(40)	0	210	210	0	0	0
R25003728	LAREDO	TX		04/30/2026		0	0	(42)	0	0	(42)	0	297	297	0	0	0
R25003729	STONY BROOK	NY		11/21/2025		480,482	0	(158)	0	0	(158)	0	1,224	1,224	0	0	0
R25003730	STONY BROOK	NY		11/13/2025		485,965	0	(142)	0	0	(142)	0	1,244	1,244	0	0	0
R25003731	DULUTH	GA		10/29/2025		268,277	0	(107)	0	0	(107)	0	863	863	0	0	0
R25003735	MASON	OH		11/21/2025		250,779	0	(59)	0	0	(59)	0	1,456	1,456	0	0	0
R25003736	SANDSTON	VA		11/13/2025		204,597	0	(441)	0	0	(441)	0	10,933	10,933	0	0	0
R25003738	DAVENPORT	FL		11/13/2025		274,217	0	(107)	0	0	(107)	0	612	612	0	0	0
R25003739	TAMPA	FL		11/21/2025		368,120	0	(20)	0	0	(20)	0	0	0	0	0	0
R25003741	ABINGDON	VA		11/13/2025		151,769	0	(44)	0	0	(44)	0	370	370	0	0	0
R25003743	FLAGSTAFF	AZ		04/30/2026		0	0	(139)	0	0	(139)	0	1,264	1,264	0	0	0
R25003745	MIDVALE	UT		11/13/2025		322,965	0	(103)	0	0	(103)	0	760	760	0	0	0
R25003747	DELAND	FL		11/13/2025		203,341	0	(29)	0	0	(29)	0	566	566	0	0	0
R25003748	CAHOKIA HEIGHTS	IL		03/11/2026		0	0	(23)	0	0	(23)	0	190	190	0	0	0
R25003749	RICHMOND	VA		11/13/2025		126,082	0	(51)	0	0	(51)	0	326	326	0	0	0
R25003751	HOLYOKE	MA		11/13/2025		223,808	0	(42)	0	0	(42)	0	527	527	0	0	0
R25003752	CAHOKIA HEIGHTS	IL		04/30/2026		0	0	(24)	0	0	(24)	0	257	257	0	0	0
R25003755	JEROME	ID		11/13/2025		167,360	0	(44)	0	0	(44)	0	427	427	0	0	0
R25003760	PHILADELPHIA	PA		12/19/2025		204,270	0	(39)	0	0	(39)	0	496	496	0	0	0
R25003769	WICHITA	KS		11/13/2025		154,980	0	(42)	0	0	(42)	0	408	408	0	0	0
R25003772	INDIANAPOLIS	IN		04/30/2026		0	0	(51)	0	0	(51)	0	258	258	0	0	0
R25003775	DANVILLE	VA		11/13/2025		126,917	0	(53)	0	0	(53)	0	289	289	0	0	0
R25003776	ATLANTA	GA		11/21/2025		340,469	0	(90)	0	0	(90)	0	957	957	0	0	0
R25003786	BROKEN ARROW	OK		04/30/2026		0	0	(58)	0	0	(58)	0	419	419	0	0	0
R25003788	CLEARLAKE	CA		10/29/2025		110,526	0	(34)	0	0	(34)	0	250	250	0	0	0
R25003793	BOISE	ID		12/19/2025		513,386	0	(115)	0	0	(115)	0	1,416	1,416	0	0	0
R25003802	CERRITOS	CA		10/29/2025		598,078	0	(384)	0	0	(384)	0	5,510	5,510	0	0	0
R25003803	BRADENTON	FL		12/19/2025		117,448	0	(39)	0	0	(39)	0	328	328	0	0	0
R25003810	ATLANTA	GA		11/21/2025		265,549	0	(109)	0	0	(109)	0	665	665	0	0	0
R25003815	CHARLOTTE	NC		11/21/2025		418,857	0	(51)	0	0	(51)	0	1,197	1,197	0	0	0
R25003818	HALLANDALE BEACH	FL		11/13/2025		339,606	0	(82)	0	0	(82)	0	918	918	0	0	0
R25003822	RICHMOND	VA		11/21/2025		156,294	0	(51)	0	0	(51)	0	355	355	0	0	0
R25003823	KANSAS CITY	KS		04/30/2026		0	0	(50)	0	0	(50)	0	465	465	0	0	0
R25003824	GLASSBORO	NJ		11/21/2025		312,235	0	(93)	0	0	(93)	0	737	737	0	0	0
R25003827	SPRING GROVE	IL		03/25/2026		0	0	(71)	0	0	(71)	0	376	376	0	0	0
R25003829	BRIDGEPORT	CT		10/29/2025		244,686	0	(113)	0	0	(113)	0	0	0	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25003831	PERRY	GA		11/21/2025		135,375	0	(46)	0	0	(46)	0	318	318	0	0	0
R25003832	DAYTON	OH		10/29/2025		138,476	0	(53)	0	0	(53)	0	350	350	0	0	0
R25003833	COLUMBUS	GA		10/29/2025		111,603	0	(41)	0	0	(41)	0	269	269	0	0	0
R25003834	PHILADELPHIA	PA		12/19/2025		107,554	0	(20)	0	0	(20)	0	264	264	0	0	0
R25003836	ATLANTA	GA		10/29/2025		146,652	0	(49)	0	0	(49)	0	314	314	0	0	0
R25003837	NEW LONDON	CT		10/29/2025		285,204	0	(68)	0	0	(68)	0	700	700	0	0	0
R25003838	EAST PITTSBURGH	PA		11/21/2025		178,188	0	(47)	0	0	(47)	0	455	455	0	0	0
R25003839	MILWAUKEE	WI		11/21/2025		121,530	0	(47)	0	0	(47)	0	300	300	0	0	0
R25003840	GREENVILLE	TX		10/29/2025		185,563	0	(54)	0	0	(54)	0	431	431	0	0	0
R25003845	DANVILLE	VA		11/21/2025		207,938	0	(55)	0	0	(55)	0	518	518	0	0	0
R25003852	HOPKINS	SC		10/29/2025		159,884	0	(48)	0	0	(48)	0	380	380	0	0	0
R25003853	CAMDEN	NJ		04/30/2026		0	0	(54)	0	0	(54)	0	309	309	0	0	0
R25003854	TRENTON	NJ		11/21/2025		174,526	0	(52)	0	0	(52)	0	443	443	0	0	0
R25003856	HASTINGS	MI		10/29/2025		103,024	0	(26)	0	0	(26)	0	278	278	0	0	0
R25003857	DETROIT	MI		10/29/2025		274,957	0	(76)	0	0	(76)	0	425	425	0	0	0
R25003859	CLAYTON	NJ		11/21/2025		143,936	0	(60)	0	0	(60)	0	360	360	0	0	0
R25003861	ORANGE	TX		10/29/2025		133,019	0	(42)	0	0	(42)	0	308	308	0	0	0
R25003866	PITTSBURGH	PA		10/29/2025		223,407	0	(46)	0	0	(46)	0	525	525	0	0	0
R25003867	MIDLOTHIAN	VA		11/21/2025		281,837	0	(90)	0	0	(90)	0	663	663	0	0	0
R25003871	FORT WORTH	TX		11/21/2025		153,733	0	(83)	0	0	(83)	0	4,663	4,663	0	0	0
R25003874	DALLAS	TX		04/30/2026		0	0	(79)	0	0	(79)	0	509	509	0	0	0
R25003878	SPARTANBURG	SC		03/25/2026		0	0	(76)	0	0	(76)	0	500	500	0	0	0
R25003881	INKSTER	MI		10/29/2025		129,760	0	(49)	0	0	(49)	0	276	276	0	0	0
R25003889	GRISWOLD	CT		11/21/2025		255,093	0	(51)	0	0	(51)	0	625	625	0	0	0
R25003891	HARKER HEIGHTS	TX		10/29/2025		286,622	0	(76)	0	0	(76)	0	701	701	0	0	0
R25003892	PHILADELPHIA	PA		11/21/2025		212,459	0	(20)	0	0	(20)	0	541	541	0	0	0
R25003893	SHAKER HEIGHTS	OH		11/21/2025		140,235	0	(51)	0	0	(51)	0	362	362	0	0	0
R25003896	TAYLOR	MI		11/21/2025		142,264	0	(46)	0	0	(46)	0	295	295	0	0	0
R25003897	GLOUCESTER CITY	NJ		10/29/2025		126,132	0	(48)	0	0	(48)	0	289	289	0	0	0
R25003899	RICHMOND	VA		11/21/2025		175,765	0	(59)	0	0	(59)	0	478	478	0	0	0
R25003901	MEMPHIS	TN		11/21/2025		137,547	0	(42)	0	0	(42)	0	324	324	0	0	0
R25003905	DETROIT	MI		10/29/2025		106,887	0	(39)	0	0	(39)	0	258	258	0	0	0
R25003909	CLEVELAND HEIGHTS	OH		10/29/2025		146,534	0	(52)	0	0	(52)	0	354	354	0	0	0
R25003914	WILKES-BARRE	PA		10/29/2025		170,036	0	(28)	0	0	(28)	0	422	422	0	0	0
R25003916	DALLASTOWN	PA		04/30/2026		0	0	(34)	0	0	(34)	0	490	490	0	0	0
R25003923	YUMA	AZ		10/29/2025		239,002	0	(74)	0	0	(74)	0	610	610	0	0	0
R25003924	CHESTER	PA		11/21/2025		143,067	0	(25)	0	0	(25)	0	369	369	0	0	0
R25003928	CANTON	OH		11/21/2025		104,793	0	(28)	0	0	(28)	0	250	250	0	0	0
R25003929	BELLEVUE	WA		11/21/2025		674,885	0	(288)	0	0	(288)	0	0	0	0	0	0
R25003932	ALBANY	NY		10/29/2025		214,450	0	(74)	0	0	(74)	0	506	506	0	0	0
R25003934	HUEYTOWN	AL		11/21/2025		126,385	0	(36)	0	0	(36)	0	314	314	0	0	0
R25003938	CLARKSVILLE	TN		10/29/2025		193,642	0	(71)	0	0	(71)	0	481	481	0	0	0
R25003939	GRANDVIEW	MO		11/21/2025		196,347	0	(68)	0	0	(68)	0	438	438	0	0	0
R25003944	KATY	TX		11/21/2025		335,054	0	(140)	0	0	(140)	0	759	759	0	0	0
R25003946	MIAMI	FL		11/21/2025		538,209	0	(151)	0	0	(151)	0	1,438	1,438	0	0	0
R25003948	CASSELBERRY	FL		10/29/2025		354,308	0	(120)	0	0	(120)	0	907	907	0	0	0
R25003956	TUCSON	AZ		11/21/2025		237,287	0	(76)	0	0	(76)	0	656	656	0	0	0
R25003957	SOUTHERN PINES	NC		10/29/2025		121,628	0	(49)	0	0	(49)	0	264	264	0	0	0
R25003962	GREENSBORO	NC		11/21/2025		105,377	0	(48)	0	0	(48)	0	1,708	1,708	0	0	0
R25003964	PERRIS	CA		04/30/2026		0	0	(228)	0	0	(228)	0	1,268	1,268	0	0	0
R25003968	ROCKY MOUNT	NC		10/29/2025		201,553	0	(66)	0	0	(66)	0	513	513	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25003972	SCRANTON	PA		11/21/2025		195,708	0	(7)	0	0	(7)	0	527	527	0	0	0
R25003978	NORTON SHORES	MI		10/29/2025		174,099	0	(44)	0	0	(44)	0	448	448	0	0	0
R25003980	READING	PA		11/21/2025		204,368	0	(26)	0	0	(26)	0	506	506	0	0	0
R25003982	MEMPHIS	TN		10/29/2025		113,165	0	(42)	0	0	(42)	0	287	287	0	0	0
R25003984	UTICA	NY		11/21/2025		117,691	0	(27)	0	0	(27)	0	274	274	0	0	0
R25003985	RICHMOND	VA		11/21/2025		171,753	0	(62)	0	0	(62)	0	477	477	0	0	0
R25003987	STATESVILLE	NC		10/29/2025		163,483	0	(48)	0	0	(48)	0	399	399	0	0	0
R25003991	WAYNE	MI		11/21/2025		137,228	0	(46)	0	0	(46)	0	317	317	0	0	0
R25003992	POWDER SPRINGS	GA		11/21/2025		150,582	0	(52)	0	0	(52)	0	371	371	0	0	0
R25003993	PHILADELPHIA	PA		11/21/2025		190,116	0	(41)	0	0	(41)	0	488	488	0	0	0
R25003996	AUSTIN	TX		10/29/2025		165,507	0	(49)	0	0	(49)	0	466	466	0	0	0
R25004005	COLUMBUS	OH		11/21/2025		121,815	0	(41)	0	0	(41)	0	272	272	0	0	0
R25004012	DAYTON	OH		10/29/2025		157,366	0	(42)	0	0	(42)	0	395	395	0	0	0
R25004013	MEMPHIS	TN		10/29/2025		82,087	0	(26)	0	0	(26)	0	195	195	0	0	0
R25004014	KANSAS CITY	KS		11/21/2025		197,926	0	(54)	0	0	(54)	0	496	496	0	0	0
R25004020	ROANOKE	VA		11/21/2025		196,812	0	(63)	0	0	(63)	0	499	499	0	0	0
R25004021	CLEVELAND	OH		11/21/2025		120,929	0	(7)	0	0	(7)	0	0	0	0	0	0
R25004023	COLUMBUS	OH		11/21/2025		180,014	0	(64)	0	0	(64)	0	374	374	0	0	0
R25004030	ODESSA	TX		11/21/2025		215,721	0	(76)	0	0	(76)	0	544	544	0	0	0
R25004033	MINNEAPOLIS	MN		10/29/2025		182,774	0	(41)	0	0	(41)	0	472	472	0	0	0
R25004035	PHOENIX	AZ		11/21/2025		344,744	0	(136)	0	0	(136)	0	751	751	0	0	0
R25004036	SYRACUSE	NY		10/29/2025		141,520	0	(49)	0	0	(49)	0	318	318	0	0	0
R25004039	TUCSON	AZ		10/29/2025		213,598	0	(86)	0	0	(86)	0	526	526	0	0	0
R25004042	FREDERICKSBURG	VA		11/21/2025		192,220	0	(64)	0	0	(64)	0	463	463	0	0	0
R25004043	BIRMINGHAM	AL		03/11/2026		0	0	(30)	0	0	(30)	0	266	266	0	0	0
R25004044	PLEASANT VALLEY	MO		11/21/2025		198,168	0	(56)	0	0	(56)	0	435	435	0	0	0
R25004045	HAMPTON	VA		11/21/2025		184,963	0	(41)	0	0	(41)	0	466	466	0	0	0
R25004052	COLUMBIA	SC		04/30/2026		0	0	(60)	0	0	(60)	0	461	461	0	0	0
R25004055	DANA POINT	CA		10/29/2025		520,080	0	(171)	0	0	(171)	0	1,391	1,391	0	0	0
R25004058	ST. LOUIS	MO		10/29/2025		177,886	0	(52)	0	0	(52)	0	434	434	0	0	0
R25004059	PORTLAND	TX		11/21/2025		178,479	0	(46)	0	0	(46)	0	416	416	0	0	0
R25004064	OVERLAND PARK	KS		02/02/2026		0	0	(76)	0	0	(76)	0	649	649	0	0	0
R25004068	SALISBURY	NC		03/25/2026		0	0	(52)	0	0	(52)	0	458	458	0	0	0
R25004071	SONORA	CA		10/29/2025		253,430	0	(102)	0	0	(102)	0	1,230	1,230	0	0	0
R25004072	CARBONDALE	PA		10/29/2025		290,982	0	(75)	0	0	(75)	0	678	678	0	0	0
R25004083	LITTLE FALLS	NJ		11/21/2025		537,199	0	(185)	0	0	(185)	0	1,291	1,291	0	0	0
R25004084	LOUISA	VA		10/29/2025		235,758	0	(98)	0	0	(98)	0	624	624	0	0	0
R25004086	BUFFALO	NY		04/30/2026		0	0	(52)	0	0	(52)	0	357	357	0	0	0
R25004087	INDEPENDENCE	MO		10/29/2025		148,431	0	(57)	0	0	(57)	0	366	366	0	0	0
R25004088	SANDY	OR		11/21/2025		350,216	0	(125)	0	0	(125)	0	889	889	0	0	0
R25004093	TRENTON	NJ		11/21/2025		152,093	0	(56)	0	0	(56)	0	355	355	0	0	0
R25004094	PHILADELPHIA	PA		10/29/2025		500,048	0	(128)	0	0	(128)	0	1,195	1,195	0	0	0
R25004095	HAVERTOWN	PA		10/29/2025		310,907	0	(71)	0	0	(71)	0	783	783	0	0	0
R25004098	SALINE	MI		10/29/2025		204,567	0	(79)	0	0	(79)	0	517	517	0	0	0
R25004100	ANDERSON	SC		10/29/2025		174,019	0	(54)	0	0	(54)	0	423	423	0	0	0
R25004103	PENSACOLA	FL		04/30/2026		0	0	(86)	0	0	(86)	0	553	553	0	0	0
R25004104	SHREVEPORT	LA		11/21/2025		170,307	0	(67)	0	0	(67)	0	428	428	0	0	0
R25004107	MONROE	LA		10/29/2025		168,120	0	(75)	0	0	(75)	0	422	422	0	0	0
R25004108	MIDDLEBURG	FL		11/21/2025		225,159	0	(76)	0	0	(76)	0	597	597	0	0	0
R25004111	MUSCLE SHOALS	AL		11/21/2025		155,132	0	(44)	0	0	(44)	0	435	435	0	0	0
R25004114	SPARTANBURG	SC		10/29/2025		152,791	0	(61)	0	0	(61)	0	350	350	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25004117	COLUMBIA	SC		11/21/2025		133,073	0	(62)	0	0	(62)	0	0	0	0	0	0
R25004121	CHICAGO	IL		03/25/2026		0	0	875	0	0	875	0	686	686	0	0	0
R25004122	PHILADELPHIA	PA		10/29/2025		421,018	0	(150)	0	0	(150)	0	1,043	1,043	0	0	0
R25004125	FAIRMONT	WV		10/29/2025		106,131	0	(47)	0	0	(47)	0	241	241	0	0	0
R25004154	STATEN ISLAND	NY		11/25/2025		855,929	0	(449)	0	0	(449)	0	13,425	13,425	0	0	0
R25004157	MONTAGUE	NJ		10/29/2025		175,109	0	(79)	0	0	(79)	0	408	408	0	0	0
R25004171	CANTON	OH		11/25/2025		118,681	0	(43)	0	0	(43)	0	287	287	0	0	0
R25004174	FAYETTEVILLE	NC		10/29/2025		171,584	0	(74)	0	0	(74)	0	369	369	0	0	0
R25004183	WEST MELBOURNE	FL		10/29/2025		212,226	0	(100)	0	0	(100)	0	531	531	0	0	0
R25004184	DAYTON	OH		10/29/2025		119,333	0	(50)	0	0	(50)	0	0	0	0	0	0
R25004189	NEWARK	NJ		11/25/2025		385,617	0	(163)	0	0	(163)	0	822	822	0	0	0
R25004193	HURRICANE	UT		12/19/2025		173,582	0	(83)	0	0	(83)	0	424	424	0	0	0
R25004194	WICHITA	KS		10/29/2025		127,378	0	(52)	0	0	(52)	0	256	256	0	0	0
R25004221	GARY	IN		10/29/2025		111,045	0	(47)	0	0	(47)	0	259	259	0	0	0
R25004238	NAVARRE	FL		12/19/2025		272,670	0	(107)	0	0	(107)	0	624	624	0	0	0
R25004255	BAYTOWN	TX		10/29/2025		132,006	0	(47)	0	0	(47)	0	244	244	0	0	0
R25004270	HOUSTON	TX		11/25/2025		297,647	0	(105)	0	0	(105)	0	551	551	0	0	0
R25004278	DESERT HOT SPRINGS	CA		10/29/2025		300,817	0	(122)	0	0	(122)	0	675	675	0	0	0
R25004292	LINCOLN	NE		10/29/2025		226,566	0	(93)	0	0	(93)	0	517	517	0	0	0
R25004295	MALDEN	MA		11/25/2025		580,083	0	(252)	0	0	(252)	0	1,468	1,468	0	0	0
R25004298	BELL GARDENS	CA		11/25/2025		840,174	0	(875)	0	0	(875)	0	24,979	24,979	0	0	0
R25004324	MOUNTLAKE TERRACE	WA		10/29/2025		502,263	0	(208)	0	0	(208)	0	0	0	0	0	0
R25004327	SOUTH CHESTERFIELD	VA		10/29/2025		138,003	0	(50)	0	0	(50)	0	279	279	0	0	0
R25004353	NORTH PRINCE GEROGE	VA		10/29/2025		183,217	0	(69)	0	0	(69)	0	423	423	0	0	0
R25004356	PALM SPRINGS	CA		01/29/2026		0	0	(85)	0	0	(85)	0	564	564	0	0	0
R25004373	ROCKY MOUNT	NC		10/29/2025		123,218	0	(43)	0	0	(43)	0	251	251	0	0	0
R25004376	TUCSON	AZ		10/29/2025		283,893	0	(103)	0	0	(103)	0	621	621	0	0	0
R25004381	INDIANAPOLIS	IN		10/29/2025		114,012	0	(40)	0	0	(40)	0	239	239	0	0	0
R25004386	THE VILLAGES	FL		11/25/2025		189,994	0	(69)	0	0	(69)	0	426	426	0	0	0
R25004395	VICTOR	CO		10/29/2025		177,453	0	(61)	0	0	(61)	0	361	361	0	0	0
R25004396	JACKSONVILLE	FL		10/29/2025		189,231	0	(73)	0	0	(73)	0	455	455	0	0	0
R25004413	POUGHKEEPSIE	NY		10/29/2025		239,197	0	(88)	0	0	(88)	0	536	536	0	0	0
R25004423	CHICAGO	IL		10/29/2025		192,191	0	(69)	0	0	(69)	0	924	924	0	0	0
R25004440	KNOXVILLE	TN		11/25/2025		235,135	0	(87)	0	0	(87)	0	631	631	0	0	0
R25004457	HOUSTON	TX		10/29/2025		201,855	0	(77)	0	0	(77)	0	474	474	0	0	0
R25004458	STATEN ISLAND	NY		11/25/2025		809,187	0	(301)	0	0	(301)	0	1,858	1,858	0	0	0
R25004467	RED BANK	NJ		10/29/2025		621,053	0	(248)	0	0	(248)	0	1,578	1,578	0	0	0
R25004468	DAYTON	TX		10/29/2025		211,281	0	(74)	0	0	(74)	0	440	440	0	0	0
R25004472	LORAIN	OH		10/29/2025		92,468	0	(34)	0	0	(34)	0	207	207	0	0	0
R25004477	BLUFFTON	SC		10/29/2025		156,501	0	(59)	0	0	(59)	0	751	751	0	0	0
R25004480	LAWRENCEVILLE	GA		11/25/2025		226,722	0	(84)	0	0	(84)	0	534	534	0	0	0
R25004494	NEWARK	NJ		10/29/2025		494,232	0	(178)	0	0	(178)	0	1,136	1,136	0	0	0
R25004497	VALRICO	FL		10/29/2025		157,340	0	(63)	0	0	(63)	0	427	427	0	0	0
R25004500	FORT WAYNE	IN		10/29/2025		62,859	0	(24)	0	0	(24)	0	156	156	0	0	0
R25004555	SAN ANTONIO	TX		11/25/2025		168,345	0	(61)	0	0	(61)	0	441	441	0	0	0
R25004558	LOUISVILLE	KY		10/29/2025		87,075	0	(24)	0	0	(24)	0	182	182	0	0	0
R25004575	MONROE	NY		01/29/2026		0	0	(174)	0	0	(174)	0	963	963	0	0	0
R25004583	MEMPHIS	TN		10/29/2025		102,653	0	(34)	0	0	(34)	0	382	382	0	0	0
R25004587	NEWARK	NJ		10/29/2025		536,200	0	(187)	0	0	(187)	0	1,415	1,415	0	0	0
R25004588	SPRINGFIELD	MO		10/29/2025		134,660	0	(41)	0	0	(41)	0	292	292	0	0	0
R25004597	COLORADO SPRINGS	CO		10/29/2025		249,156	0	(86)	0	0	(86)	0	681	681	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25004598	PHILADELPHIA	PA		10/29/2025		241,624	0	(83)	0	0	(83)	0	661	661	0	0	0
R25004615	SPRINGFIELD	OH		10/29/2025		88,415	0	(27)	0	0	(27)	0	210	210	0	0	0
R25004625	CHICAGO	IL		10/29/2025		273,582	0	(92)	0	0	(92)	0	804	804	0	0	0
R25004632	SAINT LOUIS	MO		11/25/2025		82,932	0	(24)	0	0	(24)	0	202	202	0	0	0
R25004642	MILWAUKEE	WI		11/25/2025		113,565	0	(32)	0	0	(32)	0	271	271	0	0	0
R25004660	GROTON	CT		10/29/2025		244,700	0	(67)	0	0	(67)	0	598	598	0	0	0
R25004669	ALBANY	NY		11/25/2025		114,105	0	(28)	0	0	(28)	0	247	247	0	0	0
R25004670	ROCKFORD	IL		10/29/2025		82,533	0	(23)	0	0	(23)	0	214	214	0	0	0
R25004674	GADSDEN	AL		10/29/2025		126,635	0	(32)	0	0	(32)	0	283	283	0	0	0
R25004679	CLEVELAND	OH		11/25/2025		127,258	0	(20)	0	0	(20)	0	217	217	0	0	0
R25004682	WELLSBURG	WV		10/29/2025		85,984	0	(23)	0	0	(23)	0	221	221	0	0	0
R25004699	ORLANDO	FL		11/25/2025		257,655	0	(35)	0	0	(35)	0	322	322	0	0	0
R25004702	DANVILLE	KY		10/29/2025		88,881	0	(19)	0	0	(19)	0	194	194	0	0	0
R25004728	BIRMINGHAM	AL		10/29/2025		132,807	0	(28)	0	0	(28)	0	380	380	0	0	0
R25004731	LANCASTER	CA		10/29/2025		276,426	0	(47)	0	0	(47)	0	591	591	0	0	0
R25004749	ENGLEWOOD	NJ		12/19/2025		261,886	0	(92)	0	0	(92)	0	629	629	0	0	0
R25004750	LACONIA	NH		12/19/2025		304,501	0	(83)	0	0	(83)	0	642	642	0	0	0
R25004752	SILVER SPRING	MD		12/19/2025		396,243	0	(93)	0	0	(93)	0	943	943	0	0	0
R25004753	BRIGHTON	CO		11/25/2025		404,185	0	(129)	0	0	(129)	0	2,646	2,646	0	0	0
R25004754	DENVER	CO		12/19/2025		516,563	0	(170)	0	0	(170)	0	1,372	1,372	0	0	0
R25004755	LAKEWOOD	CO		11/25/2025		480,118	0	(139)	0	0	(139)	0	1,080	1,080	0	0	0
R25004757	PRINCEVILLE	HI		12/19/2025		2,109,953	0	(556)	0	0	(556)	0	5,133	5,133	0	0	0
R25004758	COVINGTON	KY		12/19/2025		200,114	0	(36)	0	0	(36)	0	555	555	0	0	0
R25004762	HOUSTON	TX		01/29/2026		0	0	(102)	0	0	(102)	0	640	640	0	0	0
R25004764	LITHIA SPRINGS	GA		12/19/2025		148,236	0	(34)	0	0	(34)	0	336	336	0	0	0
R25004766	RENO	NV		11/25/2025		693,860	0	(313)	0	0	(313)	0	1,728	1,728	0	0	0
R25004770	BURLINGTON	NC		12/19/2025		247,988	0	(130)	0	0	(130)	0	632	632	0	0	0
R25004772	BALTIMORE	MD		12/19/2025		171,567	0	(90)	0	0	(90)	0	376	376	0	0	0
R25004773	PAHRUMP	NV		12/19/2025		208,823	0	(41)	0	0	(41)	0	570	570	0	0	0
R25004776	JOHNSON CITY	NY		12/19/2025		112,475	0	(27)	0	0	(27)	0	288	288	0	0	0
R25004777	FAIRLAWN	OH		12/19/2025		385,092	0	(53)	0	0	(53)	0	1,061	1,061	0	0	0
R25004781	SANTA ROSA	CA		11/25/2025		435,894	0	(166)	0	0	(166)	0	1,050	1,050	0	0	0
R25004783	SOUTHFIELD	MI		12/19/2025		182,041	0	(72)	0	0	(72)	0	427	427	0	0	0
R25004785	BATAVIA	IL		12/19/2025		419,589	0	(125)	0	0	(125)	0	737	737	0	0	0
R25004786	ANDOVER	MA		12/19/2025		201,755	0	(111)	0	0	(111)	0	504	504	0	0	0
R25004787	MILFORD	MA		11/25/2025		311,245	0	(56)	0	0	(56)	0	765	765	0	0	0
R25004788	BAYTOWN	TX		12/19/2025		244,011	0	(119)	0	0	(119)	0	594	594	0	0	0
R25004791	BALTIMORE	MD		11/25/2025		243,420	0	(121)	0	0	(121)	0	553	553	0	0	0
R25004793	READING	PA		12/19/2025		188,982	0	(33)	0	0	(33)	0	712	712	0	0	0
R25004796	COTTONWOOD HEIGHTS	UT		12/19/2025		585,640	0	(215)	0	0	(215)	0	1,548	1,548	0	0	0
R25004800	VALLEY STREAM	NY		12/19/2025		684,047	0	(241)	0	0	(241)	0	1,643	1,643	0	0	0
R25004802	NORTH MIAMI BEACH	FL		12/19/2025		431,450	0	(165)	0	0	(165)	0	1,196	1,196	0	0	0
R25004805	NAPLES	FL		12/19/2025		451,664	0	(98)	0	0	(98)	0	1,475	1,475	0	0	0
R25004807	HENDERSON	NC		12/19/2025		173,620	0	(57)	0	0	(57)	0	398	398	0	0	0
R25004808	MARGATE	FL		12/19/2025		440,989	0	(132)	0	0	(132)	0	1,067	1,067	0	0	0
R25004814	MIAMI	FL		12/19/2025		1,628,075	0	0	0	0	0	0	2,185	2,185	0	0	0
R25004818	WILKES BARRE	PA		12/19/2025		218,156	0	(75)	0	0	(75)	0	538	538	0	0	0
R25004820	HENRICO	VA		12/19/2025		200,216	0	(102)	0	0	(102)	0	458	458	0	0	0
R25004821	AURORA	CO		12/19/2025		436,516	0	(191)	0	0	(191)	0	1,036	1,036	0	0	0
R25004824	KALAMAZOO	MI		11/25/2025		140,565	0	(40)	0	0	(40)	0	254	254	0	0	0
R25004825	ATLANTA	GA		11/25/2025		328,513	0	(66)	0	0	(66)	0	0	0	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25004827	ROCHESTER	NY		11/25/2025		108,793	0	(39)	0	0	(39)	0	183	183	0	0	0
R25004828	HYATTSVILLE	MD		12/19/2025		363,262	0	(124)	0	0	(124)	0	947	947	0	0	0
R25004830	PHOENIX	AZ		12/19/2025		314,028	0	(100)	0	0	(100)	0	653	653	0	0	0
R25004831	NEWARK	NJ		11/25/2025		611,553	0	(280)	0	0	(280)	0	1,310	1,310	0	0	0
R25004836	ARLINGTON	TX		12/19/2025		157,157	0	(55)	0	0	(55)	0	360	360	0	0	0
R25004837	HOLLAND	OH		12/19/2025		160,506	0	(48)	0	0	(48)	0	361	361	0	0	0
R25004838	THE VILLAGES	FL		12/19/2025		192,314	0	(71)	0	0	(71)	0	484	484	0	0	0
R25004841	SAN ANTONIO	TX		12/19/2025		111,664	0	(45)	0	0	(45)	0	1,008	1,008	0	0	0
R25004844	MANCHESTER	NH		12/19/2025		131,520	0	(15)	0	0	(15)	0	395	395	0	0	0
R25004845	DAPHNE	AL		11/25/2025		128,568	0	(45)	0	0	(45)	0	335	335	0	0	0
R25004846	CAPE ELIZABETH	ME		12/19/2025		333,643	0	(118)	0	0	(118)	0	801	801	0	0	0
R25004847	GRAND ISLAND	NY		12/19/2025		181,208	0	(76)	0	0	(76)	0	400	400	0	0	0
R25004848	FAIRHAVEN	MA		12/19/2025		374,469	0	(95)	0	0	(95)	0	697	697	0	0	0
R25004851	SAINT LOUIS	MO		11/25/2025		108,573	0	(38)	0	0	(38)	0	254	254	0	0	0
R25004853	BARRINGTON	NH		12/19/2025		245,577	0	(94)	0	0	(94)	0	500	500	0	0	0
R25004855	ORANGE PARK	FL		12/19/2025		173,648	0	(51)	0	0	(51)	0	441	441	0	0	0
R25004857	LAKE HAVASU CITY	AZ		12/19/2025		94,563	0	(6)	0	0	(6)	0	310	310	0	0	0
R25004861	DEDHAM	MA		12/19/2025		560,874	0	(275)	0	0	(275)	0	1,435	1,435	0	0	0
R25004864	FARMERS BRANCH	TX		12/19/2025		422,864	0	(128)	0	0	(128)	0	887	887	0	0	0
R25004866	SMITHFIELD	RI		12/19/2025		568,877	0	(223)	0	0	(223)	0	1,257	1,257	0	0	0
R25004869	OAKHURST	NJ		11/25/2025		311,054	0	(138)	0	0	(138)	0	840	840	0	0	0
R25004870	DAWSONVILLE	GA		11/25/2025		222,270	0	(101)	0	0	(101)	0	557	557	0	0	0
R25004874	SPRING HILL	FL		12/19/2025		226,763	0	(87)	0	0	(87)	0	503	503	0	0	0
R25004875	HAVERHILL	MA		12/19/2025		155,785	0	(46)	0	0	(46)	0	248	248	0	0	0
R25004877	PHILADELPHIA	PA		12/19/2025		171,258	0	(49)	0	0	(49)	0	386	386	0	0	0
R25004880	WEST HAVEN	CT		12/19/2025		308,193	0	(50)	0	0	(50)	0	830	830	0	0	0
R25004884	HARTFORD	CT		03/24/2026		0	0	(38)	0	0	(38)	0	216	216	0	0	0
R25004885	HARTFORD	CT		03/24/2026		0	0	(122)	0	0	(122)	0	700	700	0	0	0
R25004886	HARTFORD	CT		12/19/2025		369,380	0	(140)	0	0	(140)	0	776	776	0	0	0
R25004887	NORFOLK	VA		12/19/2025		233,207	0	(68)	0	0	(68)	0	622	622	0	0	0
R25004889	FAIRFIELD	CA		12/19/2025		378,195	0	(144)	0	0	(144)	0	933	933	0	0	0
R25004893	CLEVELAND	OH		11/25/2025		103,678	0	(21)	0	0	(21)	0	208	208	0	0	0
R25004894	NORRIDGE	IL		12/19/2025		268,036	0	(104)	0	0	(104)	0	4,338	4,338	0	0	0
R25004895	ERIE	PA		11/25/2025		107,963	0	(30)	0	0	(30)	0	160	160	0	0	0
R25004897	OLYPHANT	PA		12/19/2025		137,746	0	(46)	0	0	(46)	0	281	281	0	0	0
R25004899	CHICAGO	IL		12/19/2025		271,501	0	(65)	0	0	(65)	0	752	752	0	0	0
R25004903	SAINT PETERSBURG	FL		12/19/2025		260,553	0	(122)	0	0	(122)	0	590	590	0	0	0
R25004911	MCHENRY	IL		12/19/2025		254,796	0	(6)	0	0	(6)	0	737	737	0	0	0
R25004913	SLATINGTON	PA		12/19/2025		125,411	0	(36)	0	0	(36)	0	235	235	0	0	0
R25004915	WATERBURY	CT		12/19/2025		331,801	0	(73)	0	0	(73)	0	717	717	0	0	0
R25004916	WATERBURY	CT		12/19/2025		331,801	0	(73)	0	0	(73)	0	717	717	0	0	0
R25004917	WATERBURY	CT		02/26/2026		0	0	(76)	0	0	(76)	0	717	717	0	0	0
R25004918	JERSEY CITY	NJ		11/25/2025		413,000	0	(64)	0	0	(64)	0	1,234	1,234	0	0	0
R25004923	IRVINGTON	NJ		02/26/2026		0	0	(192)	0	0	(192)	0	1,281	1,281	0	0	0
R25004924	IRVINGTON	NJ		02/26/2026		0	0	(188)	0	0	(188)	0	1,306	1,306	0	0	0
R25004925	CLARKSVILLE	TN		12/19/2025		335,398	0	(63)	0	0	(63)	0	886	886	0	0	0
R25004926	SEVERN	MD		12/19/2025		334,172	0	(38)	0	0	(38)	0	1,002	1,002	0	0	0
R25004928	PITTSTON	PA		12/19/2025		317,568	0	(43)	0	0	(43)	0	700	700	0	0	0
R25004930	MILLVILLE	NJ		12/19/2025		131,861	0	(30)	0	0	(30)	0	309	309	0	0	0
R25004931	CONWAY	SC		12/19/2025		223,727	0	(73)	0	0	(73)	0	486	486	0	0	0
R25004939	CHARLOTTE	NC		11/25/2025		259,512	0	(87)	0	0	(87)	0	428	428	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25004943	WHITE PLAINS	NY		12/19/2025		559,964	0	(184)	0	0	(184)	0	684	684	0	0	0
R25004944	NEW YORK	NY		12/19/2025		2,766,376	0	(216)	0	0	(216)	0	0	0	0	0	0
R25004945	WILMINGTON	DE		11/25/2025		175,126	0	(72)	0	0	(72)	0	460	460	0	0	0
R25004947	THE VILLAGES	FL		12/19/2025		209,974	0	(70)	0	0	(70)	0	438	438	0	0	0
R25004948	LAKE WORTH BEACH	FL		12/19/2025		437,656	0	(157)	0	0	(157)	0	872	872	0	0	0
R25004949	PORT ST LUCIE	FL		02/26/2026		0	0	(235)	0	0	(235)	0	992	992	0	0	0
R25004951	INTERLAKEN	NJ		11/25/2025		1,565,969	0	(526)	0	0	(526)	0	0	0	0	0	0
R25004953	PARRISH	FL		12/19/2025		291,534	0	(57)	0	0	(57)	0	669	669	0	0	0
R25004957	BROOKLYN	NY		02/26/2026		0	0	(225)	0	0	(225)	0	1,420	1,420	0	0	0
R25004958	POUGHKEEPSIE	NY		12/19/2025		257,006	0	(103)	0	0	(103)	0	588	588	0	0	0
R25004959	ROCHESTER	NY		12/19/2025		554,583	0	(228)	0	0	(228)	0	3,039	3,039	0	0	0
R25004960	WILTON MANORS	FL		12/19/2025		380,943	0	(115)	0	0	(115)	0	998	998	0	0	0
R25004962	CAMBRIDGE	MA		12/19/2025		2,509,348	0	(803)	0	0	(803)	0	5,285	5,285	0	0	0
R25004965	WATERBURY	CT		12/19/2025		328,338	0	(43)	0	0	(43)	0	736	736	0	0	0
R25004970	FAYETTEVILLE	NY		12/19/2025		170,531	0	(75)	0	0	(75)	0	247	247	0	0	0
R25004971	OCALA	FL		12/19/2025		217,051	0	(77)	0	0	(77)	0	521	521	0	0	0
R25004972	LAKEWOOD	CO		11/25/2025		331,353	0	(109)	0	0	(109)	0	859	859	0	0	0
R25004978	ROCHESTER	NY		11/25/2025		162,416	0	(61)	0	0	(61)	0	248	248	0	0	0
R25004984	CHARLOTTE	NC		12/19/2025		293,708	0	(76)	0	0	(76)	0	750	750	0	0	0
R25004985	BUFFALO	NY		12/19/2025		158,167	0	(53)	0	0	(53)	0	12,467	12,467	0	0	0
R25004986	FAIRPORT	NY		11/25/2025		205,642	0	(112)	0	0	(112)	0	461	461	0	0	0
R25004991	KISSIMMEE	FL		12/19/2025		821,667	0	(346)	0	0	(346)	0	1,764	1,764	0	0	0
R25004993	BINGHAMTON	NY		12/19/2025		220,892	0	(82)	0	0	(82)	0	483	483	0	0	0
R25004995	ELLENWOOD	GA		12/19/2025		201,071	0	(44)	0	0	(44)	0	2,203	2,203	0	0	0
R25004996	BETHLEHEM	PA		11/25/2025		250,130	0	(52)	0	0	(52)	0	581	581	0	0	0
R25005000	PHILADELPHIA	PA		12/19/2025		113,258	0	(37)	0	0	(37)	0	282	282	0	0	0
R25005003	MONTICELLO	NY		12/19/2025		265,588	0	(103)	0	0	(103)	0	593	593	0	0	0
R25005004	ALLENTOWN	PA		11/25/2025		311,003	0	(79)	0	0	(79)	0	815	815	0	0	0
R25005006	CONYERS	GA		12/19/2025		295,814	0	(107)	0	0	(107)	0	566	566	0	0	0
R25005008	KENNESAW	GA		12/19/2025		211,988	0	(98)	0	0	(98)	0	528	528	0	0	0
R25005010	LANCASTER	CA		11/25/2025		304,910	0	(112)	0	0	(112)	0	831	831	0	0	0
R25005011	STATEN ISLAND	NY		11/25/2025		532,211	0	(228)	0	0	(228)	0	1,050	1,050	0	0	0
R25005012	BROOKLYN	NY		01/29/2026		0	0	(244)	0	0	(244)	0	1,731	1,731	0	0	0
R25005014	MANCHESTER	CT		11/25/2025		224,060	0	(67)	0	0	(67)	0	495	495	0	0	0
R25005015	WARREN	MI		12/19/2025		200,763	0	(61)	0	0	(61)	0	558	558	0	0	0
R25005016	AKRON	OH		11/25/2025		138,932	0	(70)	0	0	(70)	0	2,467	2,467	0	0	0
R25005017	YONKERS	NY		11/25/2025		460,862	0	(183)	0	0	(183)	0	913	913	0	0	0
R25005018	NEW SQUARE	NY		12/19/2025		659,274	0	(156)	0	0	(156)	0	1,619	1,619	0	0	0
R25005022	BUFFALO	NY		12/19/2025		156,693	0	(43)	0	0	(43)	0	283	283	0	0	0
R25005023	BRONX	NY		12/19/2025		793,005	0	(194)	0	0	(194)	0	1,932	1,932	0	0	0
R25005024	JACKSONVILLE	FL		12/19/2025		126,634	0	(23)	0	0	(23)	0	326	326	0	0	0
R25005025	JACKSONVILLE	FL		12/19/2025		176,889	0	(60)	0	0	(60)	0	429	429	0	0	0
R25005027	MIDDLETOWN	NY		12/19/2025		240,089	0	(98)	0	0	(98)	0	921	921	0	0	0
R25005028	BINGHAMTON	NY		12/19/2025		128,857	0	(31)	0	0	(31)	0	338	338	0	0	0
R25005029	SAINT LOUIS	MO		12/19/2025		332,364	0	(162)	0	0	(162)	0	804	804	0	0	0
R25005037	ROCHESTER	NY		11/25/2025		192,038	0	(97)	0	0	(97)	0	2,619	2,619	0	0	0
R25005042	EUCLID	OH		12/19/2025		124,523	0	(33)	0	0	(33)	0	276	276	0	0	0
R25005045	STANHOPE	NJ		12/19/2025		190,499	0	(356)	0	0	(356)	0	41,564	41,564	0	0	0
R25005050	DAYTON	OH		12/19/2025		124,610	0	(77)	0	0	(77)	0	251	251	0	0	0
R25005051	PHILADELPHIA	PA		12/19/2025		157,504	0	(48)	0	0	(48)	0	1,011	1,011	0	0	0
R25005054	TRENTON	NJ		11/25/2025		294,285	0	(97)	0	0	(97)	0	635	635	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25005055	EWING	NJ		11/25/2025		320,963	0	(103)	0	0	(103)	0	246	246	0	0	0
R25005059	YORKVILLE	IL		12/19/2025		196,509	0	(71)	0	0	(71)	0	483	483	0	0	0
R25005062	BAYTOWN	TX		12/19/2025		168,990	0	(66)	0	0	(66)	0	448	448	0	0	0
R25005063	SICKLERVILLE	NJ		12/19/2025		289,414	0	(86)	0	0	(86)	0	737	737	0	0	0
R25005064	WILMINGTON	NC		12/19/2025		230,003	0	(92)	0	0	(92)	0	526	526	0	0	0
R25005065	PHILADELPHIA	PA		12/19/2025		199,005	0	(48)	0	0	(48)	0	431	431	0	0	0
R25005066	HOUSTON	TX		11/25/2025		230,667	0	(31)	0	0	(31)	0	598	598	0	0	0
R25005068	KENVIL	NJ		11/25/2025		297,647	0	(119)	0	0	(119)	0	546	546	0	0	0
R25005070	MERRILLVILLE	IN		11/25/2025		222,113	0	(64)	0	0	(64)	0	607	607	0	0	0
R25005071	FAIRBURN	GA		12/19/2025		264,850	0	(100)	0	0	(100)	0	416	416	0	0	0
R25005074	WILMINGTON	DE		11/25/2025		149,538	0	(101)	0	0	(101)	0	348	348	0	0	0
R25005075	WILMINGTON	DE		11/25/2025		161,777	0	(51)	0	0	(51)	0	455	455	0	0	0
R25005076	PORT NORRIS	NJ		12/19/2025		172,989	0	(55)	0	0	(55)	0	474	474	0	0	0
R25005077	BUFFALO	NY		11/25/2025		138,484	0	(48)	0	0	(48)	0	267	267	0	0	0
R25005079	NORRISTOWN	PA		12/19/2025		342,883	0	(179)	0	0	(179)	0	773	773	0	0	0
R25005083	POTTSTOWN	PA		12/19/2025		339,922	0	(114)	0	0	(114)	0	709	709	0	0	0
R25005084	POTTSTOWN	PA		12/19/2025		236,844	0	(80)	0	0	(80)	0	494	494	0	0	0
R25005085	SARASOTA	FL		11/25/2025		368,947	0	(158)	0	0	(158)	0	814	814	0	0	0
R25005086	MILFORD	MA		11/25/2025		404,814	0	(84)	0	0	(84)	0	967	967	0	0	0
R25005087	EAST CLEVELAND	OH		12/19/2025		151,040	0	(64)	0	0	(64)	0	310	310	0	0	0
R25005089	GLENOLDEN	PA		12/19/2025		284,530	0	(88)	0	0	(88)	0	695	695	0	0	0
R25005091	EDINBURG	TX		03/24/2026		0	0	(59)	0	0	(59)	0	438	438	0	0	0
R25005092	BETHLEHEM	PA		01/29/2026		0	0	(158)	0	0	(158)	0	1,023	1,023	0	0	0
R25005093	COCKEYSVILLE	MD		12/19/2025		293,240	0	(12)	0	0	(12)	0	0	0	0	0	0
R25005095	RAMSEY	MN		11/25/2025		280,920	0	(105)	0	0	(105)	0	640	640	0	0	0
R25005096	CLARKSVILLE	TN		12/19/2025		337,958	0	(108)	0	0	(108)	0	878	878	0	0	0
R25005097	MAGNOLIA	TX		12/19/2025		169,329	0	(55)	0	0	(55)	0	421	421	0	0	0
R25005099	SPRING	TX		12/19/2025		164,116	0	(45)	0	0	(45)	0	471	471	0	0	0
R25005100	CLIFTON HEIGHTS	PA		11/25/2025		214,723	0	(59)	0	0	(59)	0	449	449	0	0	0
R25005101	PHILADELPHIA	PA		11/25/2025		208,568	0	8	0	0	8	0	531	531	0	0	0
R25005103	UPLAND	PA		12/19/2025		126,634	0	(33)	0	0	(33)	0	275	275	0	0	0
R25005108	HOMESTEAD	PA		12/19/2025		131,887	0	(33)	0	0	(33)	0	260	260	0	0	0
R25005109	WEST MIFFLIN	PA		12/19/2025		143,524	0	(36)	0	0	(36)	0	283	283	0	0	0
R25005110	PHILADELPHIA	PA		12/19/2025		225,710	0	(10)	0	0	(10)	0	0	0	0	0	0
R25005112	THOMASVILLE	NC		12/19/2025		198,202	0	(90)	0	0	(90)	0	453	453	0	0	0
R25005113	WILMINGTON	DE		11/25/2025		189,757	0	(182)	0	0	(182)	0	292	292	0	0	0
R25005114	MEMPHIS	TN		12/19/2025		137,756	0	(53)	0	0	(53)	0	324	324	0	0	0
R25005115	CINCINNATI	OH		12/19/2025		264,097	0	(127)	0	0	(127)	0	399	399	0	0	0
R25005118	PHILADELPHIA	PA		11/25/2025		192,285	0	(61)	0	0	(61)	0	480	480	0	0	0
R25005120	BURLINGTON	NJ		12/19/2025		130,298	0	(67)	0	0	(67)	0	286	286	0	0	0
R25005121	PARKVILLE	MA		12/19/2025		211,373	0	(46)	0	0	(46)	0	641	641	0	0	0
R25005125	BALTIMORE	MD		01/29/2026		0	0	(90)	0	0	(90)	0	851	851	0	0	0
R25005127	CABIN JOHN	MD		12/19/2025		2,045,521	0	(294)	0	0	(294)	0	0	0	0	0	0
R25005128	BALTIMORE	MD		12/19/2025		120,058	0	(63)	0	0	(63)	0	263	263	0	0	0
R25005134	BALTIMORE	MD		01/29/2026		0	0	(61)	0	0	(61)	0	815	815	0	0	0
R25005135	BALTIMORE	MD		12/19/2025		195,425	0	(66)	0	0	(66)	0	440	440	0	0	0
R25005138	PINEHURST	NC		12/19/2025		247,097	0	(102)	0	0	(102)	0	578	578	0	0	0
R25005140	NORTH LAS VEGAS	NV		12/19/2025		185,897	0	(90)	0	0	(90)	0	464	464	0	0	0
R25005142	PIKESVILLE	MD		12/19/2025		319,522	0	(81)	0	0	(81)	0	0	0	0	0	0
R25005143	BALTIMORE	MD		11/25/2025		322,717	0	(166)	0	0	(166)	0	669	669	0	0	0
R25005144	BOWIE	MD		12/19/2025		458,337	0	(148)	0	0	(148)	0	1,278	1,278	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25005145	NEW WINDSOR	MD		01/29/2026		0	0	(106)	0	0	(106)	0	535	535	0	0	0
R25005146	BALTIMORE	MD		02/26/2026		0	0	(88)	0	0	(88)	0	349	349	0	0	0
R25005147	BALTIMORE	MD		12/19/2025		393,812	0	(125)	0	0	(125)	0	951	951	0	0	0
R25005148	BALTIMORE	MD		12/19/2025		210,393	0	(107)	0	0	(107)	0	457	457	0	0	0
R25005150	MILLERSVILLE	MD		11/25/2025		426,652	0	(178)	0	0	(178)	0	1,075	1,075	0	0	0
R25005152	SEVERN	MD		12/19/2025		544,055	0	(277)	0	0	(277)	0	1,355	1,355	0	0	0
R25005153	MYERSVILLE	MD		12/19/2025		523,744	0	(104)	0	0	(104)	0	1,327	1,327	0	0	0
R25005154	NEW YORK	NY		12/19/2025		2,011,076	0	(324)	0	0	(324)	0	5,322	5,322	0	0	0
R25005157	BALTIMORE	MD		12/19/2025		195,929	0	(108)	0	0	(108)	0	471	471	0	0	0
R25005158	LAKELAND	FL		12/19/2025		268,084	0	(63)	0	0	(63)	0	639	639	0	0	0
R25005160	JACKSONVILLE	FL		11/25/2025		140,669	0	(45)	0	0	(45)	0	356	356	0	0	0
R25005162	WILMINGTON	DE		12/19/2025		126,701	0	(56)	0	0	(56)	0	317	317	0	0	0
R25005164	COLONIAL HEIGHTS	VA		01/29/2026		0	0	(29)	0	0	(29)	0	546	546	0	0	0
R25005165	CHESTERFIELD	VA		11/25/2025		147,167	0	(56)	0	0	(56)	0	352	352	0	0	0
R25005166	SANDSTON	VA		11/25/2025		232,479	0	(283)	0	0	(283)	0	68,421	68,421	0	0	0
R25005170	ARLINGTON	TX		12/19/2025		257,970	0	(73)	0	0	(73)	0	556	556	0	0	0
R25005172	RICHMOND	VA		11/25/2025		142,949	0	(55)	0	0	(55)	0	387	387	0	0	0
R25005174	CENTREVILLE	VA		12/19/2025		257,973	0	(84)	0	0	(84)	0	638	638	0	0	0
R25005175	SANDSTON	VA		12/19/2025		223,131	0	(92)	0	0	(92)	0	576	576	0	0	0
R25005176	NEWPORT NEWS	VA		11/25/2025		198,679	0	(73)	0	0	(73)	0	943	943	0	0	0
R25005179	CHESAPEAKE	VA		11/25/2025		222,122	0	(72)	0	0	(72)	0	535	535	0	0	0
R25005182	SANTA MARIA	CA		12/19/2025		269,349	0	(82)	0	0	(82)	0	754	754	0	0	0
R25005184	TONAWANDA	NY		11/25/2025		125,354	0	(43)	0	0	(43)	0	248	248	0	0	0
R25005187	WILLIAMSTON	NC		02/26/2026		0	0	(63)	0	0	(63)	0	320	320	0	0	0
R25005188	WILLIAMSTON	NC		11/25/2025		113,900	0	(46)	0	0	(46)	0	267	267	0	0	0
R25005191	PARK FOREST	IL		12/19/2025		109,447	0	(28)	0	0	(28)	0	230	230	0	0	0
R25005192	FLOURTOWN	PA		12/19/2025		512,820	0	(191)	0	0	(191)	0	1,300	1,300	0	0	0
R25005193	CHARLOTTE	NC		12/19/2025		149,430	0	0	0	0	0	0	175	175	0	0	0
R25005194	LEHIGH ACRES	FL		12/19/2025		178,953	0	(36)	0	0	(36)	0	0	0	0	0	0
R25005199	LUBBOCK	TX		11/25/2025		181,199	0	(68)	0	0	(68)	0	419	419	0	0	0
R25005200	LUBBOCK	TX		11/25/2025		181,199	0	(68)	0	0	(68)	0	419	419	0	0	0
R25005204	DENISON	TX		12/19/2025		177,001	0	(36)	0	0	(36)	0	426	426	0	0	0
R25005207	MARTINEZ	GA		12/19/2025		159,329	0	(62)	0	0	(62)	0	383	383	0	0	0
R25005210	LITHONIA	GA		11/25/2025		246,931	0	(103)	0	0	(103)	0	622	622	0	0	0
R25005211	WESTLAND	MI		12/19/2025		159,759	0	(48)	0	0	(48)	0	311	311	0	0	0
R25005214	CLEVELAND	OH		11/25/2025		104,780	0	(36)	0	0	(36)	0	241	241	0	0	0
R25005215	ATLANTA	GA		12/19/2025		334,912	0	(101)	0	0	(101)	0	733	733	0	0	0
R25005216	LA VERGNE	TN		11/25/2025		192,923	0	(73)	0	0	(73)	0	488	488	0	0	0
R25005219	MIAMI	FL		12/19/2025		450,475	0	(208)	0	0	(208)	0	1,121	1,121	0	0	0
R25005221	DANIA BEACH	FL		12/19/2025		297,372	0	(95)	0	0	(95)	0	1,696	1,696	0	0	0
R25005222	FLORIDA CITY	FL		12/19/2025		326,882	0	(95)	0	0	(95)	0	783	783	0	0	0
R25005226	PETERSBURG	VA		12/19/2025		152,129	0	(51)	0	0	(51)	0	323	323	0	0	0
R25005227	CINCINNATI	OH		12/19/2025		181,664	0	(109)	0	0	(109)	0	9,209	9,209	0	0	0
R25005228	CARBONDALE	PA		12/19/2025		159,176	0	(47)	0	0	(47)	0	357	357	0	0	0
R25005232	AKRON	OH		12/19/2025		231,426	0	(105)	0	0	(105)	0	503	503	0	0	0
R25005233	COLUMBUS	OH		12/19/2025		145,602	0	(79)	0	0	(79)	0	350	350	0	0	0
R25005238	CHICAGO	IL		12/19/2025		200,969	0	(101)	0	0	(101)	0	410	410	0	0	0
R25005239	HOUSTON	TX		12/19/2025		300,012	0	(79)	0	0	(79)	0	844	844	0	0	0
R25005241	COLUMBUS	OH		11/25/2025		142,358	0	(29)	0	0	(29)	0	357	357	0	0	0
R25005242	BEDFORD	IN		12/19/2025		126,459	0	(38)	0	0	(38)	0	582	582	0	0	0
R25005245	HAMILTON	OH		12/19/2025		149,989	0	(79)	0	0	(79)	0	328	328	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25005247	COLUMBUS	OH		11/25/2025		142,146	0	(31)	0	0	(31)	0	374	374	0	0	0
R25005250	CINCINNATI	OH		12/19/2025		105,906	0	(37)	0	0	(37)	0	216	216	0	0	0
R25005251	MAUMEE	OH		11/25/2025		163,268	0	(39)	0	0	(39)	0	417	417	0	0	0
R25005253	CLEVELAND	OH		12/19/2025		108,793	0	(38)	0	0	(38)	0	252	252	0	0	0
R25005255	COCOA BEACH	FL		12/19/2025		471,483	0	(242)	0	0	(242)	0	989	989	0	0	0
R25005256	COLUMBUS	OH		03/24/2026		0	0	(31)	0	0	(31)	0	272	272	0	0	0
R25005267	CAMBY	IN		11/25/2025		197,848	0	(54)	0	0	(54)	0	520	520	0	0	0
R25005269	KOKOMO	IN		12/19/2025		108,322	0	(29)	0	0	(29)	0	285	285	0	0	0
R25005271	GARY	IN		02/26/2026		0	0	(42)	0	0	(42)	0	305	305	0	0	0
R25005279	RACINE	WI		12/19/2025		273,344	0	(59)	0	0	(59)	0	2,801	2,801	0	0	0
R25005282	ATHENS	GA		12/19/2025		271,697	0	(82)	0	0	(82)	0	499	499	0	0	0
R25005283	CHICAGO	IL		12/19/2025		181,503	0	(82)	0	0	(82)	0	470	470	0	0	0
R25005284	DALLAS	TX		11/25/2025		155,555	0	(48)	0	0	(48)	0	427	427	0	0	0
R25005285	RENTON	WA		12/19/2025		378,971	0	(165)	0	0	(165)	0	841	841	0	0	0
R25005288	CHICAGO	IL		03/24/2026		0	0	(17)	0	0	(17)	0	274	274	0	0	0
R25005289	STEGER	IL		12/19/2025		140,609	0	(62)	0	0	(62)	0	278	278	0	0	0
R25005291	CHICAGO	IL		12/19/2025		1,046,363	0	(216)	0	0	(216)	0	2,834	2,834	0	0	0
R25005293	CLERMONT	FL		12/19/2025		264,685	0	(32)	0	0	(32)	0	0	0	0	0	0
R25005294	GLENWOOD	IL		12/19/2025		171,171	0	(86)	0	0	(86)	0	386	386	0	0	0
R25005297	PUEBLO	CO		12/19/2025		116,716	0	(35)	0	0	(35)	0	298	298	0	0	0
R25005299	OVERLAND PARK	KS		12/19/2025		338,425	0	(96)	0	0	(96)	0	888	888	0	0	0
R25005302	DUNNELLON	FL		01/29/2026		0	0	(72)	0	0	(72)	0	411	411	0	0	0
R25005304	MEMPHIS	TN		12/19/2025		137,562	0	(58)	0	0	(58)	0	308	308	0	0	0
R25005305	MCKEESPORT	PA		12/19/2025		146,603	0	(16)	0	0	(16)	0	339	339	0	0	0
R25005309	WEST DOVER	VT		12/19/2025		702,057	0	(270)	0	0	(270)	0	1,974	1,974	0	0	0
R25005314	INDIANAPOLIS	IN		11/25/2025		107,279	0	(46)	0	0	(46)	0	263	263	0	0	0
R25005317	MEMPHIS	TN		12/19/2025		191,028	0	(63)	0	0	(63)	0	386	386	0	0	0
R25005320	AUBURN HILLS	MI		12/19/2025		177,500	0	(49)	0	0	(49)	0	452	452	0	0	0
R25005325	HOLLIS	NY		12/19/2025		725,751	0	(282)	0	0	(282)	0	1,736	1,736	0	0	0
R25005327	KANKAKEE	IL		12/19/2025		172,065	0	(43)	0	0	(43)	0	592	592	0	0	0
R25005332	GRAND RAPIDS	MI		11/25/2025		227,200	0	(103)	0	0	(103)	0	525	525	0	0	0
R25005334	DEARBORN HEIGHTS	MI		11/25/2025		162,944	0	0	0	0	0	0	237	237	0	0	0
R25005336	MILFORD	MI		12/19/2025		417,492	0	(107)	0	0	(107)	0	989	989	0	0	0
R25005337	WOODHAVEN	MI		11/25/2025		126,391	0	(43)	0	0	(43)	0	226	226	0	0	0
R25005338	DEARBORN	MI		11/25/2025		162,176	0	(61)	0	0	(61)	0	468	468	0	0	0
R25005340	GREENSBORO	NC		11/25/2025		248,523	0	(84)	0	0	(84)	0	460	460	0	0	0
R25005342	TROY	MI		12/19/2025		208,188	0	(91)	0	0	(91)	0	459	459	0	0	0
R25005343	HASTINGS	MI		12/19/2025		189,292	0	(43)	0	0	(43)	0	443	443	0	0	0
R25005346	JACKSON	MI		12/19/2025		295,516	0	(108)	0	0	(108)	0	574	574	0	0	0
R25005349	DEARBORN HEIGHTS	MI		12/19/2025		209,947	0	(54)	0	0	(54)	0	540	540	0	0	0
R25005350	PHILADELPHIA	PA		12/19/2025		565,664	0	(246)	0	0	(246)	0	1,215	1,215	0	0	0
R25005351	EDEN	NC		12/19/2025		145,981	0	(63)	0	0	(63)	0	312	312	0	0	0
R25005352	DETROIT	MI		11/25/2025		295,199	0	(90)	0	0	(90)	0	749	749	0	0	0
R25005353	MADISON	AL		12/19/2025		142,007	0	(34)	0	0	(34)	0	322	322	0	0	0
R25005355	CLINTON TWP	MI		12/19/2025		131,533	0	(93)	0	0	(93)	0	14,513	14,513	0	0	0
R25005358	MECHANICSBURG	PA		12/19/2025		237,936	0	(51)	0	0	(51)	0	11,617	11,617	0	0	0
R25005361	STATESBORO	GA		12/19/2025		325,159	0	(157)	0	0	(157)	0	754	754	0	0	0
R25005365	LAWRENCEVILLE	GA		12/19/2025		293,524	0	(117)	0	0	(117)	0	797	797	0	0	0
R25005366	GAITHERSBURG	MD		11/25/2025		274,145	0	(126)	0	0	(126)	0	704	704	0	0	0
R25005367	INDIANAPOLIS	IN		12/19/2025		263,737	0	(112)	0	0	(112)	0	660	660	0	0	0
R25005375	SCOTTSDALE	AZ		11/25/2025		969,190	0	(219)	0	0	(219)	0	2,819	2,819	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25005378	MILWAUKEE	WI		12/19/2025		207,608	0	(91)	0	0	(91)	0	476	476	0	0	0
R25005380	MILWAUKEE	WI		12/19/2025		207,608	0	(91)	0	0	(91)	0	476	476	0	0	0
R25005382	PEARL	MS		12/19/2025		118,961	0	(38)	0	0	(38)	0	304	304	0	0	0
R25005383	LOUISVILLE	KY		12/19/2025		118,408	0	(45)	0	0	(45)	0	231	231	0	0	0
R25005384	HICKORY HILLS	IL		12/19/2025		216,931	0	(65)	0	0	(65)	0	475	475	0	0	0
R25005387	GEORGETOWN	KY		11/25/2025		442,940	0	(247)	0	0	(247)	0	7,593	7,593	0	0	0
R25005390	LEXINGTON	KY		12/19/2025		233,560	0	(108)	0	0	(108)	0	557	557	0	0	0
R25005391	YORKVILLE	IL		12/19/2025		207,191	0	(69)	0	0	(69)	0	524	524	0	0	0
R25005392	HIGHLAND HEIGHTS	KY		12/19/2025		194,924	0	(68)	0	0	(68)	0	492	492	0	0	0
R25005394	NASHVILLE	TN		01/29/2026		0	0	(89)	0	0	(89)	0	692	692	0	0	0
R25005395	CHATTANOOGA	TN		12/19/2025		282,671	0	(85)	0	0	(85)	0	688	688	0	0	0
R25005396	KNOXVILLE	TN		11/25/2025		145,193	0	(43)	0	0	(43)	0	242	242	0	0	0
R25005399	CALERA	AL		12/19/2025		204,150	0	(76)	0	0	(76)	0	4,587	4,587	0	0	0
R25005403	MONTGOMERY	AL		12/19/2025		171,605	0	(114)	0	0	(114)	0	16,391	16,391	0	0	0
R25005404	LANETT	AL		12/19/2025		124,070	0	(27)	0	0	(27)	0	426	426	0	0	0
R25005409	MOBILE	AL		12/19/2025		168,235	0	(79)	0	0	(79)	0	353	353	0	0	0
R25005410	HELENA	AL		11/25/2025		194,423	0	(96)	0	0	(96)	0	442	442	0	0	0
R25005411	DALLAS	TX		01/29/2026		0	0	(73)	0	0	(73)	0	437	437	0	0	0
R25005413	SENATOBIA	MS		11/25/2025		164,787	0	(61)	0	0	(61)	0	471	471	0	0	0
R25005414	TUPELO	MS		11/25/2025		120,157	0	(58)	0	0	(58)	0	239	239	0	0	0
R25005418	NEW IBERIA	LA		12/19/2025		225,984	0	(10)	0	0	(10)	0	569	569	0	0	0
R25005419	PONCHATOULA	LA		11/25/2025		227,105	0	(94)	0	0	(94)	0	476	476	0	0	0
R25005420	WARRENSVILLE HEIGHTS	OH		12/19/2025		142,368	0	(50)	0	0	(50)	0	344	344	0	0	0
R25005421	NEW ORLEANS	LA		11/25/2025		215,902	0	(110)	0	0	(110)	0	486	486	0	0	0
R25005422	MONROE	LA		12/19/2025		118,887	0	(22)	0	0	(22)	0	287	287	0	0	0
R25005423	HAMMOND	LA		12/19/2025		225,956	0	(102)	0	0	(102)	0	476	476	0	0	0
R25005425	LAFAYETTE	LA		11/25/2025		120,491	0	(30)	0	0	(30)	0	210	210	0	0	0
R25005432	ROGERS	AR		12/19/2025		281,340	0	(85)	0	0	(85)	0	746	746	0	0	0
R25005436	SAN ANTONIO	TX		12/19/2025		174,453	0	(78)	0	0	(78)	0	438	438	0	0	0
R25005437	GRAND PRAIRIE	TX		11/25/2025		202,037	0	(36)	0	0	(36)	0	602	602	0	0	0
R25005439	CORPUS CHRISTI	TX		11/25/2025		180,509	0	(81)	0	0	(81)	0	450	450	0	0	0
R25005444	COLUMBUS	TX		12/19/2025		291,184	0	(151)	0	0	(151)	0	726	726	0	0	0
R25005448	ODESSA	TX		01/29/2026		0	0	(53)	0	0	(53)	0	171	171	0	0	0
R25005450	ODESSA	TX		02/26/2026		0	0	(125)	0	0	(125)	0	636	636	0	0	0
R25005452	HOUSTON	TX		11/25/2025		151,866	0	(60)	0	0	(60)	0	383	383	0	0	0
R25005453	PLANO	TX		12/19/2025		189,870	0	(63)	0	0	(63)	0	480	480	0	0	0
R25005456	EDINBURG	TX		12/19/2025		195,868	0	(76)	0	0	(76)	0	416	416	0	0	0
R25005457	BROWNSVILLE	TX		12/19/2025		181,730	0	(58)	0	0	(58)	0	496	496	0	0	0
R25005459	SAINT CLAIR	MI		12/19/2025		180,419	0	(39)	0	0	(39)	0	548	548	0	0	0
R25005460	GRAND PRAIRIE	TX		12/19/2025		204,282	0	(114)	0	0	(114)	0	490	490	0	0	0
R25005463	NEW BRAUNFELS	TX		12/19/2025		126,715	0	(52)	0	0	(52)	0	475	475	0	0	0
R25005465	WATAUGA	TX		12/19/2025		203,029	0	(36)	0	0	(36)	0	550	550	0	0	0
R25005466	HENDERSON	NV		03/24/2026		0	0	(120)	0	0	(120)	0	658	658	0	0	0
R25005471	MINNEAPOLIS	MN		12/19/2025		167,122	0	(44)	0	0	(44)	0	324	324	0	0	0
R25005474	MIAMI GARDENS	FL		11/25/2025		252,206	0	(122)	0	0	(122)	0	619	619	0	0	0
R25005478	GREEN BAY	WI		12/19/2025		266,453	0	(54)	0	0	(54)	0	722	722	0	0	0
R25005479	OMAHA	NE		01/29/2026		0	0	(65)	0	0	(65)	0	312	312	0	0	0
R25005480	ATLANTA	GA		11/25/2025		375,744	0	(122)	0	0	(122)	0	906	906	0	0	0
R25005483	KANSAS CITY	MO		11/25/2025		129,363	0	(48)	0	0	(48)	0	282	282	0	0	0
R25005487	OLATHE	KS		11/25/2025		236,108	0	(150)	0	0	(150)	0	617	617	0	0	0
R25005488	AFFTON	MO		11/25/2025		180,173	0	(71)	0	0	(71)	0	399	399	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25005489	SAINT LOUIS	MO		02/26/2026		0	0	(115)	0	0	(115)	0	719	719	0	0	0
R25005491	FESTUS	MO		12/19/2025		192,052	0	(87)	0	0	(87)	0	436	436	0	0	0
R25005492	DUCK	NC		12/19/2025		1,866,713	0	(419)	0	0	(419)	0	6,911	6,911	0	0	0
R25005494	LARGO	FL		11/25/2025		270,318	0	(124)	0	0	(124)	0	509	509	0	0	0
R25005495	LARGO	FL		12/19/2025		336,538	0	(148)	0	0	(148)	0	641	641	0	0	0
R25005496	BISMARCK	ND		12/19/2025		246,782	0	(85)	0	0	(85)	0	856	856	0	0	0
R25005497	WINTER SPRINGS	FL		12/19/2025		458,697	0	(219)	0	0	(219)	0	1,647	1,647	0	0	0
R25005499	BISMARCK	ND		11/25/2025		196,654	0	(66)	0	0	(66)	0	486	486	0	0	0
R25005501	KANSAS CITY	MO		11/25/2025		207,719	0	(67)	0	0	(67)	0	354	354	0	0	0
R25005506	BLUE SPRINGS	MO		11/25/2025		166,735	0	(77)	0	0	(77)	0	428	428	0	0	0
R25005507	KANSAS CITY	MO		11/25/2025		117,622	0	(41)	0	0	(41)	0	277	277	0	0	0
R25005508	GLADSTONE	MO		12/19/2025		192,954	0	(98)	0	0	(98)	0	425	425	0	0	0
R25005510	KANSAS CITY	MO		11/25/2025		175,988	0	(90)	0	0	(90)	0	384	384	0	0	0
R25005511	WICHITA	KS		12/19/2025		108,789	0	(36)	0	0	(36)	0	367	367	0	0	0
R25005513	BEND	OR		12/19/2025		104,166	0	(36)	0	0	(36)	0	336	336	0	0	0
R25005521	GARFIELD HEIGHTS	OH		11/25/2025		123,482	0	(57)	0	0	(57)	0	289	289	0	0	0
R25005525	YUKON	OK		12/19/2025		339,783	0	(131)	0	0	(131)	0	902	902	0	0	0
R25005526	SURPRISE	AZ		12/19/2025		322,124	0	(85)	0	0	(85)	0	848	848	0	0	0
R25005530	OGDEN	UT		12/19/2025		122,644	0	(51)	0	0	(51)	0	295	295	0	0	0
R25005533	CINCINNATI	OH		12/19/2025		188,592	0	(66)	0	0	(66)	0	428	428	0	0	0
R25005539	MCKINNEY	TX		12/19/2025		253,234	0	(82)	0	0	(82)	0	596	596	0	0	0
R25005540	COLLEGE PARK	GA		11/25/2025		188,393	0	(93)	0	0	(93)	0	320	320	0	0	0
R25005541	PASCO	WA		12/19/2025		220,143	0	(207)	0	0	(207)	0	1,470	1,470	0	0	0
R25005544	CENTRALIA	WA		01/29/2026		0	0	(92)	0	0	(92)	0	597	597	0	0	0
R25005545	OAKRIDGE	OR		11/25/2025		163,697	0	(20)	0	0	(20)	0	502	502	0	0	0
R25005546	ESTACADA	OR		12/19/2025		220,935	0	(96)	0	0	(96)	0	487	487	0	0	0
R25005549	PORTLAND	OR		12/19/2025		832,793	0	(340)	0	0	(340)	0	1,999	1,999	0	0	0
R25005550	CATHEDRAL CITY	CA		12/19/2025		464,952	0	(91)	0	0	(91)	0	935	935	0	0	0
R25005552	LANCASTER	CA		12/19/2025		272,374	0	(95)	0	0	(95)	0	627	627	0	0	0
R25005556	BELL CANYON	CA		12/19/2025		1,039,366	0	(343)	0	0	(343)	0	2,382	2,382	0	0	0
R25005559	SPOKANE VLY	WA		12/19/2025		546,449	0	(170)	0	0	(170)	0	1,395	1,395	0	0	0
R25005562	KING CITY	CA		12/19/2025		319,303	0	(84)	0	0	(84)	0	835	835	0	0	0
R25005563	FLORENCE	KY		12/19/2025		164,115	0	(58)	0	0	(58)	0	414	414	0	0	0
R25005564	EVANS CITY	PA		12/19/2025		206,725	0	(73)	0	0	(73)	0	406	406	0	0	0
R25005567	LANCASTER	CA		12/19/2025		312,532	0	(127)	0	0	(127)	0	684	684	0	0	0
R25005568	GULFPORT	MS		12/19/2025		137,864	0	(51)	0	0	(51)	0	305	305	0	0	0
R25005570	MISSION VIEJO	CA		12/19/2025		317,655	0	(136)	0	0	(136)	0	711	711	0	0	0
R25005571	OLIVE BRANCH	MS		12/19/2025		240,090	0	(124)	0	0	(124)	0	597	597	0	0	0
R25005574	LOS ANGELES	CA		12/19/2025		449,674	0	(170)	0	0	(170)	0	1,225	1,225	0	0	0
R25005576	SAINT LOUIS	MO		11/25/2025		123,281	0	(29)	0	0	(29)	0	246	246	0	0	0
R25005580	CLAREMORE	OK		12/19/2025		228,296	0	(53)	0	0	(53)	0	974	974	0	0	0
R25005585	TURLOCK	CA		12/19/2025		627,897	0	(78)	0	0	(78)	0	1,604	1,604	0	0	0
R25005587	LAKELAND	FL		12/19/2025		270,012	0	(78)	0	0	(78)	0	639	639	0	0	0
R25005588	HIGH POINT	NC		11/25/2025		205,639	0	(85)	0	0	(85)	0	489	489	0	0	0
R25005589	STERLING HEIGHTS	MI		12/19/2025		259,610	0	(56)	0	0	(56)	0	576	576	0	0	0
R25005593	YOUNGSVILLE	LA		12/19/2025		198,205	0	(75)	0	0	(75)	0	398	398	0	0	0
R25005594	SAUSALITO	CA		12/19/2025		861,107	0	(391)	0	0	(391)	0	2,227	2,227	0	0	0
R25005597	UPPER MARLBORO	MD		11/25/2025		167,612	0	(29)	0	0	(29)	0	433	433	0	0	0
R25005598	WHITEFISH	MT		12/19/2025		2,146,807	0	(687)	0	0	(687)	0	5,250	5,250	0	0	0
R25005606	BUCKEYE	AZ		11/25/2025		203,571	0	(94)	0	0	(94)	0	447	447	0	0	0
R25005607	SAN BERNARDINO	CA		11/25/2025		237,942	0	(65)	0	0	(65)	0	621	621	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25005612	SAN JOSE	CA		12/19/2025		892,495	0	(318)	0	0	(318)	0	1,769	1,769	0	0	0
R25005613	CLEVELAND	OH		11/25/2025		143,566	0	(15)	0	0	(15)	0	340	340	0	0	0
R25005617	SIMPSONVILLE	SC		12/19/2025		210,460	0	(84)	0	0	(84)	0	515	515	0	0	0
R25005620	SPRINGFIELD	VA		11/25/2025		423,246	0	(180)	0	0	(180)	0	872	872	0	0	0
R25005621	SAUCIER	MS		12/19/2025		273,406	0	(143)	0	0	(143)	0	589	589	0	0	0
R25005624	MIAMI GARDENS	FL		11/25/2025		380,684	0	(132)	0	0	(132)	0	1,034	1,034	0	0	0
R25005626	GREENWOOD	MS		12/19/2025		156,848	0	(69)	0	0	(69)	0	353	353	0	0	0
R25005627	COCOA	FL		12/19/2025		132,127	0	(4)	0	0	(4)	0	410	410	0	0	0
R25005629	KEY COLONY BEACH	FL		12/19/2025		747,362	0	(118)	0	0	(118)	0	871	871	0	0	0
R25005630	JASPER	AL		11/25/2025		118,637	0	(38)	0	0	(38)	0	0	0	0	0	0
R25005632	SOUTH BAY	FL		12/19/2025		164,624	0	(83)	0	0	(83)	0	337	337	0	0	0
R25005633	WEST PARK	FL		11/25/2025		245,330	0	(89)	0	0	(89)	0	485	485	0	0	0
R25005636	NASHVILLE	TN		12/19/2025		805,877	0	(177)	0	0	(177)	0	1,875	1,875	0	0	0
R25005638	MELBOURNE	FL		11/25/2025		177,470	0	(43)	0	0	(43)	0	594	594	0	0	0
R25005640	DUNNELLON	FL		12/19/2025		140,751	0	(7)	0	0	(7)	0	378	378	0	0	0
R25005641	CARROLLTON	TX		03/24/2026		0	0	(72)	0	0	(72)	0	1,352	1,352	0	0	0
R25005642	ALLENTOWN	PA		12/19/2025		100,509	0	(5)	0	0	(5)	0	270	270	0	0	0
R25005644	PENSACOLA	FL		12/19/2025		249,015	0	(73)	0	0	(73)	0	3,259	3,259	0	0	0
R25005649	PASADENA	TX		12/19/2025		277,120	0	(118)	0	0	(118)	0	693	693	0	0	0
R25005650	SANFORD	FL		12/19/2025		164,260	0	(36)	0	0	(36)	0	346	346	0	0	0
R25005651	ORLANDO	FL		12/19/2025		290,223	0	(42)	0	0	(42)	0	752	752	0	0	0
R25005652	KENNETH CITY	FL		12/19/2025		199,436	0	(87)	0	0	(87)	0	617	617	0	0	0
R25005654	ATLANTA	GA		12/19/2025		280,647	0	(143)	0	0	(143)	0	606	606	0	0	0
R25005656	HIALEAH	FL		12/19/2025		486,806	0	(216)	0	0	(216)	0	383	383	0	0	0
R25005659	BALTIMORE	MD		01/29/2026		0	0	(17)	0	0	(17)	0	455	455	0	0	0
R25005662	MARIETTA	GA		11/25/2025		219,536	0	(88)	0	0	(88)	0	511	511	0	0	0
R25005665	READING	PA		11/25/2025		202,415	0	(49)	0	0	(49)	0	394	394	0	0	0
R25005667	CINCINNATI	OH		11/25/2025		155,945	0	(44)	0	0	(44)	0	331	331	0	0	0
R25005670	GREELEY	CO		11/25/2025		185,569	0	(85)	0	0	(85)	0	450	450	0	0	0
R25005672	SEVIERVILLE	TN		12/19/2025		271,599	0	(99)	0	0	(99)	0	1,014	1,014	0	0	0
R25005674	LANCASTER	CA		12/19/2025		364,967	0	(69)	0	0	(69)	0	539	539	0	0	0
R25005677	SAN DIEGO	CA		12/19/2025		365,973	0	(135)	0	0	(135)	0	968	968	0	0	0
R25005680	MT. PROSPECT	IL		12/19/2025		234,188	0	(73)	0	0	(73)	0	752	752	0	0	0
R25005683	HOLLISTER	MO		11/25/2025		197,023	0	0	0	0	0	0	161	161	0	0	0
R25005684	SAINT LOUIS	MO		12/19/2025		121,036	0	(38)	0	0	(38)	0	324	324	0	0	0
R25005685	SANTA CRUZ	CA		12/19/2025		250,966	0	(97)	0	0	(97)	0	682	682	0	0	0
R25005687	MCALLEN	TX		12/19/2025		155,964	0	(44)	0	0	(44)	0	351	351	0	0	0
R25005688	KATY	TX		11/25/2025		251,075	0	(103)	0	0	(103)	0	528	528	0	0	0
R25005690	BLOOMINGTON	CA		12/19/2025		455,961	0	(203)	0	0	(203)	0	1,202	1,202	0	0	0
R25005691	INDIANAPOLIS	IN		11/25/2025		217,268	0	(64)	0	0	(64)	0	612	612	0	0	0
R25005692	SANTA CRUZ	CA		12/19/2025		250,966	0	(97)	0	0	(97)	0	682	682	0	0	0
R25005693	SANTA CRUZ	CA		12/19/2025		250,966	0	(97)	0	0	(97)	0	682	682	0	0	0
R25005695	TULARE	CA		12/19/2025		123,646	0	(32)	0	0	(32)	0	350	350	0	0	0
R25005696	LOS ANGELES	CA		12/19/2025		595,142	0	(116)	0	0	(116)	0	615	615	0	0	0
R25005697	WARREN	MI		12/19/2025		229,650	0	(87)	0	0	(87)	0	2,430	2,430	0	0	0
R25005698	MERIDIANVILLE	AL		12/19/2025		215,093	0	(61)	0	0	(61)	0	853	853	0	0	0
R25005699	APPLE VALLEY	CA		12/19/2025		469,805	0	(124)	0	0	(124)	0	1,229	1,229	0	0	0
R25005700	BIG BEAR CITY	CA		12/19/2025		189,882	0	(55)	0	0	(55)	0	507	507	0	0	0
R25005703	LAS VEGAS	NV		12/19/2025		143,039	0	(58)	0	0	(58)	0	668	668	0	0	0
R25005704	BURLEY	ID		12/19/2025		326,288	0	(92)	0	0	(92)	0	851	851	0	0	0
R25005706	MILWAUKEE	WI		12/19/2025		307,389	0	(118)	0	0	(118)	0	700	700	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25005708	GREENFIELD	CA		12/19/2025		423,197	0	(141)	0	0	(141)	0	1,077	1,077	0	0	0
R25005709	MERIDIANVILLE	AL		11/25/2025		195,101	0	(60)	0	0	(60)	0	502	502	0	0	0
R25005711	AZUSA	CA		12/19/2025		466,065	0	(215)	0	0	(215)	0	1,379	1,379	0	0	0
R25005714	TUPELO	MS		12/19/2025		165,607	0	(43)	0	0	(43)	0	455	455	0	0	0
R25005716	TUCSON	AZ		12/19/2025		114,761	0	(34)	0	0	(34)	0	264	264	0	0	0
R25005719	CATHEDRAL CITY	CA		12/19/2025		317,435	0	(153)	0	0	(153)	0	969	969	0	0	0
R25005722	SAN ANTONIO	TX		12/19/2025		178,658	0	(83)	0	0	(83)	0	415	415	0	0	0
R25005725	MERIDIANVILLE	AL		11/25/2025		208,657	0	(93)	0	0	(93)	0	511	511	0	0	0
R25005726	DAYTON	OH		12/19/2025		112,595	0	(29)	0	0	(29)	0	250	250	0	0	0
R25005727	TWIN PEAKS	CA		12/19/2025		353,354	0	(99)	0	0	(99)	0	857	857	0	0	0
R25005731	FOREST PARK	GA		12/19/2025		167,766	0	(56)	0	0	(56)	0	357	357	0	0	0
R25005733	FLOWER MOUND	TX		12/19/2025		1,101,673	0	(324)	0	0	(324)	0	2,978	2,978	0	0	0
R25005735	CHICAGO	IL		12/19/2025		146,255	0	(18)	0	0	(18)	0	371	371	0	0	0
R25005737	GEORGETOWN	KY		12/19/2025		232,137	0	(51)	0	0	(51)	0	611	611	0	0	0
R25005739	DETROIT	MI		12/19/2025		108,088	0	0	0	0	0	0	79	79	0	0	0
R25005741	WICHITA FALLS	TX		11/25/2025		203,207	0	(84)	0	0	(84)	0	484	484	0	0	0
R25005743	BAYTOWN	TX		12/19/2025		146,621	0	0	0	0	0	0	236	236	0	0	0
R25005747	DALLAS	TX		12/19/2025		181,115	0	(72)	0	0	(72)	0	443	443	0	0	0
R25005748	EL PASO	TX		12/19/2025		142,663	0	(64)	0	0	(64)	0	902	902	0	0	0
R25005750	STEPHENVILLE	TX		12/19/2025		237,784	0	(74)	0	0	(74)	0	597	597	0	0	0
R25005751	HOUSTON	TX		12/19/2025		115,447	0	(52)	0	0	(52)	0	1,026	1,026	0	0	0
R25005752	ARTESIA	NM		12/19/2025		203,291	0	(24)	0	0	(24)	0	460	460	0	0	0
R25005754	RIVIERA BEACH	FL		12/19/2025		217,478	0	(74)	0	0	(74)	0	541	541	0	0	0
R25005756	RIVIERA BEACH	FL		12/19/2025		250,334	0	(85)	0	0	(85)	0	623	623	0	0	0
R25005757	EULESS	TX		12/19/2025		171,124	0	(67)	0	0	(67)	0	3,509	3,509	0	0	0
R25005758	CORPUS CHRISTI	TX		11/25/2025		126,259	0	(46)	0	0	(46)	0	269	269	0	0	0
R25005759	BRADLEY BEACH	NJ		12/19/2025		567,071	0	(86)	0	0	(86)	0	1,237	1,237	0	0	0
R25005763	HADDON TOWNSHIP	NJ		01/29/2026		0	0	(167)	0	0	(167)	0	883	883	0	0	0
R25005764	GREENVILLE	SC		12/19/2025		328,809	0	(152)	0	0	(152)	0	860	860	0	0	0
R25005765	CONWAY	SC		12/19/2025		278,298	0	(129)	0	0	(129)	0	697	697	0	0	0
R25005768	TRENTON	NJ		12/19/2025		174,438	0	(70)	0	0	(70)	0	386	386	0	0	0
R25005769	BAKERSFIELD	CA		12/19/2025		274,504	0	(96)	0	0	(96)	0	693	693	0	0	0
R25005772	CORVALLIS	OR		12/19/2025		293,328	0	(154)	0	0	(154)	0	643	643	0	0	0
R25005774	WEST MILTON	OH		12/19/2025		126,139	0	(13)	0	0	(13)	0	200	200	0	0	0
R25005780	SPRING VALLEY	NY		12/19/2025		297,294	0	(117)	0	0	(117)	0	642	642	0	0	0
R25005781	SPRING VALLEY	NY		12/19/2025		751,154	0	(321)	0	0	(321)	0	1,616	1,616	0	0	0
R25005783	GARNER	NC		12/19/2025		217,769	0	(100)	0	0	(100)	0	516	516	0	0	0
R25005786	ELIZABETH	NJ		12/19/2025		565,173	0	(198)	0	0	(198)	0	1,260	1,260	0	0	0
R25005787	DECATUR	GA		12/19/2025		138,349	0	(41)	0	0	(41)	0	321	321	0	0	0
R25005788	GOOFSTOWN	NH		12/19/2025		499,036	0	(174)	0	0	(174)	0	1,203	1,203	0	0	0
R25005790	JAMAICA	NY		01/29/2026		0	0	(224)	0	0	(224)	0	1,736	1,736	0	0	0
R25005792	SAN GABRIEL	CA		12/19/2025		840,629	0	(274)	0	0	(274)	0	2,078	2,078	0	0	0
R25005794	HOUSTON	TX		12/19/2025		191,884	0	(76)	0	0	(76)	0	447	447	0	0	0
R25005797	CLANTON	AL		12/19/2025		164,091	0	(56)	0	0	(56)	0	256	256	0	0	0
R25005800	LANCASTER	PA		12/19/2025		117,090	0	(20)	0	0	(20)	0	257	257	0	0	0
R25005801	WESTERLY	RI		12/19/2025		295,547	0	(49)	0	0	(49)	0	664	664	0	0	0
R25005805	STONE MOUNTAIN	GA		02/26/2026		0	0	(70)	0	0	(70)	0	566	566	0	0	0
R25005809	EAST ORANGE	NJ		12/19/2025		714,762	0	(270)	0	0	(270)	0	1,796	1,796	0	0	0
R25005811	WATERBURY	CT		12/19/2025		345,744	0	(120)	0	0	(120)	0	791	791	0	0	0
R25005816	CEDARTOWN	GA		01/29/2026		0	0	(12)	0	0	(12)	0	332	332	0	0	0
R25005819	ROOSEVELT	UT		12/19/2025		321,926	0	(105)	0	0	(105)	0	762	762	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25005820	ANDERSON	IN		12/19/2025		136,099	0	(42)	0	0	(42)	0	339	339	0	0	0
R25005821	HOUSTON	TX		12/19/2025		286,173	0	(79)	0	0	(79)	0	729	729	0	0	0
R25005824	FLUSHING	NY		12/19/2025		430,584	0	(206)	0	0	(206)	0	1,068	1,068	0	0	0
R25005832	CHICAGO	IL		12/19/2025		404,681	0	(153)	0	0	(153)	0	946	946	0	0	0
R25005835	SALEM	OR		01/29/2026		0	0	(137)	0	0	(137)	0	903	903	0	0	0
R25005838	BRANDON	FL		12/19/2025		375,726	0	(153)	0	0	(153)	0	942	942	0	0	0
R25005840	OAKHURST	NJ		12/19/2025		881,454	0	(308)	0	0	(308)	0	2,337	2,337	0	0	0
R25005843	TOMBALL	TX		11/25/2025		164,156	0	(94)	0	0	(94)	0	390	390	0	0	0
R25005845	ROCKFORD	IL		12/19/2025		202,317	0	(19)	0	0	(19)	0	471	471	0	0	0
R25005850	LYNDHURST	OH		12/19/2025		124,399	0	(30)	0	0	(30)	0	1,217	1,217	0	0	0
R25005851	MEMPHIS	TN		12/19/2025		117,863	0	(36)	0	0	(36)	0	307	307	0	0	0
R25005857	TAMPA	FL		12/19/2025		141,068	0	(20)	0	0	(20)	0	0	0	0	0	0
R25005859	FALL RIVER	MA		12/19/2025		165,579	0	(60)	0	0	(60)	0	362	362	0	0	0
R25005860	EDINBURG	TX		12/19/2025		222,461	0	(54)	0	0	(54)	0	573	573	0	0	0
R25005861	SAN BENITO	TX		12/19/2025		130,939	0	(49)	0	0	(49)	0	338	338	0	0	0
R25005863	LEHIGH ACRES	FL		12/19/2025		407,670	0	(128)	0	0	(128)	0	1,034	1,034	0	0	0
R25005864	AUGUSTA	GA		12/19/2025		145,953	0	(49)	0	0	(49)	0	378	378	0	0	0
R25005865	FRANKLINTON	NC		12/19/2025		109,993	0	(49)	0	0	(49)	0	265	265	0	0	0
R25005867	FULLERTON	CA		12/19/2025		583,677	0	(234)	0	0	(234)	0	1,625	1,625	0	0	0
R25005868	DENTON	TX		12/19/2025		166,680	0	(83)	0	0	(83)	0	1,534	1,534	0	0	0
R25005869	CHICAGO	IL		01/29/2026		0	0	(68)	0	0	(68)	0	408	408	0	0	0
R25005870	WARNER ROBINS	GA		12/19/2025		142,404	0	(18)	0	0	(18)	0	373	373	0	0	0
R25005871	STEPHENVILLE	TX		12/19/2025		237,744	0	(45)	0	0	(45)	0	628	628	0	0	0
R25005872	ORLANDO	FL		12/19/2025		259,331	0	(55)	0	0	(55)	0	590	590	0	0	0
R25005873	FRISCO	TX		12/19/2025		326,006	0	(141)	0	0	(141)	0	882	882	0	0	0
R25005876	BALTIMORE	MD		01/29/2026		0	0	(51)	0	0	(51)	0	392	392	0	0	0
R25005878	SAINT LOUIS	MO		12/19/2025		210,970	0	(67)	0	0	(67)	0	509	509	0	0	0
R25005879	FAIRFAX	VA		12/19/2025		234,521	0	(77)	0	0	(77)	0	580	580	0	0	0
R25005881	DENTON	TX		12/19/2025		200,698	0	(71)	0	0	(71)	0	519	519	0	0	0
R25005882	LOGANVILLE	GA		12/19/2025		271,018	0	(58)	0	0	(58)	0	726	726	0	0	0
R25005891	WILLINGBORO	NJ		03/24/2026		0	0	(47)	0	0	(47)	0	236	236	0	0	0
R25005893	STOCKBRIDGE	GA		01/29/2026		0	0	(121)	0	0	(121)	0	641	641	0	0	0
R25005898	CLARKSVILLE	TN		12/19/2025		132,383	0	(37)	0	0	(37)	0	306	306	0	0	0
R25005901	CHICAGO	IL		01/29/2026		0	0	(64)	0	0	(64)	0	534	534	0	0	0
R25005902	SANTA CLARA	CA		12/19/2025		207,995	0	(65)	0	0	(65)	0	528	528	0	0	0
R25005909	LAKELAND	FL		12/19/2025		268,042	0	(63)	0	0	(63)	0	640	640	0	0	0
R25005914	SAN DIEGO	CA		12/19/2025		332,972	0	(109)	0	0	(109)	0	1,247	1,247	0	0	0
R25005916	LAUDERDALE LAKES	FL		12/19/2025		267,545	0	(100)	0	0	(100)	0	685	685	0	0	0
R25005918	FORT LAUDERDALE	FL		12/19/2025		230,877	0	(66)	0	0	(66)	0	390	390	0	0	0
R25005919	INDIANAPOLIS	IN		12/19/2025		162,210	0	(39)	0	0	(39)	0	466	466	0	0	0
R25005921	WARREN	MI		12/19/2025		116,378	0	(227)	0	0	(227)	0	3,883	3,883	0	0	0
R25005931	PORT SAINT LUCIE	FL		12/19/2025		241,974	0	(66)	0	0	(66)	0	644	644	0	0	0
R25005934	MCGAHEYSVILLE	VA		12/19/2025		579,614	0	(193)	0	0	(193)	0	1,467	1,467	0	0	0
R25005935	ORMOND BEACH	FL		12/19/2025		247,428	0	0	0	0	0	0	191	191	0	0	0
R25005936	CATONSVILLE	MD		03/24/2026		0	0	(94)	0	0	(94)	0	627	627	0	0	0
R25005938	CHICAGO	IL		12/19/2025		670,376	0	(248)	0	0	(248)	0	1,688	1,688	0	0	0
R25005940	BALTIMORE	MD		01/29/2026		0	0	(237)	0	0	(237)	0	1,430	1,430	0	0	0
R25005941	METAIRIE	LA		12/19/2025		173,339	0	(66)	0	0	(66)	0	428	428	0	0	0
R25005942	MIDDLETOWN	NY		03/24/2026		0	0	(125)	0	0	(125)	0	686	686	0	0	0
R25005943	LEXINGTON PARK	MD		12/19/2025		179,458	0	(98)	0	0	(98)	0	832	832	0	0	0
R25005944	SPOKANE	WA		12/19/2025		266,324	0	(120)	0	0	(120)	0	685	685	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25005947	PLYMOUTH	MN		12/19/2025		180,414	0	(44)	0	0	(44)	0	473	473	0	0	0
R25005948	HARTFORD	CT		12/19/2025		271,561	0	(114)	0	0	(114)	0	585	585	0	0	0
R25005951	MONTAGUE	CA		12/19/2025		180,435	0	(39)	0	0	(39)	0	452	452	0	0	0
R25005954	BOSSIER CITY	LA		12/19/2025		184,070	0	(81)	0	0	(81)	0	5,027	5,027	0	0	0
R25005957	PHILADELPHIA	PA		12/19/2025		172,983	0	(65)	0	0	(65)	0	866	866	0	0	0
R25005958	CANTON	GA		03/24/2026		0	0	(83)	0	0	(83)	0	544	544	0	0	0
R25005959	SAN DIEGO	CA		12/19/2025		240,771	0	(82)	0	0	(82)	0	760	760	0	0	0
R25005965	ROSEMOUNT	MN		12/19/2025		298,561	0	(73)	0	0	(73)	0	601	601	0	0	0
R25005966	LENEXA	KS		12/19/2025		238,250	0	(52)	0	0	(52)	0	611	611	0	0	0
R25005971	BALTIMORE	MD		01/29/2026		0	0	(87)	0	0	(87)	0	962	962	0	0	0
R25005972	ROSENBERG	TX		12/19/2025		199,414	0	(52)	0	0	(52)	0	481	481	0	0	0
R25005974	OAK HARBOR	WA		12/19/2025		299,832	0	(84)	0	0	(84)	0	770	770	0	0	0
R25005977	TRACY	CA		12/19/2025		248,995	0	(74)	0	0	(74)	0	633	633	0	0	0
R25005978	HAMPTON	VA		12/19/2025		199,499	0	(32)	0	0	(32)	0	454	454	0	0	0
R25005980	HAINESVILLE	IL		12/19/2025		183,154	0	(67)	0	0	(67)	0	2,037	2,037	0	0	0
R25005984	FORT WORTH	TX		12/29/2025		161,343	0	(89)	0	0	(89)	0	364	364	0	0	0
R25005987	ELLENWOOD	GA		12/29/2025		238,483	0	(127)	0	0	(127)	0	508	508	0	0	0
R25005988	ARLINGTON	TX		12/29/2025		168,076	0	(83)	0	0	(83)	0	323	323	0	0	0
R25005991	MILWAUKEE	WI		12/29/2025		142,059	0	(67)	0	0	(67)	0	251	251	0	0	0
R25005992	FOND DU LAC	WI		12/29/2025		146,831	0	(67)	0	0	(67)	0	249	249	0	0	0
R25006002	STATELINE	NV		12/29/2025		501,268	0	(272)	0	0	(272)	0	1,104	1,104	0	0	0
R25006003	ENDICOTT	NY		03/13/2026		0	0	(76)	0	0	(76)	0	293	293	0	0	0
R25006005	HOUSTON	TX		12/29/2025		223,829	0	(123)	0	0	(123)	0	682	682	0	0	0
R25006006	AURORA	CO		03/13/2026		0	0	(160)	0	0	(160)	0	619	619	0	0	0
R25006010	WATERFORD	CA		12/29/2025		382,314	0	(203)	0	0	(203)	0	845	845	0	0	0
R25006012	DALLAS	GA		12/29/2025		257,631	0	(134)	0	0	(134)	0	545	545	0	0	0
R25006013	COLUMBIA	SC		12/29/2025		161,237	0	(83)	0	0	(83)	0	337	337	0	0	0
R25006015	VALPARAISO	IN		12/29/2025		124,433	0	(64)	0	0	(64)	0	266	266	0	0	0
R25006018	BURLESON	TX		12/29/2025		180,217	0	(97)	0	0	(97)	0	418	418	0	0	0
R25006019	GAINESVILLE	GA		12/29/2025		407,594	0	(220)	0	0	(220)	0	945	945	0	0	0
R25006020	BROOKLYN	NY		12/29/2025		504,884	0	(262)	0	0	(262)	0	1,108	1,108	0	0	0
R25006022	LOUISVILLE	KY		03/13/2026		0	0	(68)	0	0	(68)	0	280	280	0	0	0
R25006024	BATON ROUGE	LA		12/29/2025		160,634	0	(81)	0	0	(81)	0	343	343	0	0	0
R25006026	CHARLOTTE	NC		12/29/2025		116,540	0	(57)	0	0	(57)	0	240	240	0	0	0
R25006028	PRESCOTT	AZ		03/13/2026		0	0	(126)	0	0	(126)	0	533	533	0	0	0
R25006029	KNOXVILLE	TN		12/29/2025		465,138	0	(239)	0	0	(239)	0	1,037	1,037	0	0	0
R25006030	GULF SHORES	AL		12/29/2025		247,203	0	(130)	0	0	(130)	0	576	576	0	0	0
R25006033	ALSIP	IL		12/29/2025		251,528	0	(115)	0	0	(115)	0	481	481	0	0	0
R25006035	SANTA ROSA	CA		12/29/2025		616,106	0	(274)	0	0	(274)	0	1,342	1,342	0	0	0
R25006038	SEVIERVILLE	TN		12/29/2025		378,603	0	(190)	0	0	(190)	0	839	839	0	0	0
R25006046	DANVILLE	VA		12/29/2025		118,368	0	(54)	0	0	(54)	0	234	234	0	0	0
R25006047	PHILADELPHIA	PA		12/29/2025		239,130	0	(119)	0	0	(119)	0	548	548	0	0	0
R25006051	OKLAHOMA	OK		12/29/2025		114,536	0	(53)	0	0	(53)	0	240	240	0	0	0
R25006052	INDIANAPOLIS	IN		12/29/2025		160,050	0	(72)	0	0	(72)	0	323	323	0	0	0
R25006055	YOUNGSTOWN	OH		12/29/2025		123,497	0	(50)	0	0	(50)	0	287	287	0	0	0
R25006058	SYRACUSE	NY		03/13/2026		0	0	(82)	0	0	(82)	0	370	370	0	0	0
R25006060	DIBERVILLE	MS		03/13/2026		0	0	(86)	0	0	(86)	0	405	405	0	0	0
R25006061	LOGAN	OH		12/29/2025		145,094	0	(66)	0	0	(66)	0	298	298	0	0	0
R25006064	LINDEN	NJ		12/29/2025		562,061	0	(254)	0	0	(254)	0	1,068	1,068	0	0	0
R25006069	LEMOORE	CA		12/29/2025		197,802	0	0	0	0	0	0	279	279	0	0	0
R25006071	SPOKANE	WA		12/29/2025		765,771	0	(391)	0	0	(391)	0	1,826	1,826	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25006083	CLEVELAND	OH		12/29/2025		106,816	0	(53)	0	0	(53)	0	241	241	0	0	0
R25006084	WILSON	NC		12/29/2025		141,073	0	(63)	0	0	(63)	0	302	302	0	0	0
R25006087	PRINCETON JUNCTION	NJ		12/29/2025		239,349	0	(105)	0	0	(105)	0	505	505	0	0	0
R25006089	PHILADELPHIA	PA		12/29/2025		127,545	0	(55)	0	0	(55)	0	264	264	0	0	0
R25006090	FLUSHING	NY		12/29/2025		1,597,567	0	(289)	0	0	(289)	0	0	0	0	0	0
R25006092	MCKINNEY	TX		12/29/2025		172,066	0	(154)	0	0	(154)	0	513	513	0	0	0
R25006093	CLEVELAND	OH		12/29/2025		182,811	0	(86)	0	0	(86)	0	413	413	0	0	0
R25006096	BETHLEHEM	PA		12/29/2025		134,372	0	(71)	0	0	(71)	0	429	429	0	0	0
R25006099	SOUTHAMPTON	NY		12/29/2025		2,812,394	0	(1,340)	0	0	(1,340)	0	6,920	6,920	0	0	0
R25006100	BALTIMORE	MD		12/29/2025		169,989	0	(72)	0	0	(72)	0	350	350	0	0	0
R25006101	COLUMBUS	OH		12/29/2025		144,022	0	(61)	0	0	(61)	0	295	295	0	0	0
R25006103	GRAND PRAIRIE	TX		12/29/2025		229,278	0	(99)	0	0	(99)	0	488	488	0	0	0
R25006109	HOUSTON	TX		12/29/2025		199,290	0	(86)	0	0	(86)	0	427	427	0	0	0
R25006111	CONCORD	NC		12/29/2025		194,534	0	(86)	0	0	(86)	0	442	442	0	0	0
R25006112	DECATUR	GA		12/29/2025		182,252	0	(82)	0	0	(82)	0	420	420	0	0	0
R25006114	READING	PA		12/29/2025		127,250	0	(56)	0	0	(56)	0	283	283	0	0	0
R25006123	LAS VEGAS	NV		12/29/2025		147,838	0	(25)	0	0	(25)	0	0	0	0	0	0
R25006126	KANSAS CITY	KS		12/29/2025		135,051	0	(58)	0	0	(58)	0	302	302	0	0	0
R25006127	JACKSON	TN		12/29/2025		111,383	0	(46)	0	0	(46)	0	240	240	0	0	0
R25006133	SPRINGFIELD	NJ		12/29/2025		570,775	0	(246)	0	0	(246)	0	1,296	1,296	0	0	0
R25006135	LOS ANGELES	CA		12/29/2025		953,927	0	(214)	0	0	(214)	0	950	950	0	0	0
R25006137	NEW LENOX	IL		03/13/2026		0	0	(55)	0	0	(55)	0	291	291	0	0	0
R25006138	READING	PA		12/29/2025		188,889	0	(83)	0	0	(83)	0	444	444	0	0	0
R25006139	ISHPEMING	MI		03/13/2026		0	0	(64)	0	0	(64)	0	435	435	0	0	0
R25006143	TUSCALOOSA	AL		12/29/2025		127,039	0	(56)	0	0	(56)	0	305	305	0	0	0
R25006146	KISSIMMEE	FL		12/29/2025		261,414	0	0	0	0	0	0	207	207	0	0	0
R25006148	CROYDON	PA		12/29/2025		343,876	0	(155)	0	0	(155)	0	862	862	0	0	0
R25006151	YAKIMA	WA		12/29/2025		530,435	0	(232)	0	0	(232)	0	1,266	1,266	0	0	0
R25006156	AUGUSTA	GA		12/29/2025		150,349	0	(68)	0	0	(68)	0	508	508	0	0	0
R25006158	OCALA	FL		12/29/2025		293,298	0	(124)	0	0	(124)	0	673	673	0	0	0
R25006159	PORT ARANSAS	TX		12/29/2025		677,511	0	(299)	0	0	(299)	0	1,675	1,675	0	0	0
R25006169	MILWAUKEE	WI		12/29/2025		169,044	0	(67)	0	0	(67)	0	359	359	0	0	0
R25006174	DAVENPORT	FL		12/29/2025		430,357	0	(179)	0	0	(179)	0	996	996	0	0	0
R25006177	SAN RAFAEL	CA		03/13/2026		0	0	(360)	0	0	(360)	0	2,085	2,085	0	0	0
R25006185	CHICKASHA	OK		12/29/2025		150,132	0	(59)	0	0	(59)	0	326	326	0	0	0
R25006186	JERSEY CITY	NJ		12/29/2025		158,241	0	(61)	0	0	(61)	0	450	450	0	0	0
R25006189	NORTH CHESTERFIELD	VA		12/29/2025		307,492	0	(122)	0	0	(122)	0	681	681	0	0	0
R25006195	LAS VEGAS	NV		12/29/2025		534,662	0	(114)	0	0	(114)	0	550	550	0	0	0
R25006200	FALL RIVER	MA		03/13/2026		0	0	(43)	0	0	(43)	0	338	338	0	0	0
R25006201	CHICAGO	IL		12/29/2025		137,203	0	(160)	0	0	(160)	0	10,818	10,818	0	0	0
R25006203	LANCASTER	OH		12/29/2025		158,018	0	(63)	0	0	(63)	0	364	364	0	0	0
R25006210	SAN ANTONIO	TX		12/29/2025		149,752	0	(63)	0	0	(63)	0	528	528	0	0	0
R25006211	AUGUSTA	GA		12/29/2025		237,049	0	(85)	0	0	(85)	0	628	628	0	0	0
R25006213	VENICE	FL		12/29/2025		266,376	0	0	0	0	0	0	1,014	1,014	0	0	0
R25006216	TRENTON	NJ		12/29/2025		155,723	0	(68)	0	0	(68)	0	309	309	0	0	0
R25006218	CORAL GABLES	FL		12/29/2025		859,045	0	(372)	0	0	(372)	0	2,308	2,308	0	0	0
R25006221	SPRING HILL	FL		12/29/2025		144,488	0	(60)	0	0	(60)	0	371	371	0	0	0
R25006222	PHOENIX	AZ		03/13/2026		0	0	(304)	0	0	(304)	0	1,814	1,814	0	0	0
R25006224	ASBURY PARK	NJ		03/13/2026		0	0	(263)	0	0	(263)	0	1,594	1,594	0	0	0
R25006226	CONCORD	CA		12/29/2025		568,633	0	(236)	0	0	(236)	0	1,468	1,468	0	0	0
R25006227	LOS ANGELES	CA		12/29/2025		420,908	0	(172)	0	0	(172)	0	1,061	1,061	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25006228	LOS ANGELES	CA		12/29/2025		971,183	0	(390)	0	0	(390)	0	2,396	2,396	0	0	0
R25006231	RED BANK	NJ		12/29/2025		725,429	0	(287)	0	0	(287)	0	1,756	1,756	0	0	0
R25006232	BROCKPORT	NY		12/29/2025		193,343	0	(70)	0	0	(70)	0	590	590	0	0	0
R25006233	DENHAM SPRINGS	LA		03/13/2026		0	0	(79)	0	0	(79)	0	476	476	0	0	0
R25006236	LOS ANGELES	CA		03/13/2026		0	0	(164)	0	0	(164)	0	1,013	1,013	0	0	0
R25006244	AKRON	OH		12/29/2025		111,075	0	(42)	0	0	(42)	0	257	257	0	0	0
R25006247	SAN DIEGO	CA		12/29/2025		1,196,900	0	(160)	0	0	(160)	0	0	0	0	0	0
R25006248	CAMBRIDGE	OH		12/29/2025		125,997	0	(50)	0	0	(50)	0	313	313	0	0	0
R25006249	SAN DIEGO	CA		12/29/2025		1,196,292	0	(159)	0	0	(159)	0	0	0	0	0	0
R25006250	CLEVELAND	OH		12/29/2025		253,474	0	(90)	0	0	(90)	0	476	476	0	0	0
R25006253	MORGANTOWN	WV		12/29/2025		323,263	0	(122)	0	0	(122)	0	766	766	0	0	0
R25006256	SAINT PETERSBURG	FL		12/29/2025		172,093	0	(65)	0	0	(65)	0	408	408	0	0	0
R25006259	TRENTON	NJ		12/29/2025		188,366	0	(73)	0	0	(73)	0	466	466	0	0	0
R25006260	MILFORD	MA		12/29/2025		565,040	0	(209)	0	0	(209)	0	1,321	1,321	0	0	0
R25006261	RADFORD	VA		12/29/2025		236,139	0	(90)	0	0	(90)	0	677	677	0	0	0
R25006262	SAN ANTONIO	TX		12/29/2025		132,161	0	(54)	0	0	(54)	0	351	351	0	0	0
R25006269	FALL RIVER	MA		12/29/2025		277,293	0	(102)	0	0	(102)	0	648	648	0	0	0
R25006270	LINCOLN	CA		03/13/2026		0	0	(199)	0	0	(199)	0	1,521	1,521	0	0	0
R25006272	MATTESON	IL		12/29/2025		150,516	0	(58)	0	0	(58)	0	362	362	0	0	0
R25006275	EDINBURG	TX		12/29/2025		172,272	0	(66)	0	0	(66)	0	415	415	0	0	0
R25006276	MIAMI	FL		12/29/2025		616,385	0	(227)	0	0	(227)	0	1,462	1,462	0	0	0
R25006282	MESA	AZ		12/29/2025		272,678	0	(97)	0	0	(97)	0	627	627	0	0	0
R25006285	TOCCOA	GA		12/29/2025		137,634	0	(48)	0	0	(48)	0	309	309	0	0	0
R25006288	LOS ANGELES	CA		03/13/2026		0	0	(213)	0	0	(213)	0	1,404	1,404	0	0	0
R25006290	WEST PALM BEACH	FL		12/29/2025		326,229	0	(123)	0	0	(123)	0	823	823	0	0	0
R25006291	CINCINNATI	OH		03/13/2026		0	0	(65)	0	0	(65)	0	435	435	0	0	0
R25006294	TUCSON	AZ		12/29/2025		340,392	0	(121)	0	0	(121)	0	789	789	0	0	0
R25006295	LITTLE RIVER	SC		12/29/2025		246,381	0	(91)	0	0	(91)	0	605	605	0	0	0
R25006296	EASTON	PA		12/29/2025		146,514	0	(52)	0	0	(52)	0	342	342	0	0	0
R25006297	CHARLOTTE	NC		03/13/2026		0	0	(68)	0	0	(68)	0	440	440	0	0	0
R25006298	UPLAND	CA		12/29/2025		529,754	0	(240)	0	0	(240)	0	4,519	4,519	0	0	0
R25006299	PEORIA HEIGHTS	IL		12/29/2025		218,007	0	(71)	0	0	(71)	0	444	444	0	0	0
R25006301	NELSONVILLE	OH		12/29/2025		138,088	0	(40)	0	0	(40)	0	343	343	0	0	0
R25006304	AUGUSTA	GA		12/29/2025		113,878	0	(41)	0	0	(41)	0	282	282	0	0	0
R25006307	AUGUSTA	GA		12/29/2025		150,785	0	(55)	0	0	(55)	0	374	374	0	0	0
R25006308	LAFAYETTE	IN		12/29/2025		139,673	0	(49)	0	0	(49)	0	328	328	0	0	0
R25006310	NORTH AUGUSTA	SC		03/13/2026		0	0	(43)	0	0	(43)	0	281	281	0	0	0
R25006312	BLOOMFIELD	CT		12/29/2025		239,527	0	(83)	0	0	(83)	0	552	552	0	0	0
R25006321	TALLAHASSEE	FL		03/13/2026		0	0	(55)	0	0	(55)	0	362	362	0	0	0
R25006324	GLENDALE	AZ		12/29/2025		372,750	0	(101)	0	0	(101)	0	791	791	0	0	0
R25006326	DALLAS	TX		12/29/2025		185,632	0	(57)	0	0	(57)	0	426	426	0	0	0
R25006329	PHOENIX	AZ		12/29/2025		258,518	0	(93)	0	0	(93)	0	649	649	0	0	0
R25006335	BOURBONNAIS	IL		12/29/2025		173,745	0	(64)	0	0	(64)	0	459	459	0	0	0
R25006336	VALLEJO	CA		12/29/2025		300,925	0	(109)	0	0	(109)	0	769	769	0	0	0
R25006337	MELBOURNE	FL		12/29/2025		235,042	0	(81)	0	0	(81)	0	559	559	0	0	0
R25006339	INDIANAPOLIS	IN		12/29/2025		105,794	0	(36)	0	0	(36)	0	252	252	0	0	0
R25006341	BERWICK	ME		12/29/2025		354,173	0	(119)	0	0	(119)	0	823	823	0	0	0
R25006344	SYRACUSE	NY		03/13/2026		0	0	(51)	0	0	(51)	0	340	340	0	0	0
R25006346	HAINES CITY	FL		12/29/2025		338,947	0	(115)	0	0	(115)	0	555	555	0	0	0
R25006353	LANCASTER	CA		03/13/2026		0	0	(88)	0	0	(88)	0	868	868	0	0	0
R25006354	FAYETTEVILLE	GA		12/29/2025		276,687	0	(115)	0	0	(115)	0	1,620	1,620	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25006356	PLEASANTVILLE	NJ		03/13/2026		0	0	(71)	0	0	(71)	0	513	513	0	0	0
R25006367	LITTLE RIVER	SC		12/29/2025		239,157	0	(79)	0	0	(79)	0	590	590	0	0	0
R25006368	LOS ANGELES	CA		03/13/2026		0	0	(244)	0	0	(244)	0	1,830	1,830	0	0	0
R25006371	TALLAHASSEE	FL		12/29/2025		140,789	0	(42)	0	0	(42)	0	302	302	0	0	0
R25006375	BIG PINE KEY	FL		12/29/2025		415,565	0	(25)	0	0	(25)	0	0	0	0	0	0
R25006383	NASHVILLE	TN		12/29/2025		366,385	0	(139)	0	0	(139)	0	2,560	2,560	0	0	0
R25006384	ODESSA	TX		12/29/2025		151,516	0	(54)	0	0	(54)	0	429	429	0	0	0
R25006387	SALINAS	CA		12/29/2025		453,658	0	(151)	0	0	(151)	0	1,185	1,185	0	0	0
R25006388	TULSA	OK		12/29/2025		111,041	0	(35)	0	0	(35)	0	263	263	0	0	0
R25006393	ELMONT	NY		12/29/2025		458,377	0	(143)	0	0	(143)	0	1,107	1,107	0	0	0
R25006399	GREER	SC		12/29/2025		212,999	0	(67)	0	0	(67)	0	543	543	0	0	0
R25006401	ATHENS	AL		12/29/2025		166,859	0	(49)	0	0	(49)	0	381	381	0	0	0
R25006402	MIAMI	FL		12/29/2025		375,953	0	(118)	0	0	(118)	0	949	949	0	0	0
R25006406	SYRACUSE	NY		03/13/2026		0	0	(35)	0	0	(35)	0	316	316	0	0	0
R25006409	SPRINGFIELD	MA		12/29/2025		199,588	0	(55)	0	0	(55)	0	413	413	0	0	0
R25006414	LAS VEGAS	NV		12/29/2025		140,303	0	(43)	0	0	(43)	0	234	234	0	0	0
R25006416	ROCHESTER	NY		03/13/2026		0	0	(33)	0	0	(33)	0	275	275	0	0	0
R25006422	PHILADELPHIA	PA		12/29/2025		181,786	0	(55)	0	0	(55)	0	454	454	0	0	0
R25006424	ALBANY	NY		03/13/2026		0	0	(59)	0	0	(59)	0	329	329	0	0	0
R25006430	MONROE TOWNSHIP	NJ		12/29/2025		290,470	0	(84)	0	0	(84)	0	703	703	0	0	0
R25006434	HENDERSON	NV		03/13/2026		0	0	(88)	0	0	(88)	0	769	769	0	0	0
R25006445	RICHMOND	TX		12/29/2025		260,210	0	(84)	0	0	(84)	0	2,260	2,260	0	0	0
R25006446	NORWOOD	MA		12/29/2025		675,247	0	(184)	0	0	(184)	0	1,593	1,593	0	0	0
R25006447	PENFIELD	NY		03/13/2026		0	0	(82)	0	0	(82)	0	1,606	1,606	0	0	0
R25006448	ALVIN	TX		12/29/2025		199,199	0	(69)	0	0	(69)	0	2,130	2,130	0	0	0
R25006451	CALUMET PARK	IL		12/29/2025		159,096	0	(40)	0	0	(40)	0	334	334	0	0	0
R25006454	LOS ANGELES	CA		03/13/2026		0	0	(156)	0	0	(156)	0	1,383	1,383	0	0	0
R25006459	DAVENPORT	IA		12/29/2025		235,826	0	(61)	0	0	(61)	0	541	541	0	0	0
R25006460	DESTIN	FL		12/29/2025		363,566	0	(100)	0	0	(100)	0	923	923	0	0	0
R25006467	BAKERSFIELD	CA		03/13/2026		0	0	(95)	0	0	(95)	0	1,576	1,576	0	0	0
R25006468	HIGHLAND HEIGHTS	KY		12/29/2025		116,232	0	(32)	0	0	(32)	0	300	300	0	0	0
R25006473	DURHAM	NC		12/29/2025		222,792	0	(67)	0	0	(67)	0	1,148	1,148	0	0	0
R25006474	PITTSTON	PA		03/13/2026		0	0	(35)	0	0	(35)	0	307	307	0	0	0
R25006479	KNOXVILLE	TN		12/29/2025		191,153	0	(49)	0	0	(49)	0	650	650	0	0	0
R25006480	OWATONNA	MN		03/13/2026		0	0	(43)	0	0	(43)	0	420	420	0	0	0
R25006483	INDIANAPOLIS	IN		12/29/2025		134,817	0	(28)	0	0	(28)	0	624	624	0	0	0
R25006488	CHICAGO	IL		12/29/2025		270,467	0	(65)	0	0	(65)	0	652	652	0	0	0
R25006489	CHICAGO	IL		12/29/2025		119,915	0	(24)	0	0	(24)	0	225	225	0	0	0
R25006493	DUBLIN	GA		12/29/2025		155,399	0	(38)	0	0	(38)	0	431	431	0	0	0
R25006494	ROANOKE	VA		12/29/2025		221,857	0	(48)	0	0	(48)	0	483	483	0	0	0
R25006495	LYNCHBURG	VA		12/29/2025		297,363	0	(70)	0	0	(70)	0	691	691	0	0	0
R25006497	BEL AIRE	KS		03/13/2026		0	0	(53)	0	0	(53)	0	759	759	0	0	0
R25006499	LAS VEGAS	NV		03/13/2026		0	0	(100)	0	0	(100)	0	1,121	1,121	0	0	0
R25006502	DUBLIN	GA		12/29/2025		155,044	0	(36)	0	0	(36)	0	431	431	0	0	0
R25006505	TACOMA	WA		03/13/2026		0	0	(63)	0	0	(63)	0	881	881	0	0	0
R25006508	AURORA	IL		12/29/2025		303,227	0	(67)	0	0	(67)	0	822	822	0	0	0
R25006510	COMMACK	NY		12/29/2025		557,918	0	(116)	0	0	(116)	0	1,412	1,412	0	0	0
R25006511	SAN ANTONIO	TX		12/29/2025		155,607	0	(31)	0	0	(31)	0	397	397	0	0	0
R25006519	HURRICANE	UT		03/13/2026		0	0	(140)	0	0	(140)	0	1,860	1,860	0	0	0
R25006522	N TOPSAIL BEACH	NC		12/29/2025		444,257	0	(91)	0	0	(91)	0	1,228	1,228	0	0	0
R25006523	KENNESAW	GA		12/29/2025		290,176	0	(55)	0	0	(55)	0	828	828	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25006524	DETROIT	MI		12/29/2025		116,962	0	(11)	0	0	(11)	0	277	277	0	0	0
R25006531	HOLBROOK	NY		12/29/2025		321,780	0	(58)	0	0	(58)	0	913	913	0	0	0
R25006533	COLUMBUS	OH		12/29/2025		551,946	0	(72)	0	0	(72)	0	1,384	1,384	0	0	0
R25006534	ALLENTOWN	PA		12/29/2025		113,780	0	(14)	0	0	(14)	0	292	292	0	0	0
R25006537	PROVIDENCE	RI		12/29/2025		417,069	0	(59)	0	0	(59)	0	1,030	1,030	0	0	0
R25006538	CAIRO	GA		12/29/2025		124,641	0	(12)	0	0	(12)	0	294	294	0	0	0
R25006542	KANSAS CITY	MO		12/29/2025		157,470	0	(13)	0	0	(13)	0	452	452	0	0	0
R25006545	ENGLEWOOD	FL		12/29/2025		221,656	0	23	0	0	23	0	1,073	1,073	0	0	0
R25006548	VALRICO	FL		12/23/2025		159,240	0	(78)	0	0	(78)	0	381	381	0	0	0
R25006550	WINTER HAVEN	FL		03/13/2026		0	0	(68)	0	0	(68)	0	477	477	0	0	0
R25006564	READING	PA		12/23/2025		123,859	0	(63)	0	0	(63)	0	292	292	0	0	0
R25006568	NORTH VERSAILLES	PA		03/13/2026		0	0	(73)	0	0	(73)	0	336	336	0	0	0
R25006571	MIAMI	FL		12/23/2025		318,219	0	(113)	0	0	(113)	0	1,136	1,136	0	0	0
R25006573	POTTSTOWN	PA		12/23/2025		250,535	0	(69)	0	0	(69)	0	525	525	0	0	0
R25006575	AURORA	CO		12/23/2025		263,717	0	(37)	0	0	(37)	0	0	0	0	0	0
R25006576	SAUK VILLAGE	IL		12/23/2025		124,657	0	(30)	0	0	(30)	0	228	228	0	0	0
R25006578	RACINE	WI		12/23/2025		118,744	0	(51)	0	0	(51)	0	242	242	0	0	0
R25006579	CALUMET CITY	IL		12/23/2025		118,134	0	(28)	0	0	(28)	0	216	216	0	0	0
R25006581	HENDERSONVILLE	TN		12/23/2025		445,600	0	(74)	0	0	(74)	0	0	0	0	0	0
R25006582	ORLANDO	FL		12/23/2025		127,367	0	(63)	0	0	(63)	0	306	306	0	0	0
R25006585	SPARTANBURG	SC		12/23/2025		153,934	0	(57)	0	0	(57)	0	272	272	0	0	0
R25006587	CAMDEN	NJ		12/23/2025		260,515	0	(69)	0	0	(69)	0	516	516	0	0	0
R25006588	BUFFALO	NY		12/23/2025		320,150	0	(120)	0	0	(120)	0	800	800	0	0	0
R25006589	HOBBS	NM		03/13/2026		0	0	(45)	0	0	(45)	0	324	324	0	0	0
R25006591	CEDAR HILL	TX		12/23/2025		190,442	0	(82)	0	0	(82)	0	386	386	0	0	0
R25006592	MYRTLE BEACH	SC		12/23/2025		123,947	0	(64)	0	0	(64)	0	266	266	0	0	0
R25006594	SAN DIEGO	CA		12/23/2025		760,152	0	(384)	0	0	(384)	0	1,913	1,913	0	0	0
R25006596	MARIETTA	GA		03/13/2026		0	0	(214)	0	0	(214)	0	1,125	1,125	0	0	0
R25006598	EAST ORANGE	NJ		03/13/2026		0	0	(225)	0	0	(225)	0	1,750	1,750	0	0	0
R25006599	RICHMOND	VA		12/23/2025		275,315	0	(139)	0	0	(139)	0	644	644	0	0	0
R25006601	HOBART	IN		12/23/2025		134,465	0	(64)	0	0	(64)	0	288	288	0	0	0
R25006602	CHICAGO	IL		12/23/2025		298,930	0	(82)	0	0	(82)	0	623	623	0	0	0
R25006608	PHILADELPHIA	PA		12/23/2025		158,931	0	(52)	0	0	(52)	0	1,316	1,316	0	0	0
R25006610	DAYTON	OH		12/23/2025		135,903	0	(37)	0	0	(37)	0	310	310	0	0	0
R25006611	CAMDEN	NJ		12/23/2025		166,861	0	(83)	0	0	(83)	0	381	381	0	0	0
R25006614	RIVERSIDE	CA		03/13/2026		0	0	(219)	0	0	(219)	0	1,182	1,182	0	0	0
R25006615	COLTON	CA		12/23/2025		284,387	0	(118)	0	0	(118)	0	641	641	0	0	0
R25006616	GAINESVILLE	GA		03/13/2026		0	0	(96)	0	0	(96)	0	454	454	0	0	0
R25006617	LA VERGNE	TN		03/13/2026		0	0	(109)	0	0	(109)	0	533	533	0	0	0
R25006618	CLEARWATER	FL		03/13/2026		0	0	(111)	0	0	(111)	0	805	805	0	0	0
R25006624	FORT PIERCE	FL		12/23/2025		274,816	0	(83)	0	0	(83)	0	647	647	0	0	0
R25006625	WESTVILLE	IN		03/13/2026		0	0	(159)	0	0	(159)	0	714	714	0	0	0
R25006626	LYNCHBURG	VA		12/23/2025		107,655	0	(44)	0	0	(44)	0	223	223	0	0	0
R25006631	NEWARK	NJ		03/13/2026		0	0	(170)	0	0	(170)	0	760	760	0	0	0
R25006634	SAN ANTONIO	TX		03/13/2026		0	0	(71)	0	0	(71)	0	390	390	0	0	0
R25006637	DAVENPORT	FL		12/23/2025		245,849	0	(115)	0	0	(115)	0	574	574	0	0	0
R25006638	BRIDGEPORT	CT		12/23/2025		418,833	0	(155)	0	0	(155)	0	949	949	0	0	0
R25006639	OGDEN	UT		03/13/2026		0	0	(113)	0	0	(113)	0	1,066	1,066	0	0	0
R25006640	DUNELLEN	NJ		12/23/2025		372,312	0	(172)	0	0	(172)	0	820	820	0	0	0
R25006641	CHARLOTTE	NC		12/23/2025		237,025	0	(78)	0	0	(78)	0	622	622	0	0	0
R25006642	MULBERRY	FL		12/23/2025		267,519	0	(115)	0	0	(115)	0	531	531	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25006644	KISSIMMEE	FL		03/13/2026		0	0	(122)	0	0	(122)	0	618	618	0	0	0
R25006649	EUCLID	OH		12/23/2025		201,863	0	(53)	0	0	(53)	0	278	278	0	0	0
R25006650	NEW BRITAIN	CT		12/23/2025		237,795	0	(69)	0	0	(69)	0	490	490	0	0	0
R25006651	WEST HAVEN	CT		12/23/2025		407,759	0	(118)	0	0	(118)	0	840	840	0	0	0
R25006652	BELLMAWR	NJ		12/23/2025		129,904	0	(74)	0	0	(74)	0	314	314	0	0	0
R25006653	PLEASANTVILLE	NJ		12/23/2025		242,849	0	(81)	0	0	(81)	0	605	605	0	0	0
R25006654	BROOKLYN	NY		12/23/2025		1,437,538	0	(578)	0	0	(578)	0	2,965	2,965	0	0	0
R25006655	PALM BAY	FL		12/23/2025		241,362	0	(115)	0	0	(115)	0	562	562	0	0	0
R25006656	BROOKLYN	NY		12/23/2025		1,034,540	0	(421)	0	0	(421)	0	2,242	2,242	0	0	0
R25006658	ST. CLOUD	MN		12/23/2025		174,882	0	(51)	0	0	(51)	0	782	782	0	0	0
R25006659	SACRAMENTO	CA		12/23/2025		509,076	0	(150)	0	0	(150)	0	989	989	0	0	0
R25006662	YUMA	AZ		03/24/2026		0	0	(83)	0	0	(83)	0	371	371	0	0	0
R25006663	MIDLOTHIAN	VA		12/23/2025		270,374	0	(138)	0	0	(138)	0	671	671	0	0	0
R25006667	JACKSONVILLE	FL		03/13/2026		0	0	(65)	0	0	(65)	0	461	461	0	0	0
R25006668	JACKSONVILLE	FL		03/13/2026		0	0	(65)	0	0	(65)	0	461	461	0	0	0
R25006669	ORLANDO	FL		12/23/2025		217,924	0	(62)	0	0	(62)	0	480	480	0	0	0
R25006670	OKLAHOMA CITY	OK		12/23/2025		216,940	0	(96)	0	0	(96)	0	848	848	0	0	0
R25006672	LANTANA	FL		12/23/2025		303,706	0	(119)	0	0	(119)	0	766	766	0	0	0
R25006676	MILWAUKEE	WI		12/23/2025		174,994	0	(56)	0	0	(56)	0	459	459	0	0	0
R25006677	MILWAUKEE	WI		12/23/2025		174,994	0	(56)	0	0	(56)	0	622	622	0	0	0
R25006678	MILWAUKEE	WI		12/23/2025		174,994	0	(56)	0	0	(56)	0	622	622	0	0	0
R25006682	GRAND JUNCTION	CO		03/13/2026		0	0	(245)	0	0	(245)	0	1,242	1,242	0	0	0
R25006683	LAKELAND	FL		12/23/2025		200,575	0	(69)	0	0	(69)	0	505	505	0	0	0
R25006691	BROOKLYN	NY		12/23/2025		620,576	0	(358)	0	0	(358)	0	2,757	2,757	0	0	0
R25006692	CHARLOTTE	NC		12/23/2025		258,562	0	(114)	0	0	(114)	0	631	631	0	0	0
R25006694	MONTICELLO	NY		12/23/2025		294,776	0	(112)	0	0	(112)	0	625	625	0	0	0
R25006695	STOCKBRIDGE	GA		03/13/2026		0	0	(120)	0	0	(120)	0	702	702	0	0	0
R25006697	LEHIGH ACRES	FL		12/23/2025		264,460	0	(174)	0	0	(174)	0	1,591	1,591	0	0	0
R25006701	KISSIMMEE	FL		12/23/2025		195,438	0	(95)	0	0	(95)	0	463	463	0	0	0
R25006702	SAN DIEGO	CA		12/23/2025		273,521	0	(186)	0	0	(186)	0	2,234	2,234	0	0	0
R25006704	FLORENCE	NJ		03/13/2026		0	0	(121)	0	0	(121)	0	724	724	0	0	0
R25006705	LAGUNA NIGUEL	CA		12/23/2025		672,788	0	(298)	0	0	(298)	0	1,652	1,652	0	0	0
R25006706	QUINLAN	TX		12/23/2025		259,235	0	(121)	0	0	(121)	0	581	581	0	0	0
R25006708	LIBERTY	NY		12/23/2025		187,038	0	(84)	0	0	(84)	0	393	393	0	0	0
R25006709	ZANESVILLE	OH		12/23/2025		119,933	0	(31)	0	0	(31)	0	223	223	0	0	0
R25006710	HOUSTON	TX		03/13/2026		0	0	(109)	0	0	(109)	0	543	543	0	0	0
R25006711	BEAVER DAM	WI		12/23/2025		201,597	0	(98)	0	0	(98)	0	486	486	0	0	0
R25006712	STUART	FL		12/23/2025		298,368	0	(152)	0	0	(152)	0	704	704	0	0	0
R25006713	SPRINGFIELD	VA		12/23/2025		184,091	0	(80)	0	0	(80)	0	472	472	0	0	0
R25006714	HESPERIA	CA		12/23/2025		275,192	0	(127)	0	0	(127)	0	607	607	0	0	0
R25006715	ST AUGUSTINE	FL		12/23/2025		231,112	0	(88)	0	0	(88)	0	568	568	0	0	0
R25006717	HOMESTEAD	FL		12/23/2025		311,091	0	(163)	0	0	(163)	0	770	770	0	0	0
R25006718	RACINE	WI		12/23/2025		189,557	0	(58)	0	0	(58)	0	480	480	0	0	0
R25006721	ORLANDO	FL		12/23/2025		419,786	0	(145)	0	0	(145)	0	1,303	1,303	0	0	0
R25006725	PUTNAM	CT		12/23/2025		298,263	0	(101)	0	0	(101)	0	632	632	0	0	0
R25006729	WARREN	MI		12/23/2025		132,421	0	(37)	0	0	(37)	0	283	283	0	0	0
R25006733	PALM BAY	FL		12/23/2025		395,360	0	(150)	0	0	(150)	0	968	968	0	0	0
R25006735	FORT WORTH	TX		12/23/2025		243,232	0	(112)	0	0	(112)	0	533	533	0	0	0
R25006738	NORTH CHARLESTON	SC		12/23/2025		227,283	0	(104)	0	0	(104)	0	498	498	0	0	0
R25006739	NORTH CHARLESTON	SC		12/23/2025		199,371	0	(92)	0	0	(92)	0	437	437	0	0	0
R25006740	TACOMA	WA		12/23/2025		397,991	0	(182)	0	0	(182)	0	2,160	2,160	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25006741	ALBANY	OR		12/23/2025		732,655	0	(288)	0	0	(288)	0	1,606	1,606	0	0	0
R25006743	ABILENE	TX		12/23/2025		173,517	0	(72)	0	0	(72)	0	443	443	0	0	0
R25006745	SAVANNAH	GA		12/23/2025		219,169	0	(98)	0	0	(98)	0	469	469	0	0	0
R25006750	SAN ANTONIO	TX		12/23/2025		585,794	0	(290)	0	0	(290)	0	1,430	1,430	0	0	0
R25006752	ASHLAND	OH		03/13/2026		0	0	(39)	0	0	(39)	0	298	298	0	0	0
R25006754	MERCED	CA		12/23/2025		331,162	0	(156)	0	0	(156)	0	755	755	0	0	0
R25006755	AURORA	CO		12/23/2025		366,861	0	(142)	0	0	(142)	0	918	918	0	0	0
R25006756	DALLAS	TX		12/23/2025		433,800	0	(167)	0	0	(167)	0	1,006	1,006	0	0	0
R25006757	MERCED	CA		12/23/2025		343,470	0	(111)	0	0	(111)	0	825	825	0	0	0
R25006760	CAPE CORAL	FL		12/23/2025		278,951	0	(136)	0	0	(136)	0	672	672	0	0	0
R25006762	SPRINGFIELD	OR		12/23/2025		338,814	0	(141)	0	0	(141)	0	824	824	0	0	0
R25006766	ALBUQUERQUE	NM		12/23/2025		234,733	0	(115)	0	0	(115)	0	561	561	0	0	0
R25006774	TUCSON	AZ		12/23/2025		346,503	0	(137)	0	0	(137)	0	845	845	0	0	0
R25006775	ACWORTH	GA		12/23/2025		294,274	0	(125)	0	0	(125)	0	769	769	0	0	0
R25006777	ABILENE	TX		12/23/2025		173,512	0	(68)	0	0	(68)	0	455	455	0	0	0
R25006778	UNIVERSITY HEIGHTS	OH		12/23/2025		267,415	0	(91)	0	0	(91)	0	657	657	0	0	0
R25006780	LAS CRUCES	NM		03/13/2026		0	0	(95)	0	0	(95)	0	453	453	0	0	0
R25006782	GREENSBORO	NC		12/23/2025		220,861	0	(92)	0	0	(92)	0	560	560	0	0	0
R25006783	GREENSBORO	NC		12/23/2025		249,580	0	(103)	0	0	(103)	0	633	633	0	0	0
R25006784	WILMINGTON	DE		03/13/2026		0	0	(90)	0	0	(90)	0	688	688	0	0	0
R25006785	BLADES	DE		12/23/2025		163,969	0	(84)	0	0	(84)	0	401	401	0	0	0
R25006786	GREENSBORO	NC		12/23/2025		200,006	0	(83)	0	0	(83)	0	507	507	0	0	0
R25006787	PASCO	WA		12/23/2025		258,583	0	(91)	0	0	(91)	0	661	661	0	0	0
R25006789	PHOENIX	OR		12/23/2025		494,502	0	(182)	0	0	(182)	0	1,231	1,231	0	0	0
R25006790	HUNTINGTON BEACH	CA		12/23/2025		271,136	0	(147)	0	0	(147)	0	0	0	0	0	0
R25006794	BREMERTON	WA		12/23/2025		401,026	0	(168)	0	0	(168)	0	945	945	0	0	0
R25006796	SAINT PETERSBURG	FL		12/23/2025		380,690	0	(118)	0	0	(118)	0	790	790	0	0	0
R25006798	CHARLOTTE	NC		12/23/2025		611,642	0	(126)	0	0	(126)	0	1,936	1,936	0	0	0
R25006800	CHARLOTTE	NC		12/23/2025		263,024	0	(54)	0	0	(54)	0	829	829	0	0	0
R25006801	TAMPA	FL		12/23/2025		218,910	0	(38)	0	0	(38)	0	0	0	0	0	0
R25006803	GARLAND	TX		12/23/2025		292,004	0	(28)	0	0	(28)	0	0	0	0	0	0
R25006810	ALBUQUERQUE	NM		12/23/2025		267,731	0	(25)	0	0	(25)	0	0	0	0	0	0
R25006812	CHANDLER	AZ		12/23/2025		275,243	0	(2)	0	0	(2)	0	948	948	0	0	0
R25006813	FLORISSANT	MO		12/23/2025		176,988	0	(84)	0	0	(84)	0	414	414	0	0	0
R25006816	JACKSONVILLE	FL		12/23/2025		274,277	0	(107)	0	0	(107)	0	733	733	0	0	0
R25006818	YORK	PA		12/23/2025		106,794	0	(31)	0	0	(31)	0	243	243	0	0	0
R25006819	DAYTON	KY		12/23/2025		140,101	0	(68)	0	0	(68)	0	311	311	0	0	0
R25006822	HENDERSONVILLE	NC		12/23/2025		293,972	0	(112)	0	0	(112)	0	646	646	0	0	0
R25006823	YORK	PA		12/23/2025		115,375	0	(33)	0	0	(33)	0	257	257	0	0	0
R25006825	BALTIMORE	MD		03/13/2026		0	0	(81)	0	0	(81)	0	391	391	0	0	0
R25006826	EAST CHICAGO	IN		12/23/2025		188,623	0	(63)	0	0	(63)	0	397	397	0	0	0
R25006828	ALAMOGORDO	NM		12/23/2025		165,726	0	(58)	0	0	(58)	0	442	442	0	0	0
R25006832	CORPUS CHRISTI	TX		03/13/2026		0	0	(76)	0	0	(76)	0	409	409	0	0	0
R25006833	DECATUR	GA		12/23/2025		208,692	0	(99)	0	0	(99)	0	484	484	0	0	0
R25006836	KENNEWICK	WA		12/23/2025		212,658	0	(72)	0	0	(72)	0	554	554	0	0	0
R25006837	FREDERICK	MD		12/23/2025		335,481	0	(140)	0	0	(140)	0	887	887	0	0	0
R25006839	HEPHZIBAH	GA		12/23/2025		170,562	0	(73)	0	0	(73)	0	406	406	0	0	0
R25006840	CLEVELAND	OH		12/23/2025		126,539	0	(50)	0	0	(50)	0	289	289	0	0	0
R25006841	BURLINGTON	NJ		12/23/2025		138,292	0	(64)	0	0	(64)	0	292	292	0	0	0
R25006842	TRENTON	NJ		12/23/2025		210,813	0	(74)	0	0	(74)	0	604	604	0	0	0
R25006843	NEWARK	NJ		03/13/2026		0	0	(228)	0	0	(228)	0	1,790	1,790	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25006844	PORT MONMOUTH	NJ		12/23/2025		157,516	0	(63)	0	0	(63)	0	408	408	0	0	0
R25006845	IRVINGTON	NJ		12/23/2025		644,159	0	(278)	0	0	(278)	0	1,467	1,467	0	0	0
R25006846	LEESBURG	FL		12/23/2025		160,930	0	(83)	0	0	(83)	0	390	390	0	0	0
R25006852	AUSTIN	TX		12/23/2025		369,880	0	(151)	0	0	(151)	0	979	979	0	0	0
R25006853	SAN JOSE	CA		12/23/2025		1,158,828	0	(364)	0	0	(364)	0	0	0	0	0	0
R25006854	MILLEDGEVILLE	GA		12/23/2025		166,960	0	(79)	0	0	(79)	0	428	428	0	0	0
R25006855	SANDSTON	VA		12/23/2025		191,844	0	(71)	0	0	(71)	0	536	536	0	0	0
R25006856	TUCSON	AZ		12/23/2025		180,567	0	(74)	0	0	(74)	0	455	455	0	0	0
R25006858	KENNER	LA		12/23/2025		204,117	0	(79)	0	0	(79)	0	555	555	0	0	0
R25006860	COLUMBUS	OH		12/23/2025		172,223	0	(62)	0	0	(62)	0	478	478	0	0	0
R25006861	MEMPHIS	TN		12/23/2025		111,542	0	(61)	0	0	(61)	0	399	399	0	0	0
R25006864	DETROIT	MI		12/23/2025		105,097	0	(39)	0	0	(39)	0	164	164	0	0	0
R25006865	KINGSTON	PA		12/23/2025		164,677	0	(49)	0	0	(49)	0	320	320	0	0	0
R25006869	GARFIELD HEIGHTS	OH		12/23/2025		109,636	0	(51)	0	0	(51)	0	242	242	0	0	0
R25006872	GRETNA	LA		12/23/2025		157,760	0	(67)	0	0	(67)	0	427	427	0	0	0
R25006874	MADISON	AL		12/23/2025		226,370	0	(95)	0	0	(95)	0	512	512	0	0	0
R25006875	EASTLAKE	OH		12/23/2025		210,746	0	(91)	0	0	(91)	0	468	468	0	0	0
R25006877	SWEDESBORO	NJ		12/23/2025		175,437	0	(64)	0	0	(64)	0	478	478	0	0	0
R25006880	WORCESTER	MA		12/23/2025		412,253	0	(172)	0	0	(172)	0	1,090	1,090	0	0	0
R25006884	ABILENE	TX		12/23/2025		183,764	0	(68)	0	0	(68)	0	466	466	0	0	0
R25006887	POLSON	MT		12/23/2025		256,012	0	(82)	0	0	(82)	0	754	754	0	0	0
R25006892	SEAGOVILLE	TX		12/23/2025		176,874	0	(74)	0	0	(74)	0	456	456	0	0	0
R25006893	TUCSON	AZ		12/23/2025		280,582	0	(116)	0	0	(116)	0	690	690	0	0	0
R25006894	TUCSON	AZ		12/23/2025		240,821	0	(63)	0	0	(63)	0	681	681	0	0	0
R25006896	TOLEDO	OH		12/23/2025		127,765	0	(63)	0	0	(63)	0	316	316	0	0	0
R25006897	CLEVELAND	OH		12/23/2025		168,952	0	(69)	0	0	(69)	0	393	393	0	0	0
R25006899	SEATTLE	WA		12/23/2025		335,996	0	(185)	0	0	(185)	0	0	0	0	0	0
R25006900	OKLAHOMA CITY	OK		12/23/2025		162,066	0	(63)	0	0	(63)	0	353	353	0	0	0
R25006904	SHAKER HEIGHTS	OH		12/23/2025		173,534	0	(38)	0	0	(38)	0	398	398	0	0	0
R25006905	FORNEY	TX		12/19/2025		183,673	0	(70)	0	0	(70)	0	453	453	0	0	0
R25006906	CLARKSVILLE	TN		12/19/2025		217,455	0	(58)	0	0	(58)	0	528	528	0	0	0
R25006908	ATLANTA	GA		12/19/2025		119,552	0	(32)	0	0	(32)	0	303	303	0	0	0
R25006909	COLUMBIA	SC		03/11/2026		0	0	(42)	0	0	(42)	0	338	338	0	0	0
R25006911	PRINCETON	TX		04/30/2026		0	0	(63)	0	0	(63)	0	558	558	0	0	0
R25006916	NASHVILLE	TN		12/19/2025		413,573	0	(165)	0	0	(165)	0	1,311	1,311	0	0	0
R25006917	ADELANTO	CA		12/19/2025		441,432	0	(107)	0	0	(107)	0	1,095	1,095	0	0	0
R25006918	WEST COLUMBIA	SC		02/02/2026		0	0	(36)	0	0	(36)	0	269	269	0	0	0
R25006920	GREENVILLE	SC		04/30/2026		0	0	(74)	0	0	(74)	0	605	605	0	0	0
R25006922	PALM COAST	FL		12/19/2025		262,361	0	(86)	0	0	(86)	0	632	632	0	0	0
R25006923	OCALA	FL		12/19/2025		254,838	0	(85)	0	0	(85)	0	599	599	0	0	0
R25006931	CAPE MAY	NJ		02/02/2026		0	0	(206)	0	0	(206)	0	3,006	3,006	0	0	0
R25006932	LAS VEGAS	NV		12/19/2025		440,381	0	(107)	0	0	(107)	0	1,175	1,175	0	0	0
R25006934	CORDOVA	TN		12/19/2025		141,135	0	(48)	0	0	(48)	0	348	348	0	0	0
R25006935	MIAMI	FL		12/19/2025		611,732	0	(247)	0	0	(247)	0	1,533	1,533	0	0	0
R25006938	CHARLOTTE	NC		04/30/2026		0	0	(76)	0	0	(76)	0	590	590	0	0	0
R25006942	HARRISBURG	PA		12/19/2025		145,658	0	(19)	0	0	(19)	0	360	360	0	0	0
R25006943	COLLINGDALE	PA		12/19/2025		153,205	0	(23)	0	0	(23)	0	416	416	0	0	0
R25006944	DAVENPORT	FL		12/19/2025		221,695	0	(65)	0	0	(65)	0	564	564	0	0	0
R25006947	BESSEMER CITY	NC		12/19/2025		156,440	0	(52)	0	0	(52)	0	396	396	0	0	0
R25006948	EAST AMHERST	NY		02/02/2026		0	0	(119)	0	0	(119)	0	575	575	0	0	0
R25006954	PALM COAST	FL		12/19/2025		271,486	0	(71)	0	0	(71)	0	676	676	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
R25006955	FAIRFAX	VA		03/11/2026		0	0	(197)	0	0	(197)	0	1,393	1,393	0	0	0
R25006956	HUMBLE	TX		12/19/2025		177,830	0	(62)	0	0	(62)	0	450	450	0	0	0
R25006960	SPRINGFIELD	OH		02/02/2026		0	0	(17)	0	0	(17)	0	259	259	0	0	0
R25006961	MARIETTA	GA		02/02/2026		0	0	(82)	0	0	(82)	0	704	704	0	0	0
R25006962	LOOKOUT MOUNTAIN	GA		12/19/2025		397,717	0	0	0	0	0	0	628	628	0	0	0
R25006964	CHANDLER	AZ		12/19/2025		274,425	0	(135)	0	0	(135)	0	979	979	0	0	0
R25006965	ADELANTO	CA		12/19/2025		319,189	0	(86)	0	0	(86)	0	789	789	0	0	0
R25006966	SAN DIEGO	CA		12/19/2025		421,015	0	(163)	0	0	(163)	0	1,025	1,025	0	0	0
R25006968	POMPANO BEACH	FL		12/19/2025		325,265	0	(81)	0	0	(81)	0	846	846	0	0	0
R25006970	WYANDOTTE	MI		12/19/2025		147,874	0	(43)	0	0	(43)	0	314	314	0	0	0
R25006971	ALPHARETTA	GA		12/19/2025		301,980	0	(98)	0	0	(98)	0	817	817	0	0	0
R25006972	PANAMA CITY	FL		02/02/2026		0	0	(44)	0	0	(44)	0	490	490	0	0	0
R25006974	MIDLOTHIAN	VA		02/02/2026		0	0	(75)	0	0	(75)	0	619	619	0	0	0
R25006976	COVINA	CA		12/19/2025		519,504	0	(312)	0	0	(312)	0	4,070	4,070	0	0	0
R25006979	ANCHORAGE	AK		03/11/2026		0	0	(185)	0	0	(185)	0	870	870	0	0	0
R25006980	POTTSVILLE	PA		12/19/2025		109,386	0	(33)	0	0	(33)	0	252	252	0	0	0
R25006982	SHERWOOD	AR		12/19/2025		107,552	0	(36)	0	0	(36)	0	272	272	0	0	0
R25006983	LEXINGTON	VA		12/19/2025		239,290	0	(55)	0	0	(55)	0	628	628	0	0	0
R25006984	GEORGETOWN	TX		12/19/2025		175,751	0	(48)	0	0	(48)	0	490	490	0	0	0
R25006989	DETROIT	MI		04/30/2026		0	0	(39)	0	0	(39)	0	252	252	0	0	0
R25006991	BRONX	NY		12/19/2025		582,229	0	(189)	0	0	(189)	0	1,438	1,438	0	0	0
R25006992	ROME	GA		02/02/2026		0	0	(41)	0	0	(41)	0	257	257	0	0	0
R25006993	ROSEDALE	MD		02/02/2026		0	0	(67)	0	0	(67)	0	553	553	0	0	0
R25006997	HERSHEY	PA		12/19/2025		246,624	0	(51)	0	0	(51)	0	615	615	0	0	0
R25006999	SAN DIEGO	CA		12/19/2025		627,780	0	(221)	0	0	(221)	0	1,612	1,612	0	0	0
R25007000	LOS BANOS	CA		12/19/2025		285,093	0	(582)	0	0	(582)	0	62,086	62,086	0	0	0
R25007002	STUARTS DRAFT	VA		03/25/2026		0	0	(75)	0	0	(75)	0	554	554	0	0	0
R25007003	WARREN	MI		12/19/2025		111,566	0	(46)	0	0	(46)	0	152	152	0	0	0
R25007006	LORENA	TX		12/19/2025		216,049	0	(76)	0	0	(76)	0	528	528	0	0	0
R25007007	PARRISH	FL		12/19/2025		282,501	0	(98)	0	0	(98)	0	708	708	0	0	0
R25007009	FLORISSANT	MO		02/02/2026		0	0	(48)	0	0	(48)	0	587	587	0	0	0
R25007010	ATLANTA	GA		02/02/2026		0	0	(62)	0	0	(62)	0	524	524	0	0	0
R25007012	SAVANNAH	GA		12/19/2025		227,399	0	(104)	0	0	(104)	0	841	841	0	0	0
R25007016	COCOA	FL		12/19/2025		237,926	0	(84)	0	0	(84)	0	590	590	0	0	0
R25007017	GIBSONIA	PA		12/19/2025		172,080	0	(37)	0	0	(37)	0	498	498	0	0	0
R25007018	INDIANAPOLIS	IN		12/19/2025		185,674	0	(77)	0	0	(77)	0	421	421	0	0	0
R25007020	YORK	PA		12/19/2025		104,345	0	(22)	0	0	(22)	0	255	255	0	0	0
R25007025	ROSWELL	GA		12/19/2025		208,764	0	(49)	0	0	(49)	0	589	589	0	0	0
R25007026	SOUTH EUCLID	OH		12/19/2025		131,050	0	(44)	0	0	(44)	0	313	313	0	0	0
R25007027	FRISCO	TX		12/19/2025		317,851	0	(85)	0	0	(85)	0	866	866	0	0	0
R25007029	CALHOUN	GA		12/19/2025		187,279	0	(58)	0	0	(58)	0	475	475	0	0	0
R25007030	OCALA	FL		12/19/2025		228,292	0	(52)	0	0	(52)	0	518	518	0	0	0
R25007033	TEMPE	AZ		12/19/2025		288,526	0	(70)	0	0	(70)	0	506	506	0	0	0
R25007035	E WENATCHEE	WA		12/19/2025		286,476	0	(103)	0	0	(103)	0	3,800	3,800	0	0	0
R25007037	GLENN HEIGHTS	TX		02/02/2026		0	0	(64)	0	0	(64)	0	674	674	0	0	0
R25007039	FLORENCE	SC		12/19/2025		163,673	0	(49)	0	0	(49)	0	416	416	0	0	0
R25007040	ALBANY	NY		02/02/2026		0	0	(67)	0	0	(67)	0	543	543	0	0	0
R25007043	EVERETT	WA		12/19/2025		335,313	0	(70)	0	0	(70)	0	926	926	0	0	0
R25007045	LUBBOCK	TX		12/19/2025		198,249	0	(48)	0	0	(48)	0	492	492	0	0	0
R25007047	KANSAS CITY	MO		02/02/2026		0	0	(45)	0	0	(45)	0	874	874	0	0	0
R25007049	KENNESAW	GA		12/19/2025		179,796	0	(27)	0	0	(27)	0	462	462	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25007050	LINCOLN PARK	MI		02/02/2026		0	0	(37)	0	0	(37)	0	105	105	0	0	0
R25007053	CHATTANOOGA	TN		12/19/2025		156,954	0	(53)	0	0	(53)	0	416	416	0	0	0
R25007054	CLEVELAND	OH		12/19/2025		105,751	0	(18)	0	0	(18)	0	1,193	1,193	0	0	0
R25007055	PHILADELPHIA	PA		12/19/2025		115,268	0	(27)	0	0	(27)	0	310	310	0	0	0
R25007060	MOSES LAKE	WA		12/19/2025		223,503	0	(46)	0	0	(46)	0	1,105	1,105	0	0	0
R25007062	YORK	PA		12/19/2025		126,394	0	(20)	0	0	(20)	0	454	454	0	0	0
R25007063	TULSA	OK		12/19/2025		126,191	0	(40)	0	0	(40)	0	288	288	0	0	0
R25007065	BETHLEHEM	PA		12/19/2025		253,355	0	(88)	0	0	(88)	0	475	475	0	0	0
R25007066	SAN DIEGO	CA		03/25/2026		0	0	(174)	0	0	(174)	0	1,513	1,513	0	0	0
R25007067	ALBANY	NY		12/19/2025		294,547	0	(59)	0	0	(59)	0	666	666	0	0	0
R25007071	RICHMOND	CA		12/19/2025		362,945	0	(22)	0	0	(22)	0	974	974	0	0	0
R25007074	MILWAUKEE	WI		12/19/2025		187,507	0	(59)	0	0	(59)	0	467	467	0	0	0
R25007075	CLEVELAND	OH		02/02/2026		0	0	(27)	0	0	(27)	0	233	233	0	0	0
R25007077	BARTLETT	TN		02/02/2026		0	0	(52)	0	0	(52)	0	393	393	0	0	0
R25007078	MILWAUKEE	WI		02/02/2026		0	0	(41)	0	0	(41)	0	355	355	0	0	0
R25007086	HOUSTON	TX		12/19/2025		491,176	0	(116)	0	0	(116)	0	1,249	1,249	0	0	0
R25007087	CHICAGO	IL		12/19/2025		314,748	0	(118)	0	0	(118)	0	791	791	0	0	0
R25007089	GASTONIA	NC		02/02/2026		0	0	(60)	0	0	(60)	0	459	459	0	0	0
R25007091	TWIN FALLS	ID		12/19/2025		146,017	0	(49)	0	0	(49)	0	373	373	0	0	0
R25007092	STOCKTON	CA		12/19/2025		258,447	0	(54)	0	0	(54)	0	628	628	0	0	0
R25007093	BELL	CA		12/19/2025		468,554	0	(180)	0	0	(180)	0	0	0	0	0	0
R25007098	SAINT JOSEPH	MO		12/19/2025		321,921	0	(128)	0	0	(128)	0	731	731	0	0	0
R25007100	SPRINGFIELD	IL		12/19/2025		109,338	0	(33)	0	0	(33)	0	263	263	0	0	0
R25007101	ROCKY MOUNT	NC		12/19/2025		148,166	0	(40)	0	0	(40)	0	349	349	0	0	0
R25007103	RENO	NV		12/19/2025		271,762	0	(50)	0	0	(50)	0	771	771	0	0	0
R25007104	FORT PIERCE	FL		12/19/2025		146,132	0	(29)	0	0	(29)	0	376	376	0	0	0
R25007105	PALM DESERT	CA		12/19/2025		208,083	0	(66)	0	0	(66)	0	544	544	0	0	0
R25007106	SAN DIEGO	CA		03/25/2026		0	0	(109)	0	0	(109)	0	952	952	0	0	0
R25007109	TONEY	AL		12/19/2025		199,250	0	(59)	0	0	(59)	0	531	531	0	0	0
R25007117	EAST SYRACUSE	NY		02/02/2026		0	0	(39)	0	0	(39)	0	295	295	0	0	0
R25007118	DAYTON	OH		02/02/2026		0	0	(36)	0	0	(36)	0	311	311	0	0	0
R25007120	WINDSOR LOCKS	CT		04/30/2026		0	0	(71)	0	0	(71)	0	710	710	0	0	0
R25007122	TULARE	CA		02/02/2026		0	0	(59)	0	0	(59)	0	509	509	0	0	0
R25007123	NASHUA	NH		12/19/2025		378,500	0	(109)	0	0	(109)	0	851	851	0	0	0
R25007131	AUSTELL	GA		02/02/2026		0	0	(56)	0	0	(56)	0	603	603	0	0	0
R25007134	THEODORE	AL		12/19/2025		108,655	0	(24)	0	0	(24)	0	286	286	0	0	0
R25007135	PORTLAND	OR		12/19/2025		188,558	0	(68)	0	0	(68)	0	484	484	0	0	0
R25007138	ST. PETERSBURG	FL		12/19/2025		439,236	0	(125)	0	0	(125)	0	1,072	1,072	0	0	0
R25007142	JACKSONVILLE	FL		12/19/2025		113,974	0	(43)	0	0	(43)	0	273	273	0	0	0
R25007144	SPRING GROVE	PA		12/19/2025		125,480	0	(22)	0	0	(22)	0	294	294	0	0	0
R25007146	EULESS	TX		12/19/2025		202,586	0	(79)	0	0	(79)	0	484	484	0	0	0
R25007147	TRENTON	NJ		12/19/2025		169,614	0	(44)	0	0	(44)	0	423	423	0	0	0
R25007148	GREENSBORO	NC		12/19/2025		181,054	0	(49)	0	0	(49)	0	450	450	0	0	0
R25007149	KENT	OH		12/19/2025		170,844	0	(53)	0	0	(53)	0	413	413	0	0	0
R25007154	WEST NEW YORK	NJ		12/19/2025		539,071	0	(107)	0	0	(107)	0	1,289	1,289	0	0	0
R25007155	MADISON	AL		12/19/2025		288,627	0	(24)	0	0	(24)	0	849	849	0	0	0
R25007160	JENSEN BEACH	FL		12/19/2025		284,381	0	(53)	0	0	(53)	0	769	769	0	0	0
R25007161	SYRACUSE	NY		02/02/2026		0	0	(39)	0	0	(39)	0	507	507	0	0	0
R25007164	WILKES BARRE	PA		12/19/2025		194,060	0	(47)	0	0	(47)	0	415	415	0	0	0
R25007165	EL PASO	TX		12/19/2025		160,379	0	(33)	0	0	(33)	0	374	374	0	0	0
R25007166	TROY	MI		12/19/2025		277,696	0	(73)	0	0	(73)	0	643	643	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25007168	SACRAMENTO	CA		12/19/2025		364,459	0	(115)	0	0	(115)	0	940	940	0	0	0
R25007169	SANDY	UT		12/19/2025		363,172	0	(40)	0	0	(40)	0	0	0	0	0	0
R25007170	BUFFALO	NY		02/02/2026		0	0	(62)	0	0	(62)	0	367	367	0	0	0
R25007171	COLUMBUS	OH		03/25/2026		0	0	435	0	0	435	0	1,686	1,686	0	0	0
R25007172	ALLENTOWN	PA		02/02/2026		0	0	(30)	0	0	(30)	0	362	362	0	0	0
R25007174	SMITHFIELD	VA		02/02/2026		0	0	(61)	0	0	(61)	0	590	590	0	0	0
R25007176	SHERWOOD	OR		12/19/2025		376,767	0	(106)	0	0	(106)	0	1,050	1,050	0	0	0
R25007179	GREENWOOD VILLAGE	CO		12/19/2025		630,692	0	(146)	0	0	(146)	0	1,465	1,465	0	0	0
R25007180	JACKSON	NJ		12/19/2025		360,977	0	(117)	0	0	(117)	0	822	822	0	0	0
R25007182	GLADSTONE	MO		02/02/2026		0	0	(41)	0	0	(41)	0	512	512	0	0	0
R25007183	ATLANTA	GA		03/25/2026		0	0	647	0	0	647	0	516	516	0	0	0
R25007184	BUFFALO	NY		02/02/2026		0	0	(50)	0	0	(50)	0	334	334	0	0	0
R25007189	DELTONA	FL		03/25/2026		0	0	555	0	0	555	0	559	559	0	0	0
R25007191	HURST	TX		12/19/2025		162,693	0	(55)	0	0	(55)	0	421	421	0	0	0
R25007192	WATERTOWN	CT		12/19/2025		333,332	0	(109)	0	0	(109)	0	864	864	0	0	0
R25007193	KILLEEN	TX		12/19/2025		171,261	0	(50)	0	0	(50)	0	435	435	0	0	0
R25007197	AIKEN	SC		12/19/2025		130,924	0	(54)	0	0	(54)	0	297	297	0	0	0
R25007199	LOUISVILLE	KY		12/19/2025		104,511	0	(34)	0	0	(34)	0	263	263	0	0	0
R25007200	GURNEE	IL		02/02/2026		0	0	(73)	0	0	(73)	0	796	796	0	0	0
R25007202	SUNNYVALE	TX		12/19/2025		725,387	0	(283)	0	0	(283)	0	1,854	1,854	0	0	0
R25007203	LAKE CHARLES	LA		12/19/2025		176,811	0	(55)	0	0	(55)	0	468	468	0	0	0
R25007206	SPRINGFIELD	OR		12/19/2025		310,263	0	(103)	0	0	(103)	0	3,987	3,987	0	0	0
R25007209	FOUNTAIN VALLEY	CA		12/19/2025		510,632	0	(66)	0	0	(66)	0	0	0	0	0	0
R25007210	KILLEEN	TX		12/19/2025		133,881	0	(59)	0	0	(59)	0	310	310	0	0	0
R25007212	LOS ANGELES	CA		12/19/2025		1,561,029	0	(186)	0	0	(186)	0	2,015	2,015	0	0	0
R25007216	OCALA	FL		03/25/2026		0	0	641	0	0	641	0	501	501	0	0	0
R25007217	DALLAS	TX		02/02/2026		0	0	(56)	0	0	(56)	0	462	462	0	0	0
R25007220	DETROIT	MI		12/19/2025		182,096	0	(52)	0	0	(52)	0	410	410	0	0	0
R25007225	ANCHORAGE	AK		02/02/2026		0	0	(110)	0	0	(110)	0	850	850	0	0	0
R25007226	GLEN BURNIE	MD		05/29/2026		0	0	(76)	0	0	(76)	0	780	780	0	0	0
R25007229	KANSAS CITY	MO		02/02/2026		0	0	(34)	0	0	(34)	0	266	266	0	0	0
R25007230	LANCASTER	TX		02/02/2026		0	0	(59)	0	0	(59)	0	405	405	0	0	0
R25007233	DALLAS	TX		02/02/2026		0	0	(46)	0	0	(46)	0	335	335	0	0	0
R25007235	BOYNTON BEACH	FL		02/02/2026		0	0	(108)	0	0	(108)	0	584	584	0	0	0
R25007241	KANSAS CITY	MO		12/19/2025		144,025	0	(51)	0	0	(51)	0	352	352	0	0	0
R25007243	BALTIMORE	MD		04/30/2026		0	0	(60)	0	0	(60)	0	758	758	0	0	0
R25007244	IRONDEQUOIT	NY		12/19/2025		176,421	0	(23)	0	0	(23)	0	0	0	0	0	0
R25007245	MIAMI	FL		03/25/2026		0	0	(143)	0	0	(143)	0	1,013	1,013	0	0	0
R25007247	OKLAHOMA CITY	OK		02/02/2026		0	0	(53)	0	0	(53)	0	528	528	0	0	0
R25007248	ROANOKE	VA		03/25/2026		0	0	(70)	0	0	(70)	0	949	949	0	0	0
R25007250	LAKELAND	FL		02/02/2026		0	0	(35)	0	0	(35)	0	697	697	0	0	0
R25007253	OKLAHOMA CITY	OK		04/30/2026		0	0	(34)	0	0	(34)	0	402	402	0	0	0
R25007254	MIAMI	FL		04/30/2026		0	0	(107)	0	0	(107)	0	875	875	0	0	0
R25007255	PORT WENTWORTH	GA		02/02/2026		0	0	(31)	0	0	(31)	0	658	658	0	0	0
R25007260	BAYVILLE	NJ		12/19/2025		312,600	0	(59)	0	0	(59)	0	805	805	0	0	0
R25007261	ITHACA	NY		05/29/2026		0	0	(127)	0	0	(127)	0	2,982	2,982	0	0	0
R25007262	TOMS RIVER	NJ		12/19/2025		311,883	0	(59)	0	0	(59)	0	803	803	0	0	0
R25007263	FORKED RIVER	NJ		04/30/2026		0	0	(58)	0	0	(58)	0	780	780	0	0	0
R25007265	PEEKSKILL	NY		04/30/2026		0	0	(58)	0	0	(58)	0	455	455	0	0	0
R25007266	MOORE	OK		04/30/2026		0	0	(31)	0	0	(31)	0	334	334	0	0	0
R25007267	BROOKLYN	NY		04/30/2026		0	0	(71)	0	0	(71)	0	1,471	1,471	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25007271	PASSAIC	NJ		12/19/2025		357,478	0	(59)	0	0	(59)	0	940	940	0	0	0
R25007274	KNOXVILLE	TN		02/02/2026		0	0	(51)	0	0	(51)	0	492	492	0	0	0
R25007275	STAMFORD	CT		12/19/2025		573,406	0	(192)	0	0	(192)	0	1,549	1,549	0	0	0
R25007277	BROOKLYN	NY		12/19/2025		1,061,998	0	(362)	0	0	(362)	0	2,600	2,600	0	0	0
R25007278	PATERSON	NJ		02/02/2026		0	0	(146)	0	0	(146)	0	1,498	1,498	0	0	0
R25007286	SPOKANE	WA		02/02/2026		0	0	(33)	0	0	(33)	0	761	761	0	0	0
R25007289	ALAMOGORDO	NM		02/02/2026		0	0	(41)	0	0	(41)	0	398	398	0	0	0
R25007292	CHEEKTOWAGA	NY		12/19/2025		323,196	0	(98)	0	0	(98)	0	752	752	0	0	0
R25007294	SPARTANBURG	SC		02/02/2026		0	0	(48)	0	0	(48)	0	520	520	0	0	0
R25007298	BARTLESVILLE	OK		02/02/2026		0	0	(49)	0	0	(49)	0	295	295	0	0	0
R25007300	PLATTSBURGH	NY		04/30/2026		0	0	(60)	0	0	(60)	0	472	472	0	0	0
R25007301	JONESBORO	GA		04/30/2026		0	0	(41)	0	0	(41)	0	852	852	0	0	0
R25007303	MANHASSET	NY		12/19/2025		729,788	0	(485)	0	0	(485)	0	2,527	2,527	0	0	0
R25007305	GLENDALE	NY		04/30/2026		0	0	(275)	0	0	(275)	0	2,656	2,656	0	0	0
R25007306	BRIDGEPORT	CT		03/25/2026		0	0	(113)	0	0	(113)	0	913	913	0	0	0
R25007308	PARIS	TN		12/19/2025		129,896	0	(45)	0	0	(45)	0	316	316	0	0	0
R25007309	WHITSETT	NC		03/25/2026		0	0	(90)	0	0	(90)	0	799	799	0	0	0
R25007315	MANTECA	CA		03/25/2026		0	0	(187)	0	0	(187)	0	1,414	1,414	0	0	0
R25007316	MAIDEN	NC		04/30/2026		0	0	0	0	0	0	0	325	325	0	0	0
R25007317	RIDGEFIELD	WA		03/25/2026		0	0	(96)	0	0	(96)	0	935	935	0	0	0
R25007318	CULLMAN	AL		03/25/2026		0	0	(62)	0	0	(62)	0	568	568	0	0	0
R25007320	SOUTH BURLINGTON	VT		04/30/2026		0	0	(133)	0	0	(133)	0	1,028	1,028	0	0	0
R25007322	RICHMOND	CA		03/25/2026		0	0	(75)	0	0	(75)	0	978	978	0	0	0
R25007323	NEDERLAND	TX		02/02/2026		0	0	(37)	0	0	(37)	0	462	462	0	0	0
R25007332	BELMONT	NC		03/25/2026		0	0	(45)	0	0	(45)	0	871	871	0	0	0
R25007334	SAVANNAH	GA		12/19/2025		140,577	0	(46)	0	0	(46)	0	380	380	0	0	0
R25007335	WILLIAMSON	GA		02/02/2026		0	0	(81)	0	0	(81)	0	525	525	0	0	0
R25007338	DALLAS	TX		02/02/2026		0	0	(52)	0	0	(52)	0	573	573	0	0	0
R25007343	CHICAGO	IL		12/19/2025		229,807	0	(39)	0	0	(39)	0	634	634	0	0	0
R25007344	CULLMAN	AL		02/02/2026		0	0	(42)	0	0	(42)	0	568	568	0	0	0
R25007346	BRIDGEPORT	CT		04/30/2026		0	0	(22)	0	0	(22)	0	1,628	1,628	0	0	0
R25007347	KATY	TX		02/02/2026		0	0	(57)	0	0	(57)	0	673	673	0	0	0
R25007348	SARASOTA	FL		04/30/2026		0	0	(144)	0	0	(144)	0	1,153	1,153	0	0	0
R25007349	JARRELL	TX		03/25/2026		0	0	(34)	0	0	(34)	0	375	375	0	0	0
R25007354	ARLINGTON	TX		12/19/2025		207,583	0	(41)	0	0	(41)	0	570	570	0	0	0
R25007355	SHERMAN	TX		04/30/2026		0	0	(26)	0	0	(26)	0	516	516	0	0	0
R25007356	GREENVILLE	TX		02/02/2026		0	0	(38)	0	0	(38)	0	535	535	0	0	0
R25007359	DALLAS	TX		02/02/2026		0	0	(45)	0	0	(45)	0	425	425	0	0	0
R25007360	DALLAS	TX		02/02/2026		0	0	(46)	0	0	(46)	0	435	435	0	0	0
R25007361	KINGWOOD	TX		02/02/2026		0	0	(40)	0	0	(40)	0	850	850	0	0	0
R25007364	ROANOKE	VA		03/25/2026		0	0	(60)	0	0	(60)	0	767	767	0	0	0
R25007368	HOUSTON	TX		04/30/2026		0	0	(42)	0	0	(42)	0	899	899	0	0	0
R25007370	MACON	GA		04/30/2026		0	0	(51)	0	0	(51)	0	367	367	0	0	0
R25007371	HALTOM CITY	TX		03/11/2026		0	0	(29)	0	0	(29)	0	545	545	0	0	0
R25007379	BRONX	NY		03/25/2026		0	0	(105)	0	0	(105)	0	1,234	1,234	0	0	0
R25007383	HILLSBOROUGH	NJ		04/30/2026		0	0	(50)	0	0	(50)	0	1,041	1,041	0	0	0
R25007384	HOT SPRINGS	AR		04/30/2026		0	0	(29)	0	0	(29)	0	342	342	0	0	0
R25007389	INLET BEACH	FL		04/30/2026		0	0	(87)	0	0	(87)	0	933	933	0	0	0
R25007391	MESQUITE	TX		04/30/2026		0	0	(58)	0	0	(58)	0	602	602	0	0	0
R25007392	BOLINGBROOK	IL		02/02/2026		0	0	(152)	0	0	(152)	0	1,117	1,117	0	0	0
R25007393	ALLENTOWN	PA		02/02/2026		0	0	(24)	0	0	(24)	0	250	250	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25007399	CHARLOTTE	NC		04/30/2026		0	0	(117)	0	0	(117)	0	1,122	1,122	0	0	0
R25007400	GARFIELD HEIGHTS	OH		02/02/2026		0	0	(49)	0	0	(49)	0	313	313	0	0	0
R25007402	WEST PITTSTON	PA		04/30/2026		0	0	(9)	0	0	(9)	0	408	408	0	0	0
R25007403	PITTSBURGH	PA		04/30/2026		0	0	(49)	0	0	(49)	0	698	698	0	0	0
R25007406	CINCINNATI	OH		05/29/2026		0	0	(99)	0	0	(99)	0	815	815	0	0	0
R25007407	TOMBALL	TX		02/02/2026		0	0	(53)	0	0	(53)	0	507	507	0	0	0
R25007412	MCKEES ROCKS	PA		04/30/2026		0	0	(56)	0	0	(56)	0	372	372	0	0	0
R25007417	SAVANNAH	GA		03/25/2026		0	0	581	0	0	581	0	497	497	0	0	0
R25007420	PHILADELPHIA	PA		04/30/2026		0	0	(25)	0	0	(25)	0	327	327	0	0	0
R25007425	FRESNO	CA		04/30/2026		0	0	(48)	0	0	(48)	0	383	383	0	0	0
R25007427	DETROIT	MI		02/02/2026		0	0	(50)	0	0	(50)	0	139	139	0	0	0
R25007429	BINGHAMTON	NY		04/30/2026		0	0	(45)	0	0	(45)	0	410	410	0	0	0
R25007430	EASLEY	SC		02/02/2026		0	0	(62)	0	0	(62)	0	455	455	0	0	0
R25007435	LEXINGTON PARK	MD		04/30/2026		0	0	(58)	0	0	(58)	0	362	362	0	0	0
R25007438	CINCINNATI	OH		02/02/2026		0	0	(36)	0	0	(36)	0	458	458	0	0	0
R25007439	UPPER DARBY	PA		04/30/2026		0	0	(27)	0	0	(27)	0	1,383	1,383	0	0	0
R25007441	IRWIN	PA		02/02/2026		0	0	(31)	0	0	(31)	0	401	401	0	0	0
R25007447	PHILADELPHIA	PA		02/02/2026		0	0	(50)	0	0	(50)	0	668	668	0	0	0
R25007448	VICKSBURG	MI		04/30/2026		0	0	(39)	0	0	(39)	0	387	387	0	0	0
R25007450	PEN ARGYL	PA		04/30/2026		0	0	(37)	0	0	(37)	0	720	720	0	0	0
R25007453	PUEBLO	CO		04/30/2026		0	0	(54)	0	0	(54)	0	283	283	0	0	0
R25007454	DEARBORN HEIGHTS	MI		04/30/2026		0	0	(38)	0	0	(38)	0	277	277	0	0	0
R25007460	HAMPTON	VA		04/30/2026		0	0	(86)	0	0	(86)	0	627	627	0	0	0
R25007462	KANSAS CITY	KS		02/02/2026		0	0	(58)	0	0	(58)	0	523	523	0	0	0
R25007463	HENDERSON	NV		03/11/2026		0	0	(112)	0	0	(112)	0	809	809	0	0	0
R25007465	SAN ANTONIO	TX		03/25/2026		0	0	(70)	0	0	(70)	0	1,223	1,223	0	0	0
R25007474	ORANGE PARK	FL		04/30/2026		0	0	(72)	0	0	(72)	0	481	481	0	0	0
R25007478	PITTSBURGH	PA		02/02/2026		0	0	(24)	0	0	(24)	0	355	355	0	0	0
R25007486	MILWAUKEE	WI		02/02/2026		0	0	(32)	0	0	(32)	0	411	411	0	0	0
R25007487	LAS VEGAS	NV		04/30/2026		0	0	(83)	0	0	(83)	0	656	656	0	0	0
R25007492	OCALA	FL		04/30/2026		0	0	(76)	0	0	(76)	0	561	561	0	0	0
R25007493	REDFORD	MI		02/02/2026		0	0	(55)	0	0	(55)	0	338	338	0	0	0
R25007498	CHESWICK	PA		04/30/2026		0	0	(27)	0	0	(27)	0	354	354	0	0	0
R25007503	AKRON	OH		03/25/2026		0	0	(19)	0	0	(19)	0	288	288	0	0	0
R25007504	ALLENTOWN	PA		04/30/2026		0	0	(20)	0	0	(20)	0	457	457	0	0	0
R25007506	CHATTANOOGA	TN		02/02/2026		0	0	(42)	0	0	(42)	0	459	459	0	0	0
R25007508	BLUE SPRINGS	MO		02/02/2026		0	0	(38)	0	0	(38)	0	525	525	0	0	0
R25007511	DALLAS	TX		02/02/2026		0	0	(66)	0	0	(66)	0	526	526	0	0	0
R25007515	CLEVELAND	TN		02/02/2026		0	0	(69)	0	0	(69)	0	570	570	0	0	0
R25007520	KANSAS CITY	KS		04/30/2026		0	0	(59)	0	0	(59)	0	545	545	0	0	0
R25007522	KANSAS CITY	MO		02/02/2026		0	0	(39)	0	0	(39)	0	427	427	0	0	0
R25007532	HAMILTON	OH		02/02/2026		0	0	(31)	0	0	(31)	0	269	269	0	0	0
R25007538	EGG HARBOR CITY	NJ		04/30/2026		0	0	(64)	0	0	(64)	0	489	489	0	0	0
R25007543	TOBYHANNA	PA		04/30/2026		0	0	(27)	0	0	(27)	0	326	326	0	0	0
R25007546	RAYTOWN	MO		02/02/2026		0	0	(48)	0	0	(48)	0	344	344	0	0	0
R25007554	WILLOWICK	OH		02/02/2026		0	0	(53)	0	0	(53)	0	501	501	0	0	0
R25007560	CHERRYVILLE	NC		03/25/2026		0	0	(76)	0	0	(76)	0	856	856	0	0	0
R25007561	FREEMANSBURG	PA		02/02/2026		0	0	(31)	0	0	(31)	0	298	298	0	0	0
R25007564	KANSAS CITY	MO		04/30/2026		0	0	(45)	0	0	(45)	0	321	321	0	0	0
R25007570	YUMA	AZ		04/30/2026		0	0	(62)	0	0	(62)	0	583	583	0	0	0
R25007571	FORT WORTH	TX		04/30/2026		0	0	(111)	0	0	(111)	0	876	876	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25007572	CINCINNATI	OH		02/02/2026		0	0	(67)	0	0	(67)	0	841	841	0	0	0
R25007576	WILKES BARRE	PA		02/02/2026		0	0	(26)	0	0	(26)	0	640	640	0	0	0
R25007579	EDDYSTONE	PA		04/30/2026		0	0	(32)	0	0	(32)	0	339	339	0	0	0
R25007582	VERO BEACH	FL		04/30/2026		0	0	(40)	0	0	(40)	0	344	344	0	0	0
R25007583	PENSACOLA	FL		04/30/2026		0	0	(58)	0	0	(58)	0	393	393	0	0	0
R25007593	UPPER CHICHESTER	PA		02/02/2026		0	0	(25)	0	0	(25)	0	488	488	0	0	0
R25007606	FRANKFORT	KY		02/02/2026		0	0	(93)	0	0	(93)	0	712	712	0	0	0
R25007609	EASTON	PA		02/02/2026		0	0	(23)	0	0	(23)	0	514	514	0	0	0
R25007610	DECATUR	GA		02/02/2026		0	0	(60)	0	0	(60)	0	553	553	0	0	0
R25007612	HOLYOKE	MA		04/30/2026		0	0	(54)	0	0	(54)	0	413	413	0	0	0
R25007616	HOPKINSVILLE	KY		02/02/2026		0	0	(40)	0	0	(40)	0	264	264	0	0	0
R25007617	ALLENTOWN	PA		04/30/2026		0	0	(39)	0	0	(39)	0	369	369	0	0	0
R25007620	HUNTINGTON	WV		04/30/2026		0	0	(44)	0	0	(44)	0	313	313	0	0	0
R25007627	STRATFORD	NJ		03/25/2026		0	0	(69)	0	0	(69)	0	675	675	0	0	0
R25007629	WILLIAMSTOWN	KY		02/02/2026		0	0	(53)	0	0	(53)	0	431	431	0	0	0
R25007630	WILMINGTON	NC		04/30/2026		0	0	(89)	0	0	(89)	0	776	776	0	0	0
R25007635	HANOVER	PA		02/02/2026		0	0	(8)	0	0	(8)	0	418	418	0	0	0
R25007639	KANSAS CITY	KS		02/02/2026		0	0	(57)	0	0	(57)	0	494	494	0	0	0
R25007640	INKSTER	MI		04/30/2026		0	0	(37)	0	0	(37)	0	280	280	0	0	0
R25007641	MADERA	CA		02/02/2026		0	0	(31)	0	0	(31)	0	564	564	0	0	0
R25007643	BRYANT POND	ME		02/02/2026		0	0	(81)	0	0	(81)	0	816	816	0	0	0
R25007644	SMYRNA	GA		02/02/2026		0	0	(66)	0	0	(66)	0	664	664	0	0	0
R25007645	BOSTON	MA		02/02/2026		0	0	(263)	0	0	(263)	0	5,284	5,284	0	0	0
R25007648	LOOKOUT MOUNTAIN	GA		03/11/2026		0	0	(56)	0	0	(56)	0	392	392	0	0	0
R25007649	ORO VALLEY	AZ		02/02/2026		0	0	(79)	0	0	(79)	0	590	590	0	0	0
R25007650	RICHMOND	VA		02/02/2026		0	0	(143)	0	0	(143)	0	5,423	5,423	0	0	0
R25007654	NEBO	NC		04/30/2026		0	0	(56)	0	0	(56)	0	397	397	0	0	0
R25007655	SAN JUAN CAPISTRANO	CA		02/02/2026		0	0	0	0	0	0	0	379	379	0	0	0
R25007663	SAN ANTONIO	TX		04/30/2026		0	0	(80)	0	0	(80)	0	770	770	0	0	0
R25007666	PALM COAST	FL		02/02/2026		0	0	(36)	0	0	(36)	0	637	637	0	0	0
R25007667	GAITHERSBURG	MD		03/11/2026		0	0	(32)	0	0	(32)	0	302	302	0	0	0
R25007671	DETROIT	MI		03/11/2026		0	0	(42)	0	0	(42)	0	474	474	0	0	0
R25007674	KATY	TX		03/11/2026		0	0	(40)	0	0	(40)	0	509	509	0	0	0
R25007675	KATY	TX		02/02/2026		0	0	(23)	0	0	(23)	0	804	804	0	0	0
R25007677	MARIETTA	GA		03/11/2026		0	0	(68)	0	0	(68)	0	859	859	0	0	0
R25007678	NAMPA	ID		04/30/2026		0	0	(109)	0	0	(109)	0	1,388	1,388	0	0	0
R25007689	BERWICK	PA		03/11/2026		0	0	0	0	0	0	0	81	81	0	0	0
R25007691	PENNSVILLE	NJ		02/02/2026		0	0	(55)	0	0	(55)	0	406	406	0	0	0
R25007692	SURPRISE	AZ		03/11/2026		0	0	0	0	0	0	0	898	898	0	0	0
R25007693	DELAND	FL		02/02/2026		0	0	(58)	0	0	(58)	0	389	389	0	0	0
R25007700	RICHMOND	CA		03/11/2026		0	0	(88)	0	0	(88)	0	1,048	1,048	0	0	0
R25007703	WEST ROXBURY	MA		04/30/2026		0	0	(141)	0	0	(141)	0	1,821	1,821	0	0	0
R25007705	WOODSIDE	NY		02/02/2026		0	0	(78)	0	0	(78)	0	479	479	0	0	0
R25007706	MIDLAND	TX		04/30/2026		0	0	(77)	0	0	(77)	0	934	934	0	0	0
R25007716	AKRON	OH		02/02/2026		0	0	(23)	0	0	(23)	0	660	660	0	0	0
R25007718	WARREN	MI		02/02/2026		0	0	(56)	0	0	(56)	0	605	605	0	0	0
R25007720	ROSEVILLE	CA		03/11/2026		0	0	(227)	0	0	(227)	0	1,626	1,626	0	0	0
R25007722	VENTNOR CITY	NJ		03/11/2026		0	0	(104)	0	0	(104)	0	830	830	0	0	0
R25007723	PHOENIX	AZ		02/02/2026		0	0	(78)	0	0	(78)	0	604	604	0	0	0
R25007731	CHANDLER	AZ		02/02/2026		0	0	(56)	0	0	(56)	0	853	853	0	0	0
R25007732	CHANDLER	AZ		02/02/2026		0	0	(62)	0	0	(62)	0	815	815	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25007734	WYOMING	MI		02/02/2026		0	0	(94)	0	0	(94)	0	514	514	0	0	0
R25007735	TUCSON	AZ		02/02/2026		0	0	(42)	0	0	(42)	0	302	302	0	0	0
R25007738	METAIRIE	LA		05/29/2026		0	0	(43)	0	0	(43)	0	437	437	0	0	0
R25007742	ORTONVILLE	MI		03/11/2026		0	0	(147)	0	0	(147)	0	938	938	0	0	0
R25007746	JONESBORO	AR		02/02/2026		0	0	(32)	0	0	(32)	0	230	230	0	0	0
R25007748	WORCESTER	MA		03/11/2026		0	0	(93)	0	0	(93)	0	910	910	0	0	0
R25007749	KENT	WA		03/11/2026		0	0	(84)	0	0	(84)	0	806	806	0	0	0
R25007754	SAN JACINTO	CA		03/11/2026		0	0	(49)	0	0	(49)	0	2,983	2,983	0	0	0
R25007755	YPSILANTI	MI		02/02/2026		0	0	(34)	0	0	(34)	0	931	931	0	0	0
R25007756	FAYETTEVILLE	NC		02/02/2026		0	0	(36)	0	0	(36)	0	323	323	0	0	0
R25007759	AVONDALE	PA		03/11/2026		0	0	(54)	0	0	(54)	0	622	622	0	0	0
R25007760	LOS ANGELES	CA		02/02/2026		0	0	(43)	0	0	(43)	0	385	385	0	0	0
R25007761	STONE MOUNTAIN	GA		03/25/2026		0	0	(67)	0	0	(67)	0	655	655	0	0	0
R25007762	MYRTLE BEACH	SC		02/02/2026		0	0	(40)	0	0	(40)	0	905	905	0	0	0
R25007765	ROANOKE	VA		04/30/2026		0	0	(68)	0	0	(68)	0	3,491	3,491	0	0	0
R25007766	FREDERICK	CO		02/02/2026		0	0	(70)	0	0	(70)	0	843	843	0	0	0
R25007768	ELGIN	TX		03/11/2026		0	0	(67)	0	0	(67)	0	597	597	0	0	0
R25007769	CONYERS	GA		02/02/2026		0	0	(91)	0	0	(91)	0	404	404	0	0	0
R25007770	LODI	CA		04/30/2026		0	0	(93)	0	0	(93)	0	706	706	0	0	0
R25007772	LA PORTE	TX		03/11/2026		0	0	(104)	0	0	(104)	0	633	633	0	0	0
R25007774	PENRYN	CA		02/02/2026		0	0	(142)	0	0	(142)	0	870	870	0	0	0
R25007779	NORTH WOODSTOCK	NH		05/29/2026		0	0	(64)	0	0	(64)	0	1,435	1,435	0	0	0
R25007780	GEORGETOWN	KY		02/02/2026		0	0	0	0	0	0	0	175	175	0	0	0
R25007782	TROPHY CLUB	TX		02/02/2026		0	0	(128)	0	0	(128)	0	929	929	0	0	0
R25007784	LAKELAND	FL		02/02/2026		0	0	(33)	0	0	(33)	0	605	605	0	0	0
R25007789	GEORGETOWN	TX		02/02/2026		0	0	(52)	0	0	(52)	0	557	557	0	0	0
R25007791	KENMORE	NY		03/11/2026		0	0	(30)	0	0	(30)	0	621	621	0	0	0
R25007792	CHARLESTON	SC		04/30/2026		0	0	(155)	0	0	(155)	0	2,377	2,377	0	0	0
R25007793	AUSTIN	TX		02/02/2026		0	0	(227)	0	0	(227)	0	1,812	1,812	0	0	0
R25007797	MOUNT RAINIER	MD		02/02/2026		0	0	(91)	0	0	(91)	0	815	815	0	0	0
R25007800	HILTON HEAD ISLAND	SC		02/02/2026		0	0	(36)	0	0	(36)	0	702	702	0	0	0
R25007802	CRANE HILL	AL		02/02/2026		0	0	(172)	0	0	(172)	0	1,968	1,968	0	0	0
R25007803	ELK GROVE VILLAGE	IL		02/02/2026		0	0	(69)	0	0	(69)	0	513	513	0	0	0
R25007807	FORT LAUDERDALE	FL		04/30/2026		0	0	(111)	0	0	(111)	0	1,373	1,373	0	0	0
R25007809	NAMPA	ID		04/30/2026		0	0	(113)	0	0	(113)	0	1,390	1,390	0	0	0
R25007810	KANSAS CITY	MO		03/11/2026		0	0	(100)	0	0	(100)	0	708	708	0	0	0
R25007816	CLINTON	NJ		03/11/2026		0	0	(35)	0	0	(35)	0	939	939	0	0	0
R25007817	WELLINGTON	FL		03/11/2026		0	0	(76)	0	0	(76)	0	1,217	1,217	0	0	0
R25007818	GLEN COVE	NY		02/02/2026		0	0	(196)	0	0	(196)	0	1,402	1,402	0	0	0
R25007820	SAN ANTONIO	TX		04/30/2026		0	0	(47)	0	0	(47)	0	401	401	0	0	0
R25007827	RICHMOND	TX		02/02/2026		0	0	(8)	0	0	(8)	0	686	686	0	0	0
R25007829	KATY	TX		03/11/2026		0	0	(54)	0	0	(54)	0	610	610	0	0	0
R25007830	MOSCOW	ID		03/11/2026		0	0	(111)	0	0	(111)	0	892	892	0	0	0
R25007833	JACKSONVILLE	AR		02/02/2026		0	0	17	0	0	17	0	531	531	0	0	0
R25007835	NASHVILLE	TN		02/02/2026		0	0	(186)	0	0	(186)	0	2,011	2,011	0	0	0
R25007837	COVINA	CA		02/02/2026		0	0	(69)	0	0	(69)	0	1,038	1,038	0	0	0
R25007839	HIGHLANDS	TX		02/02/2026		0	0	(57)	0	0	(57)	0	332	332	0	0	0
R25007840	SPOKANE	WA		02/02/2026		0	0	(45)	0	0	(45)	0	637	637	0	0	0
R25007841	ALEXANDRIA	VA		03/11/2026		0	0	(52)	0	0	(52)	0	266	266	0	0	0
R25007843	COLUMBIA	SC		02/02/2026		0	0	(55)	0	0	(55)	0	542	542	0	0	0
R25007845	FRESNO	CA		03/11/2026		0	0	(122)	0	0	(122)	0	839	839	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25007847	SEASIDE	OR		04/30/2026		0	0	(110)	0	0	(110)	0	711	711	0	0	0
R25007849	SAN MARCOS	CA		02/02/2026		0	0	(82)	0	0	(82)	0	1,434	1,434	0	0	0
R25007850	LAKEWOOD	CO		03/11/2026		0	0	(76)	0	0	(76)	0	621	621	0	0	0
R25007853	BRIDGEPORT	CT		03/25/2026		0	0	(147)	0	0	(147)	0	1,195	1,195	0	0	0
R25007854	SAINT PETERSBURG	FL		03/25/2026		0	0	(29)	0	0	(29)	0	606	606	0	0	0
R25007855	VISALIA	CA		02/02/2026		0	0	(99)	0	0	(99)	0	739	739	0	0	0
R25007861	FRANKLIN SQUARE	NY		02/02/2026		0	0	(228)	0	0	(228)	0	1,579	1,579	0	0	0
R25007862	PROVIDENCE	RI		03/11/2026		0	0	(43)	0	0	(43)	0	2,329	2,329	0	0	0
R25007865	NAMPA	ID		04/30/2026		0	0	(113)	0	0	(113)	0	1,390	1,390	0	0	0
R25007866	PARKLAND	WA		04/30/2026		0	0	(171)	0	0	(171)	0	1,136	1,136	0	0	0
R25007877	JACKSONVILLE	AR		02/02/2026		0	0	(22)	0	0	(22)	0	699	699	0	0	0
R25007878	EVANSVILLE	IN		04/30/2026		0	0	(32)	0	0	(32)	0	385	385	0	0	0
R25007886	AUSTELL	GA		02/02/2026		0	0	(36)	0	0	(36)	0	336	336	0	0	0
R25007889	BEAUFORT	SC		04/30/2026		0	0	(93)	0	0	(93)	0	788	788	0	0	0
R25007891	SACRAMENTO	CA		02/02/2026		0	0	(63)	0	0	(63)	0	534	534	0	0	0
R25007892	SAN DIEGO	CA		03/11/2026		0	0	(230)	0	0	(230)	0	1,806	1,806	0	0	0
R25007894	TEMPLE	GA		02/02/2026		0	0	(44)	0	0	(44)	0	442	442	0	0	0
R25007900	BOISE	ID		02/02/2026		0	0	(70)	0	0	(70)	0	1,014	1,014	0	0	0
R25007903	MODESTO	CA		02/02/2026		0	0	(45)	0	0	(45)	0	346	346	0	0	0
R25007908	BROOKLYN	NY		03/11/2026		0	0	(49)	0	0	(49)	0	476	476	0	0	0
R25007915	VAN ALSTYNE	TX		04/30/2026		0	0	(75)	0	0	(75)	0	926	926	0	0	0
R25007917	SUGAR LAND	TX		02/02/2026		0	0	(67)	0	0	(67)	0	862	862	0	0	0
R25007922	VALENCIA	PA		02/02/2026		0	0	(51)	0	0	(51)	0	506	506	0	0	0
R25007923	MARIETTA	GA		03/11/2026		0	0	(66)	0	0	(66)	0	833	833	0	0	0
R25007931	VERO BEACH	FL		02/02/2026		0	0	(91)	0	0	(91)	0	472	472	0	0	0
R25007932	SHAKOPEE	MN		03/11/2026		0	0	(81)	0	0	(81)	0	593	593	0	0	0
R25007935	HARRINGTON	DE		02/02/2026		0	0	(76)	0	0	(76)	0	985	985	0	0	0
R25007942	SOUTHFIELD	MI		02/02/2026		0	0	(45)	0	0	(45)	0	323	323	0	0	0
R25007943	SAINT JOSEPH	MO		04/30/2026		0	0	(34)	0	0	(34)	0	199	199	0	0	0
R25007944	WEST HARTFORD	CT		02/02/2026		0	0	(72)	0	0	(72)	0	658	658	0	0	0
R25007946	INGLEWOOD	CA		04/30/2026		0	0	(171)	0	0	(171)	0	1,543	1,543	0	0	0
R25007947	WARREN	MI		02/02/2026		0	0	(29)	0	0	(29)	0	262	262	0	0	0
R25007948	WOODBRIDGE	NJ		02/02/2026		0	0	(38)	0	0	(38)	0	1,638	1,638	0	0	0
R25007949	HOUSTON	TX		02/02/2026		0	0	(58)	0	0	(58)	0	328	328	0	0	0
R25007954	PORT SAINT LUCIE	FL		12/19/2025		183,801	0	(36)	0	0	(36)	0	628	628	0	0	0
R25007955	HOUSTON	TX		04/30/2026		0	0	(103)	0	0	(103)	0	767	767	0	0	0
R25007956	NEW CITY	NY		03/25/2026		0	0	(64)	0	0	(64)	0	1,522	1,522	0	0	0
R25007959	WEST WARWICK	RI		02/02/2026		0	0	(82)	0	0	(82)	0	968	968	0	0	0
R25007960	LOUISVILLE	KY		02/02/2026		0	0	(56)	0	0	(56)	0	320	320	0	0	0
R25007962	MORENO VALLEY	CA		03/11/2026		0	0	(113)	0	0	(113)	0	1,491	1,491	0	0	0
R25007964	HATTIESBURG	MS		02/02/2026		0	0	(47)	0	0	(47)	0	390	390	0	0	0
R25007965	LOS ANGELES	CA		02/02/2026		0	0	(76)	0	0	(76)	0	876	876	0	0	0
R25007966	HENRICO	VA		02/02/2026		0	0	(110)	0	0	(110)	0	863	863	0	0	0
R25007968	TEXARKANA	TX		05/29/2026		0	0	(18)	0	0	(18)	0	329	329	0	0	0
R25007969	OLATHE	KS		02/02/2026		0	0	(39)	0	0	(39)	0	385	385	0	0	0
R25007970	CROTON ON HUDSON	NY		12/19/2025		501,624	0	(175)	0	0	(175)	0	883	883	0	0	0
R25007971	LAS CRUCES	NM		03/11/2026		0	0	(157)	0	0	(157)	0	1,763	1,763	0	0	0
R25007972	PASO ROBLES	CA		02/02/2026		0	0	(118)	0	0	(118)	0	1,128	1,128	0	0	0
R25007976	CLEARWATER	FL		02/02/2026		0	0	(109)	0	0	(109)	0	986	986	0	0	0
R25007980	MIDDLETOWN	NJ		02/02/2026		0	0	(60)	0	0	(60)	0	688	688	0	0	0
R25007982	CHICAGO	IL		02/02/2026		0	0	(202)	0	0	(202)	0	1,978	1,978	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25007984	PONTIAC	MI		03/11/2026		0	0	(36)	0	0	(36)	0	523	523	0	0	0
R25007992	RIO HONDO	TX		03/11/2026		0	0	(43)	0	0	(43)	0	690	690	0	0	0
R25008002	RALEIGH	NC		03/11/2026		0	0	(45)	0	0	(45)	0	769	769	0	0	0
R25008003	FAIR OAKS	CA		03/11/2026		0	0	(130)	0	0	(130)	0	1,008	1,008	0	0	0
R25008006	QUEEN CREEK	AZ		04/30/2026		0	0	(71)	0	0	(71)	0	814	814	0	0	0
R25008009	EMERSON	GA		04/30/2026		0	0	(65)	0	0	(65)	0	1,108	1,108	0	0	0
R25008020	TYLER	TX		02/02/2026		0	0	(53)	0	0	(53)	0	380	380	0	0	0
R25008025	MANVEL	TX		02/02/2026		0	0	(111)	0	0	(111)	0	3,691	3,691	0	0	0
R25008026	BOLINGBROOK	IL		02/02/2026		0	0	(76)	0	0	(76)	0	506	506	0	0	0
R25008027	ST CLOUD	FL		02/02/2026		0	0	(36)	0	0	(36)	0	774	774	0	0	0
R25008029	WASHINGTON	DC		02/02/2026		0	0	(42)	0	0	(42)	0	882	882	0	0	0
R25008033	GARFIELD HEIGHTS	OH		02/02/2026		0	0	(32)	0	0	(32)	0	238	238	0	0	0
R25008035	HANOVER PARK	IL		02/02/2026		0	0	(62)	0	0	(62)	0	262	262	0	0	0
R25008037	ELGIN	IL		02/02/2026		0	0	(61)	0	0	(61)	0	538	538	0	0	0
R25008038	ANNAPOLIS	MD		04/30/2026		0	0	(137)	0	0	(137)	0	1,297	1,297	0	0	0
R25008039	FRESNO	CA		03/11/2026		0	0	(45)	0	0	(45)	0	583	583	0	0	0
R25008045	LOUISVILLE	KY		02/02/2026		0	0	(80)	0	0	(80)	0	586	586	0	0	0
R25008047	WALNUT CREEK	CA		02/02/2026		0	0	(144)	0	0	(144)	0	1,999	1,999	0	0	0
R25008049	OLATHE	KS		02/02/2026		0	0	(65)	0	0	(65)	0	704	704	0	0	0
R25008050	POWELL	OH		02/02/2026		0	0	(78)	0	0	(78)	0	850	850	0	0	0
R25008054	PORT RICHEY	FL		02/02/2026		0	0	(67)	0	0	(67)	0	572	572	0	0	0
R25008060	LITTLE ROCK	AR		04/30/2026		0	0	(9)	0	0	(9)	0	520	520	0	0	0
R25008061	SAINT LOUIS	MO		03/11/2026		0	0	(27)	0	0	(27)	0	363	363	0	0	0
R25008062	CHARLOTTE	NC		04/30/2026		0	0	(66)	0	0	(66)	0	714	714	0	0	0
R25008063	MABLETON	GA		02/02/2026		0	0	(35)	0	0	(35)	0	706	706	0	0	0
R25008065	KEIZER	OR		04/30/2026		0	0	(140)	0	0	(140)	0	2,587	2,587	0	0	0
R25008067	RICHMOND	CA		02/02/2026		0	0	(75)	0	0	(75)	0	1,157	1,157	0	0	0
R25008071	BERKELEY	CA		03/25/2026		0	0	(263)	0	0	(263)	0	2,901	2,901	0	0	0
R25008075	TONAWANDA	NY		02/02/2026		0	0	(70)	0	0	(70)	0	526	526	0	0	0
R25008077	NAMPA	ID		02/02/2026		0	0	(51)	0	0	(51)	0	855	855	0	0	0
R25008078	LACEY	WA		02/02/2026		0	0	(69)	0	0	(69)	0	715	715	0	0	0
R25008086	STACY	MN		03/25/2026		0	0	(70)	0	0	(70)	0	783	783	0	0	0
R25008089	LARGO	FL		02/02/2026		0	0	(154)	0	0	(154)	0	1,169	1,169	0	0	0
R25008092	ALBANY	NY		02/02/2026		0	0	(86)	0	0	(86)	0	1,247	1,247	0	0	0
R25008098	SWANNANOA	NC		02/02/2026		0	0	(56)	0	0	(56)	0	427	427	0	0	0
R25008100	MISSOURI CITY	TX		02/02/2026		0	0	(61)	0	0	(61)	0	385	385	0	0	0
R25008104	BROOKLYN	NY		03/11/2026		0	0	(322)	0	0	(322)	0	5,502	5,502	0	0	0
R25008105	BOYNTON BEACH	FL		03/11/2026		0	0	(38)	0	0	(38)	0	1,357	1,357	0	0	0
R25008106	THE WOODLANDS	TX		02/02/2026		0	0	(29)	0	0	(29)	0	892	892	0	0	0
R25008108	CHICAGO	IL		02/02/2026		0	0	(250)	0	0	(250)	0	2,717	2,717	0	0	0
R25008116	SAN DIEGO	CA		02/02/2026		0	0	(194)	0	0	(194)	0	1,830	1,830	0	0	0
R25008118	HUMBLE	TX		03/11/2026		0	0	(223)	0	0	(223)	0	5,304	5,304	0	0	0
R25008120	POMPANO BEACH	FL		02/02/2026		0	0	(67)	0	0	(67)	0	620	620	0	0	0
R25008131	NASHVILLE	TN		03/11/2026		0	0	(108)	0	0	(108)	0	1,122	1,122	0	0	0
R25008132	APACHE JUNCTION	AZ		02/02/2026		0	0	(96)	0	0	(96)	0	856	856	0	0	0
R25008134	GAINESVILLE	GA		03/11/2026		0	0	(45)	0	0	(45)	0	453	453	0	0	0
R25008142	PITTSBURGH	PA		03/25/2026		0	0	(30)	0	0	(30)	0	233	233	0	0	0
R25008143	HARVEST	AL		02/02/2026		0	0	(42)	0	0	(42)	0	402	402	0	0	0
R25008144	JONESBORO	AR		03/11/2026		0	0	(36)	0	0	(36)	0	268	268	0	0	0
R25008147	LA VERNE	CA		02/02/2026		0	0	(101)	0	0	(101)	0	1,049	1,049	0	0	0
R25008148	MCKINNEY	TX		04/30/2026		0	0	(109)	0	0	(109)	0	1,095	1,095	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25008155	MOORHEAD	MN		02/02/2026		0	0	(33)	0	0	(33)	0	301	301	0	0	0
R25008156	DAYTON	OH		03/11/2026		0	0	(34)	0	0	(34)	0	251	251	0	0	0
R25008159	LOGANVILLE	GA		02/02/2026		0	0	(88)	0	0	(88)	0	644	644	0	0	0
R25008160	OCEAN PINES	MD		03/11/2026		0	0	(68)	0	0	(68)	0	842	842	0	0	0
R25008161	SPENCER	MA		02/02/2026		0	0	(57)	0	0	(57)	0	2,353	2,353	0	0	0
R25008164	SEVIERVILLE	TN		04/30/2026		0	0	(134)	0	0	(134)	0	1,690	1,690	0	0	0
R25008165	MILWAUKEE	WI		04/30/2026		0	0	(37)	0	0	(37)	0	216	216	0	0	0
R25008168	OCEAN CITY	NJ		03/11/2026		0	0	(195)	0	0	(195)	0	2,870	2,870	0	0	0
R25008170	WEST WILDWOOD	NJ		03/25/2026		0	0	(116)	0	0	(116)	0	1,337	1,337	0	0	0
R25008171	SACRAMENTO	CA		04/30/2026		0	0	(48)	0	0	(48)	0	574	574	0	0	0
R25008176	SAINT HELENA ISLAND	SC		04/30/2026		0	0	(224)	0	0	(224)	0	1,827	1,827	0	0	0
R25008179	MESQUITE	TX		03/11/2026		0	0	(56)	0	0	(56)	0	649	649	0	0	0
R25008180	APPLE VALLEY	CA		02/02/2026		0	0	(67)	0	0	(67)	0	651	651	0	0	0
R25008182	PONTIAC	MI		02/02/2026		0	0	(37)	0	0	(37)	0	265	265	0	0	0
R25008183	TAMPA	FL		03/25/2026		0	0	(83)	0	0	(83)	0	1,166	1,166	0	0	0
R25008189	FAIRFAX	VA		05/29/2026		0	0	(177)	0	0	(177)	0	1,343	1,343	0	0	0
R25008192	HENDERSON	NC		02/02/2026		0	0	(48)	0	0	(48)	0	295	295	0	0	0
R25008197	JACKSONVILLE	AR		02/02/2026		0	0	5	0	0	5	0	494	494	0	0	0
R25008200	KEANSBURG	NJ		02/02/2026		0	0	(85)	0	0	(85)	0	1,194	1,194	0	0	0
R25008202	LOS ANGELES	CA		12/19/2025		555,444	0	(99)	0	0	(99)	0	1,392	1,392	0	0	0
R25008203	POMONA	CA		12/19/2025		132,192	0	(52)	0	0	(52)	0	284	284	0	0	0
R25008207	FAIRHAVEN	MA		02/02/2026		0	0	(60)	0	0	(60)	0	768	768	0	0	0
R25008209	SAN DIEGO	CA		02/02/2026		0	0	(71)	0	0	(71)	0	2,777	2,777	0	0	0
R25008210	SOUTH CHESTERFIELD	VA		02/02/2026		0	0	(72)	0	0	(72)	0	428	428	0	0	0
R25008212	PHILADELPHIA	PA		02/02/2026		0	0	(40)	0	0	(40)	0	430	430	0	0	0
R25008216	LOUISVILLE	KY		02/02/2026		0	0	(48)	0	0	(48)	0	724	724	0	0	0
R25008217	JACKSONVILLE	FL		04/30/2026		0	0	(66)	0	0	(66)	0	641	641	0	0	0
R25008218	MEQUON	WI		02/02/2026		0	0	(162)	0	0	(162)	0	1,048	1,048	0	0	0
R25008220	ELIZABETH	NJ		02/02/2026		0	0	(18)	0	0	(18)	0	1,616	1,616	0	0	0
R25008225	PRINCEVILLE	HI		03/25/2026		0	0	(154)	0	0	(154)	0	1,183	1,183	0	0	0
R25008226	SAINT LOUIS PARK	MN		02/02/2026		0	0	(71)	0	0	(71)	0	515	515	0	0	0
R25008227	NORWALK	CA		12/19/2025		502,955	0	(220)	0	0	(220)	0	2,425	2,425	0	0	0
R25008229	NASHVILLE	TN		03/11/2026		0	0	(85)	0	0	(85)	0	737	737	0	0	0
R25008230	SHOREWOOD	MN		03/11/2026		0	0	(100)	0	0	(100)	0	863	863	0	0	0
R25008233	ANGIER	NC		02/02/2026		0	0	(34)	0	0	(34)	0	512	512	0	0	0
R25008235	SHERWOOD	OR		03/11/2026		0	0	(88)	0	0	(88)	0	929	929	0	0	0
R25008238	WILDWOOD	NJ		03/11/2026		0	0	0	0	0	0	0	1,046	1,046	0	0	0
R25008240	LANSING	MI		04/30/2026		0	0	(115)	0	0	(115)	0	561	561	0	0	0
R25008243	FORT LAUDERDALE	FL		03/11/2026		0	0	(119)	0	0	(119)	0	1,931	1,931	0	0	0
R25008244	MABELVALE	AR		02/02/2026		0	0	(4)	0	0	(4)	0	567	567	0	0	0
R25008247	FORT WORTH	TX		02/02/2026		0	0	(68)	0	0	(68)	0	740	740	0	0	0
R25008248	TORRANCE	CA		03/11/2026		0	0	(163)	0	0	(163)	0	2,946	2,946	0	0	0
R25008249	GLEN BURNIE	MD		03/11/2026		0	0	(137)	0	0	(137)	0	9,812	9,812	0	0	0
R25008250	GRAND RAPIDS	MI		04/30/2026		0	0	(69)	0	0	(69)	0	556	556	0	0	0
R25008253	DETROIT	MI		05/29/2026		0	0	(30)	0	0	(30)	0	603	603	0	0	0
R25008260	WAUWATOSA	WI		03/11/2026		0	0	(118)	0	0	(118)	0	818	818	0	0	0
R25008261	MCHENRY	IL		02/02/2026		0	0	(84)	0	0	(84)	0	693	693	0	0	0
R25008262	NAMPA	ID		02/02/2026		0	0	(33)	0	0	(33)	0	663	663	0	0	0
R25008263	FAYETTEVILLE	GA		02/02/2026		0	0	(133)	0	0	(133)	0	833	833	0	0	0
R25008265	NEW ORLEANS	LA		03/11/2026		0	0	(106)	0	0	(106)	0	872	872	0	0	0
R25008266	ANAHEIM	CA		02/02/2026		0	0	(289)	0	0	(289)	0	1,690	1,690	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25008267	NORTH LAUDERDALE	FL		02/02/2026		0	0	(72)	0	0	(72)	0	714	714	0	0	0
R25008273	NEWARK	NJ		01/29/2026		0	0	(53)	0	0	(53)	0	1,199	1,199	0	0	0
R25008288	GRAND PRAIRIE	TX		01/29/2026		0	0	(2)	0	0	(2)	0	484	484	0	0	0
R25008291	YUMA	AZ		01/29/2026		0	0	(61)	0	0	(61)	0	459	459	0	0	0
R25008296	CLAYTON	NC		01/29/2026		0	0	(51)	0	0	(51)	0	611	611	0	0	0
R25008297	CEDAR LAKE	IN		01/29/2026		0	0	(90)	0	0	(90)	0	538	538	0	0	0
R25008303	BAY SHORE	NY		01/29/2026		0	0	(122)	0	0	(122)	0	603	603	0	0	0
R25008315	SPRINGDALE	AR		01/29/2026		0	0	(18)	0	0	(18)	0	472	472	0	0	0
R25008323	BRICK	NJ		01/29/2026		0	0	(27)	0	0	(27)	0	719	719	0	0	0
R25008327	PICAYUNE	MS		01/29/2026		0	0	(53)	0	0	(53)	0	400	400	0	0	0
R25008329	INDIANAPOLIS	IN		01/29/2026		0	0	(38)	0	0	(38)	0	490	490	0	0	0
R25008331	CHICAGO	IL		01/29/2026		0	0	(30)	0	0	(30)	0	293	293	0	0	0
R25008332	ROY	UT		01/29/2026		0	0	(91)	0	0	(91)	0	1,466	1,466	0	0	0
R25008335	CLEVELAND	TN		01/29/2026		0	0	(17)	0	0	(17)	0	473	473	0	0	0
R25008341	MORGANTOWN	WV		01/29/2026		0	0	(47)	0	0	(47)	0	363	363	0	0	0
R25008342	OMAHA	NE		01/29/2026		0	0	(31)	0	0	(31)	0	602	602	0	0	0
R25008343	KANSAS CITY	MO		01/29/2026		0	0	(37)	0	0	(37)	0	538	538	0	0	0
R25008344	WILMINGTON	NC		01/29/2026		0	0	(45)	0	0	(45)	0	879	879	0	0	0
R25008353	VISALIA	CA		01/29/2026		0	0	(53)	0	0	(53)	0	525	525	0	0	0
R25008354	LAS VEGAS	NV		01/29/2026		0	0	(76)	0	0	(76)	0	569	569	0	0	0
R25008359	DALLAS	TX		01/29/2026		0	0	(18)	0	0	(18)	0	1,449	1,449	0	0	0
R25008368	BETHLEHEM	PA		02/26/2026		0	0	(8)	0	0	(8)	0	647	647	0	0	0
R25008371	CORONA	CA		01/29/2026		0	0	(327)	0	0	(327)	0	2,632	2,632	0	0	0
R25008384	LAVALLETTE	NJ		01/29/2026		0	0	(323)	0	0	(323)	0	2,814	2,814	0	0	0
R25008386	COLUMBUS	OH		01/29/2026		0	0	(1)	0	0	(1)	0	358	358	0	0	0
R25008390	JAMAICA	NY		01/29/2026		0	0	(184)	0	0	(184)	0	2,162	2,162	0	0	0
R25008401	BRONX	NY		01/29/2026		0	0	(188)	0	0	(188)	0	1,759	1,759	0	0	0
R25008417	MABLETON	GA		01/29/2026		0	0	(40)	0	0	(40)	0	559	559	0	0	0
R25008423	MCKINNEY	TX		01/29/2026		0	0	(71)	0	0	(71)	0	403	403	0	0	0
R25008424	CHICAGO	IL		01/29/2026		0	0	(47)	0	0	(47)	0	525	525	0	0	0
R25008428	DALLAS	TX		01/29/2026		0	0	(46)	0	0	(46)	0	310	310	0	0	0
R25008431	LITTLE ELM	TX		01/29/2026		0	0	(46)	0	0	(46)	0	749	749	0	0	0
R25008432	DURHAM	NC		01/29/2026		0	0	(90)	0	0	(90)	0	588	588	0	0	0
R25008433	COLORADO SPRINGS	CO		01/29/2026		0	0	(68)	0	0	(68)	0	806	806	0	0	0
R25008437	LEXINGTON	KY		01/29/2026		0	0	(162)	0	0	(162)	0	908	908	0	0	0
R25008438	LEXINGTON	KY		01/29/2026		0	0	(76)	0	0	(76)	0	609	609	0	0	0
R25008447	LILBURN	GA		01/29/2026		0	0	(39)	0	0	(39)	0	594	594	0	0	0
R25008449	HOUSTON	TX		01/29/2026		0	0	(46)	0	0	(46)	0	498	498	0	0	0
R25008451	HOUSTON	TX		01/29/2026		0	0	(76)	0	0	(76)	0	662	662	0	0	0
R25008452	KATY	TX		01/29/2026		0	0	(60)	0	0	(60)	0	635	635	0	0	0
R25008453	WEBSTER	TX		01/29/2026		0	0	(61)	0	0	(61)	0	502	502	0	0	0
R25008455	HOCKLEY	TX		01/29/2026		0	0	(38)	0	0	(38)	0	1,068	1,068	0	0	0
R25008458	KYLE	TX		01/29/2026		0	0	(41)	0	0	(41)	0	469	469	0	0	0
R25008461	TAMPA	FL		01/29/2026		0	0	(232)	0	0	(232)	0	1,694	1,694	0	0	0
R25008467	ARNOLD	MO		01/29/2026		0	0	(66)	0	0	(66)	0	472	472	0	0	0
R25008469	KENT	WA		01/29/2026		0	0	(93)	0	0	(93)	0	1,116	1,116	0	0	0
R25008487	PHOENIX	AZ		01/29/2026		0	0	(60)	0	0	(60)	0	859	859	0	0	0
R25008488	OCALA	FL		01/29/2026		0	0	(50)	0	0	(50)	0	1,928	1,928	0	0	0
R25008489	INDIANAPOLIS	IN		01/29/2026		0	0	(92)	0	0	(92)	0	1,086	1,086	0	0	0
R25008499	COLUMBUS	GA		01/29/2026		0	0	(65)	0	0	(65)	0	1,500	1,500	0	0	0
R25008502	GENEVA	NY		01/29/2026		0	0	(73)	0	0	(73)	0	2,335	2,335	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25008509	DALLAS	GA		01/29/2026		0	0	(34)	0	0	(34)	0	850	850	0	0	0
R25008512	TUCSON	AZ		01/29/2026		0	0	(13)	0	0	(13)	0	569	569	0	0	0
R25008514	HAINES CITY	FL		01/29/2026		0	0	(66)	0	0	(66)	0	605	605	0	0	0
R25008517	WINTER HAVEN	FL		01/29/2026		0	0	(46)	0	0	(46)	0	604	604	0	0	0
R25008520	GARNERVILLE	NY		01/29/2026		0	0	(112)	0	0	(112)	0	982	982	0	0	0
R25008523	TAYLORSVILLE	UT		01/29/2026		0	0	(114)	0	0	(114)	0	1,145	1,145	0	0	0
R25008525	SAN DIEGO	CA		01/29/2026		0	0	(55)	0	0	(55)	0	517	517	0	0	0
R25008528	OSPREY	FL		01/29/2026		0	0	(56)	0	0	(56)	0	812	812	0	0	0
R25008530	CASSELBERRY	FL		01/29/2026		0	0	(82)	0	0	(82)	0	622	622	0	0	0
R25008542	TOCCOA	GA		01/29/2026		0	0	(40)	0	0	(40)	0	658	658	0	0	0
R25008544	FORT WORTH	TX		01/29/2026		0	0	(91)	0	0	(91)	0	535	535	0	0	0
R25008546	DEBARY	FL		01/29/2026		0	0	(116)	0	0	(116)	0	744	744	0	0	0
R25008550	YUMA	AZ		01/29/2026		0	0	(22)	0	0	(22)	0	702	702	0	0	0
R25008554	FLAGSTAFF	AZ		02/26/2026		0	0	(205)	0	0	(205)	0	1,199	1,199	0	0	0
R25008563	EAST STROUDSBURG	PA		02/26/2026		0	0	(30)	0	0	(30)	0	951	951	0	0	0
R25008565	APOPKA	FL		02/26/2026		0	0	(30)	0	0	(30)	0	642	642	0	0	0
R25008568	CITRUS HEIGHTS	CA		02/26/2026		0	0	(22)	0	0	(22)	0	393	393	0	0	0
R25008571	INLET BEACH	FL		02/26/2026		0	0	(169)	0	0	(169)	0	1,445	1,445	0	0	0
R25008572	SUGAR HILL	GA		02/26/2026		0	0	(53)	0	0	(53)	0	512	512	0	0	0
R25008573	PORT NECHES	TX		02/26/2026		0	0	(42)	0	0	(42)	0	759	759	0	0	0
R25008577	KINGSTON	PA		01/29/2026		0	0	(14)	0	0	(14)	0	369	369	0	0	0
R25008580	PATERSON	NJ		01/29/2026		0	0	(88)	0	0	(88)	0	737	737	0	0	0
R25008581	LYNCHBURG	VA		01/29/2026		0	0	(23)	0	0	(23)	0	373	373	0	0	0
R25008585	WEST NEW YORK	NJ		02/26/2026		0	0	(254)	0	0	(254)	0	1,142	1,142	0	0	0
R25008586	LABELLE	FL		01/29/2026		0	0	(117)	0	0	(117)	0	718	718	0	0	0
R25008588	HINSDALE	IL		01/29/2026		0	0	(93)	0	0	(93)	0	2,176	2,176	0	0	0
R25008596	GLOBE	AZ		01/29/2026		0	0	(43)	0	0	(43)	0	372	372	0	0	0
R25008607	WESTMINSTER	MD		01/29/2026		0	0	(47)	0	0	(47)	0	544	544	0	0	0
R25008608	CLANTON	AL		02/26/2026		0	0	(33)	0	0	(33)	0	202	202	0	0	0
R25008610	CLANTON	AL		02/26/2026		0	0	(29)	0	0	(29)	0	182	182	0	0	0
R25008616	HONOLULU	HI		02/26/2026		0	0	(551)	0	0	(551)	0	1,109	1,109	0	0	0
R25008617	SANTA CLARITA	CA		01/29/2026		0	0	(68)	0	0	(68)	0	576	576	0	0	0
R25008620	BLOSSVALE	NY		01/29/2026		0	0	(45)	0	0	(45)	0	334	334	0	0	0
R25008621	LIVERPOOL	NY		01/29/2026		0	0	(59)	0	0	(59)	0	1,684	1,684	0	0	0
R25008622	TROY	NY		01/29/2026		0	0	(58)	0	0	(58)	0	375	375	0	0	0
R25008624	SARASOTA	FL		01/29/2026		0	0	(124)	0	0	(124)	0	1,196	1,196	0	0	0
R25008632	MARION	OH		01/29/2026		0	0	(27)	0	0	(27)	0	273	273	0	0	0
R25008633	ASHTABULA	OH		01/29/2026		0	0	(41)	0	0	(41)	0	270	270	0	0	0
R25008634	DAYTON	OH		01/29/2026		0	0	(25)	0	0	(25)	0	269	269	0	0	0
R25008637	CLEVELAND	OH		01/29/2026		0	0	(53)	0	0	(53)	0	427	427	0	0	0
R25008640	HANOVER TOWNSHIP	PA		01/29/2026		0	0	(58)	0	0	(58)	0	490	490	0	0	0
R25008642	SCRANTON	PA		01/29/2026		0	0	(43)	0	0	(43)	0	304	304	0	0	0
R25008644	TURTLE CREEK	PA		01/29/2026		0	0	(17)	0	0	(17)	0	259	259	0	0	0
R25008645	CLEVELAND	OH		01/29/2026		0	0	(29)	0	0	(29)	0	332	332	0	0	0
R25008650	DETROIT	MI		01/29/2026		0	0	(26)	0	0	(26)	0	225	225	0	0	0
R25008651	SCRANTON	PA		01/29/2026		0	0	(37)	0	0	(37)	0	323	323	0	0	0
R25008652	BIRMINGHAM	AL		01/29/2026		0	0	(43)	0	0	(43)	0	311	311	0	0	0
R25008664	ROSELLE	IL		01/29/2026		0	0	(93)	0	0	(93)	0	700	700	0	0	0
R25008669	CORCORAN	CA		01/29/2026		0	0	(51)	0	0	(51)	0	712	712	0	0	0
R25008676	COLUMBUS	OH		01/29/2026		0	0	(160)	0	0	(160)	0	853	853	0	0	0
R25008677	WAUKEGAN	IL		02/26/2026		0	0	(4)	0	0	(4)	0	467	467	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25008682	PORT SAINT LUCIE	FL		01/29/2026		0	0	(80)	0	0	(80)	0	766	766	0	0	0
R25008683	TULARE	CA		01/29/2026		0	0	(79)	0	0	(79)	0	3,129	3,129	0	0	0
R25008687	EDMOND	OK		02/26/2026		0	0	(198)	0	0	(198)	0	1,401	1,401	0	0	0
R25008690	DEKALB	IL		01/29/2026		0	0	(21)	0	0	(21)	0	1,136	1,136	0	0	0
R25008692	PARMA	OH		02/26/2026		0	0	21	0	0	21	0	359	359	0	0	0
R25008693	KANSAS CITY	MO		02/26/2026		0	0	(48)	0	0	(48)	0	405	405	0	0	0
R25008700	EAST HARTFORD	CT		01/29/2026		0	0	(94)	0	0	(94)	0	611	611	0	0	0
R25008701	MIAMI	FL		01/29/2026		0	0	(159)	0	0	(159)	0	887	887	0	0	0
R25008702	PITTSTON	PA		01/29/2026		0	0	(4)	0	0	(4)	0	294	294	0	0	0
R25008703	LANCASTER	SC		01/29/2026		0	0	(30)	0	0	(30)	0	276	276	0	0	0
R25008708	GRANTS PASS	OR		01/29/2026		0	0	(53)	0	0	(53)	0	438	438	0	0	0
R25008717	LONACONING	MD		01/29/2026		0	0	(14)	0	0	(14)	0	228	228	0	0	0
R25008719	ROSEDALE	MD		01/29/2026		0	0	(90)	0	0	(90)	0	566	566	0	0	0
R25008723	AMBRIDGE	PA		01/29/2026		0	0	(55)	0	0	(55)	0	404	404	0	0	0
R25008724	READING	PA		01/29/2026		0	0	(45)	0	0	(45)	0	481	481	0	0	0
R25008726	PITTSFIELD	MA		01/29/2026		0	0	(79)	0	0	(79)	0	3,769	3,769	0	0	0
R25008731	MIRAMAR	FL		01/29/2026		0	0	(138)	0	0	(138)	0	1,180	1,180	0	0	0
R25008732	POMPANO BEACH	FL		01/29/2026		0	0	(141)	0	0	(141)	0	857	857	0	0	0
R25008735	MOUNT LAUREL	NJ		01/29/2026		0	0	(66)	0	0	(66)	0	995	995	0	0	0
R25008737	LYNCHBURG	VA		01/29/2026		0	0	(72)	0	0	(72)	0	618	618	0	0	0
R25008738	HIGHLAND HEIGHTS	KY		01/29/2026		0	0	(66)	0	0	(66)	0	427	427	0	0	0
R25008739	HIGHLAND HEIGHTS	KY		01/29/2026		0	0	(82)	0	0	(82)	0	467	467	0	0	0
R25008741	WESTMINSTER	MD		01/29/2026		0	0	0	0	0	0	0	105	105	0	0	0
R25008744	SAVANNAH	GA		01/29/2026		0	0	(91)	0	0	(91)	0	624	624	0	0	0
R25008746	DEVON	PA		01/29/2026		0	0	(49)	0	0	(49)	0	426	426	0	0	0
R25008749	DOLTON	IL		01/29/2026		0	0	(96)	0	0	(96)	0	1,132	1,132	0	0	0
R25008750	CHICAGO	IL		01/29/2026		0	0	(62)	0	0	(62)	0	745	745	0	0	0
R25008752	BLUE ISLAND	IL		01/29/2026		0	0	(68)	0	0	(68)	0	514	514	0	0	0
R25008761	DALLAS	TX		01/29/2026		0	0	(37)	0	0	(37)	0	313	313	0	0	0
R25008762	DALLAS	TX		01/29/2026		0	0	(68)	0	0	(68)	0	593	593	0	0	0
R25008765	HARRISBURG	PA		01/29/2026		0	0	(18)	0	0	(18)	0	230	230	0	0	0
R25008766	OWENSBORO	KY		01/29/2026		0	0	(45)	0	0	(45)	0	320	320	0	0	0
R25008768	UPPER DARBY	PA		01/29/2026		0	0	(34)	0	0	(34)	0	380	380	0	0	0
R25008771	OMAHA	NE		01/29/2026		0	0	(33)	0	0	(33)	0	1,765	1,765	0	0	0
R25008772	CAROL STREAM	IL		01/29/2026		0	0	(69)	0	0	(69)	0	461	461	0	0	0
R25008779	PENSACOLA	FL		01/29/2026		0	0	(57)	0	0	(57)	0	391	391	0	0	0
R25008783	ATLANTA	GA		01/29/2026		0	0	(38)	0	0	(38)	0	325	325	0	0	0
R25008785	GRAND BLANC	MI		01/29/2026		0	0	(20)	0	0	(20)	0	402	402	0	0	0
R25008787	NEW BRAUNFELS	TX		01/29/2026		0	0	(63)	0	0	(63)	0	392	392	0	0	0
R25008788	WHITSETT	NC		01/29/2026		0	0	(140)	0	0	(140)	0	716	716	0	0	0
R25008789	GREENSBORO	NC		01/29/2026		0	0	(94)	0	0	(94)	0	756	756	0	0	0
R25008791	CINCINNATI	OH		01/29/2026		0	0	(195)	0	0	(195)	0	1,144	1,144	0	0	0
R25008793	WESTFIELD	IN		01/29/2026		0	0	(100)	0	0	(100)	0	673	673	0	0	0
R25008797	SPRING	TX		01/29/2026		0	0	(35)	0	0	(35)	0	615	615	0	0	0
R25008798	SPRING	TX		01/29/2026		0	0	(65)	0	0	(65)	0	496	496	0	0	0
R25008800	PLAINFIELD	IN		01/29/2026		0	0	(49)	0	0	(49)	0	421	421	0	0	0
R25008807	WARNER ROBINS	GA		01/29/2026		0	0	(23)	0	0	(23)	0	233	233	0	0	0
R25008810	KANSAS CITY	MO		01/29/2026		0	0	(47)	0	0	(47)	0	348	348	0	0	0
R25008811	KANSAS CITY	MO		01/29/2026		0	0	(67)	0	0	(67)	0	410	410	0	0	0
R25008815	LOUISVILLE	KY		01/29/2026		0	0	(58)	0	0	(58)	0	394	394	0	0	0
R25008816	LOUISVILLE	KY		01/29/2026		0	0	(189)	0	0	(189)	0	1,162	1,162	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R25008817	LOUISVILLE	KY		01/29/2026		0	0	(246)	0	0	(246)	0	1,654	1,654	0	0	0
R25008828	KENT	WA		02/26/2026		0	0	(162)	0	0	(162)	0	1,270	1,270	0	0	0
R25008843	WARREN	MI		01/29/2026		0	0	(23)	0	0	(23)	0	299	299	0	0	0
R25008844	BRADENTON	FL		01/29/2026		0	0	(118)	0	0	(118)	0	656	656	0	0	0
R25008847	SCOTTSDALE	AZ		01/29/2026		0	0	(65)	0	0	(65)	0	472	472	0	0	0
R25008849	INDIANAPOLIS	IN		01/29/2026		0	0	(37)	0	0	(37)	0	263	263	0	0	0
R25008854	DORAL	FL		01/29/2026		0	0	(119)	0	0	(119)	0	721	721	0	0	0
R25008877	NEW WINDSOR	NY		01/29/2026		0	0	(56)	0	0	(56)	0	404	404	0	0	0
R25008881	PASSAIC	NJ		01/29/2026		0	0	(106)	0	0	(106)	0	681	681	0	0	0
R25008884	LAKELAND	FL		01/29/2026		0	0	(28)	0	0	(28)	0	260	260	0	0	0
R25008885	WINTER HAVEN	FL		01/29/2026		0	0	(51)	0	0	(51)	0	216	216	0	0	0
R25008886	DAVENPORT	FL		01/29/2026		0	0	(99)	0	0	(99)	0	917	917	0	0	0
R25008888	AMARILLO	TX		01/29/2026		0	0	(56)	0	0	(56)	0	327	327	0	0	0
R25008890	WOODBRIDGE	VA		01/29/2026		0	0	(77)	0	0	(77)	0	223	223	0	0	0
R25008906	SACRAMENTO	CA		01/29/2026		0	0	(125)	0	0	(125)	0	7,143	7,143	0	0	0
R25008909	LODI	CA		01/29/2026		0	0	(70)	0	0	(70)	0	559	559	0	0	0
R25008920	FORT WORTH	TX		01/29/2026		0	0	(77)	0	0	(77)	0	518	518	0	0	0
R25008922	FORT WORTH	TX		01/29/2026		0	0	(39)	0	0	(39)	0	545	545	0	0	0
R25008930	ANN ARBOR	MI		01/29/2026		0	0	(54)	0	0	(54)	0	357	357	0	0	0
R25008933	LIVONIA	MI		01/29/2026		0	0	(66)	0	0	(66)	0	450	450	0	0	0
R25008939	DEARBORN	MI		01/29/2026		0	0	(61)	0	0	(61)	0	616	616	0	0	0
R25008941	REDFORD	MI		01/29/2026		0	0	(37)	0	0	(37)	0	263	263	0	0	0
R25008944	FORT MILL	SC		01/29/2026		0	0	(96)	0	0	(96)	0	732	732	0	0	0
R25008949	SAINT JOHNS	MI		02/26/2026		0	0	(21)	0	0	(21)	0	248	248	0	0	0
R25008952	NASHVILLE	TN		02/26/2026		0	0	(55)	0	0	(55)	0	587	587	0	0	0
R25008953	ANTIOCH	TN		02/26/2026		0	0	(57)	0	0	(57)	0	406	406	0	0	0
R25008957	COLUMBUS	OH		02/26/2026		0	0	(25)	0	0	(25)	0	286	286	0	0	0
R25008960	MCALLEN	TX		02/26/2026		0	0	(101)	0	0	(101)	0	1,020	1,020	0	0	0
R25008962	MOSCOW	ID		02/26/2026		0	0	(110)	0	0	(110)	0	565	565	0	0	0
R25008964	MOSCOW	ID		02/26/2026		0	0	(110)	0	0	(110)	0	565	565	0	0	0
R25008965	MACOMB	MI		02/26/2026		0	0	(101)	0	0	(101)	0	803	803	0	0	0
R25008967	MADISON	MS		02/26/2026		0	0	(53)	0	0	(53)	0	1,208	1,208	0	0	0
R25008969	INDIANAPOLIS	IN		02/26/2026		0	0	(86)	0	0	(86)	0	552	552	0	0	0
R25008976	DESCANSO	CA		02/26/2026		0	0	(151)	0	0	(151)	0	1,054	1,054	0	0	0
R25008981	CANTON	OH		02/26/2026		0	0	(19)	0	0	(19)	0	224	224	0	0	0
R25008993	LITHONIA	GA		01/29/2026		0	0	(21)	0	0	(21)	0	185	185	0	0	0
R25008999	CLEVELAND	OH		01/29/2026		0	0	(26)	0	0	(26)	0	252	252	0	0	0
R25009004	ROCHESTER	NY		01/29/2026		0	0	(22)	0	0	(22)	0	199	199	0	0	0
R26000013	TEMPE	AZ		04/29/2026		0	0	(121)	0	0	(121)	0	960	960	0	0	0
R26000031	JACKSONVILLE	NC		03/24/2026		0	0	(93)	0	0	(93)	0	506	506	0	0	0
R26000034	OXNARD	CA		03/24/2026		0	0	(191)	0	0	(191)	0	1,368	1,368	0	0	0
R26000035	PORT CHARLOTTE	FL		03/24/2026		0	0	(103)	0	0	(103)	0	623	623	0	0	0
R26000040	GRAND RAPIDS	MI		03/24/2026		0	0	(52)	0	0	(52)	0	360	360	0	0	0
R26000042	LAWRENCEVILLE	GA		03/24/2026		0	0	(116)	0	0	(116)	0	930	930	0	0	0
R26000044	TIPP CITY	OH		03/24/2026		0	0	(53)	0	0	(53)	0	651	651	0	0	0
R26000046	SAINT PETERSBURG	FL		03/24/2026		0	0	(76)	0	0	(76)	0	552	552	0	0	0
R26000052	MESA	AZ		04/29/2026		0	0	(142)	0	0	(142)	0	1,000	1,000	0	0	0
R26000056	HOUSTON	TX		03/24/2026		0	0	(111)	0	0	(111)	0	757	757	0	0	0
R26000058	PANAMA CITY	FL		03/24/2026		0	0	(68)	0	0	(68)	0	478	478	0	0	0
R26000059	MORENO VALLEY	CA		03/24/2026		0	0	(165)	0	0	(165)	0	1,276	1,276	0	0	0
R26000072	DALLAS	TX		03/24/2026		0	0	(69)	0	0	(69)	0	959	959	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26000078	CHICAGO	IL		03/24/2026		0	0	(101)	0	0	(101)	0	2,651	2,651	0	0	0
R26000083	TUCSON	AZ		03/24/2026		0	0	(114)	0	0	(114)	0	1,589	1,589	0	0	0
R26000097	RUSSELLVILLE	AR		03/24/2026		0	0	(27)	0	0	(27)	0	333	333	0	0	0
R26000104	INGLEWOOD	CA		03/24/2026		0	0	(195)	0	0	(195)	0	1,277	1,277	0	0	0
R26000106	EL PASO	TX		03/24/2026		0	0	(37)	0	0	(37)	0	294	294	0	0	0
R26000118	CORDOVA	TN		03/24/2026		0	0	(81)	0	0	(81)	0	571	571	0	0	0
R26000120	CHARLOTTE	NC		03/24/2026		0	0	(286)	0	0	(286)	0	1,570	1,570	0	0	0
R26000121	MOBERLY	MO		03/24/2026		0	0	(52)	0	0	(52)	0	271	271	0	0	0
R26000123	MARYSVILLE	OH		03/24/2026		0	0	(166)	0	0	(166)	0	944	944	0	0	0
R26000136	SEATTLE	WA		03/24/2026		0	0	(286)	0	0	(286)	0	1,713	1,713	0	0	0
R26000142	MEDFORD	MA		03/24/2026		0	0	(179)	0	0	(179)	0	2,206	2,206	0	0	0
R26000143	BAKERSFIELD	CA		03/24/2026		0	0	(97)	0	0	(97)	0	714	714	0	0	0
R26000145	NORTHRIDGE	CA		03/24/2026		0	0	(221)	0	0	(221)	0	1,817	1,817	0	0	0
R26000149	PROVIDENCE	RI		03/24/2026		0	0	(184)	0	0	(184)	0	1,506	1,506	0	0	0
R26000154	JACKSONVILLE	FL		03/24/2026		0	0	(58)	0	0	(58)	0	475	475	0	0	0
R26000155	NORFOLK	VA		04/29/2026		0	0	(96)	0	0	(96)	0	596	596	0	0	0
R26000157	SAN ANTONIO	TX		03/24/2026		0	0	(63)	0	0	(63)	0	771	771	0	0	0
R26000159	WEST ALLIS	WI		03/24/2026		0	0	(82)	0	0	(82)	0	612	612	0	0	0
R26000161	COLUMBUS	OH		03/24/2026		0	0	(40)	0	0	(40)	0	415	415	0	0	0
R26000167	OVERLAND PARK	KS		03/24/2026		0	0	(35)	0	0	(35)	0	355	355	0	0	0
R26000170	SARASOTA	FL		03/24/2026		0	0	(126)	0	0	(126)	0	1,028	1,028	0	0	0
R26000171	MILWAUKEE	WI		03/24/2026		0	0	(51)	0	0	(51)	0	480	480	0	0	0
R26000172	SAN ANTONIO	TX		03/24/2026		0	0	(63)	0	0	(63)	0	771	771	0	0	0
R26000178	SHOW LOW	AZ		03/24/2026		0	0	(129)	0	0	(129)	0	845	845	0	0	0
R26000195	HIGH POINT	NC		03/24/2026		0	0	(36)	0	0	(36)	0	416	416	0	0	0
R26000199	GARLAND	TX		04/29/2026		0	0	(75)	0	0	(75)	0	612	612	0	0	0
R26000201	WILLOW GROVE	PA		03/24/2026		0	0	(50)	0	0	(50)	0	639	639	0	0	0
R26000204	FRANKLIN	TN		03/24/2026		0	0	(507)	0	0	(507)	0	3,165	3,165	0	0	0
R26000208	COLUMBUS	OH		03/24/2026		0	0	(45)	0	0	(45)	0	527	527	0	0	0
R26000215	TUCSON	AZ		03/24/2026		0	0	(114)	0	0	(114)	0	1,589	1,589	0	0	0
R26000225	WEST END	NC		03/24/2026		0	0	(128)	0	0	(128)	0	978	978	0	0	0
R26000231	LITTLETON	CO		03/24/2026		0	0	(97)	0	0	(97)	0	2,771	2,771	0	0	0
R26000237	LEHIGHTON	PA		03/24/2026		0	0	(24)	0	0	(24)	0	304	304	0	0	0
R26000244	PITTSBURGH	PA		03/24/2026		0	0	(34)	0	0	(34)	0	436	436	0	0	0
R26000246	CHATTANOOGA	TN		03/24/2026		0	0	(74)	0	0	(74)	0	427	427	0	0	0
R26000248	NEW HAVEN	CT		03/24/2026		0	0	(67)	0	0	(67)	0	756	756	0	0	0
R26000254	MIRAMAR BEACH	FL		03/24/2026		0	0	(161)	0	0	(161)	0	2,014	2,014	0	0	0
R26000258	HARTFORD	CT		03/24/2026		0	0	(22)	0	0	(22)	0	609	609	0	0	0
R26000261	ORMOND BEACH	FL		03/24/2026		0	0	(69)	0	0	(69)	0	470	470	0	0	0
R26000267	SANTA ROSA BEACH	FL		03/24/2026		0	0	(571)	0	0	(571)	0	4,163	4,163	0	0	0
R26000274	HARRISBURG	PA		03/24/2026		0	0	(26)	0	0	(26)	0	338	338	0	0	0
R26000276	MASTIC BEACH	NY		03/24/2026		0	0	(151)	0	0	(151)	0	893	893	0	0	0
R26000280	RICHMOND	VA		03/24/2026		0	0	(66)	0	0	(66)	0	496	496	0	0	0
R26000282	PLAINVILLE	CT		03/24/2026		0	0	(100)	0	0	(100)	0	845	845	0	0	0
R26000283	MCDONOUGH	GA		03/24/2026		0	0	(46)	0	0	(46)	0	392	392	0	0	0
R26000285	CHAGRIN FALLS	OH		03/24/2026		0	0	(129)	0	0	(129)	0	893	893	0	0	0
R26000291	JEFFERSONVILLE	IN		03/24/2026		0	0	(90)	0	0	(90)	0	511	511	0	0	0
R26000297	STAFFORD	TX		03/24/2026		0	0	(91)	0	0	(91)	0	903	903	0	0	0
R26000299	COLUMBUS	OH		03/24/2026		0	0	(59)	0	0	(59)	0	465	465	0	0	0
R26000300	OCALA	FL		03/24/2026		0	0	(44)	0	0	(44)	0	340	340	0	0	0
R26000305	CARDIFF	CA		04/29/2026		0	0	(182)	0	0	(182)	0	1,433	1,433	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26000306	FORT WORTH	TX		04/29/2026		0	0	(107)	0	0	(107)	0	550	550	0	0	0
R26000308	ATLANTA	GA		03/24/2026		0	0	(100)	0	0	(100)	0	463	463	0	0	0
R26000314	PELL CITY	AL		03/24/2026		0	0	(68)	0	0	(68)	0	583	583	0	0	0
R26000320	CHICAGO	IL		03/24/2026		0	0	(117)	0	0	(117)	0	949	949	0	0	0
R26000322	BROKEN ARROW	OK		03/24/2026		0	0	(68)	0	0	(68)	0	384	384	0	0	0
R26000323	HOUSTON	TX		03/24/2026		0	0	(61)	0	0	(61)	0	431	431	0	0	0
R26000325	NEWPORT	KY		03/24/2026		0	0	(68)	0	0	(68)	0	462	462	0	0	0
R26000329	BRIDGEPORT	CT		03/24/2026		0	0	(113)	0	0	(113)	0	1,050	1,050	0	0	0
R26000331	CONVERSE	TX		04/29/2026		0	0	(60)	0	0	(60)	0	492	492	0	0	0
R26000338	LANSDOWNE	PA		03/24/2026		0	0	(25)	0	0	(25)	0	445	445	0	0	0
R26000345	WINSTON SALEM	NC		03/24/2026		0	0	(57)	0	0	(57)	0	491	491	0	0	0
R26000347	MT. JULIET	TN		03/24/2026		0	0	(172)	0	0	(172)	0	572	572	0	0	0
R26000351	WOODBURY	NJ		03/24/2026		0	0	(39)	0	0	(39)	0	811	811	0	0	0
R26000359	HORN LAKE	MS		03/24/2026		0	0	(61)	0	0	(61)	0	345	345	0	0	0
R26000361	CHANDLER	AZ		03/24/2026		0	0	(79)	0	0	(79)	0	732	732	0	0	0
R26000363	GROVEPORT	OH		03/24/2026		0	0	(154)	0	0	(154)	0	915	915	0	0	0
R26000368	ROANOKE	VA		04/29/2026		0	0	(60)	0	0	(60)	0	373	373	0	0	0
R26000369	MOUNT DORA	FL		04/29/2026		0	0	(64)	0	0	(64)	0	509	509	0	0	0
R26000373	IONIA	MI		03/24/2026		0	0	(61)	0	0	(61)	0	763	763	0	0	0
R26000374	ANSONIA	CT		04/29/2026		0	0	(86)	0	0	(86)	0	966	966	0	0	0
R26000380	FLORENCE	AZ		03/24/2026		0	0	(64)	0	0	(64)	0	464	464	0	0	0
R26000390	SWEETWATER	TX		04/29/2026		0	0	(51)	0	0	(51)	0	466	466	0	0	0
R26000397	KNOXVILLE	TN		03/24/2026		0	0	(112)	0	0	(112)	0	947	947	0	0	0
R26000401	KISSIMMEE	FL		04/29/2026		0	0	(140)	0	0	(140)	0	1,594	1,594	0	0	0
R26000403	WASHINGTON	NC		03/24/2026		0	0	(71)	0	0	(71)	0	606	606	0	0	0
R26000404	BRADENTON	FL		04/29/2026		0	0	(176)	0	0	(176)	0	1,101	1,101	0	0	0
R26000406	MAPLE HEIGHTS	OH		03/24/2026		0	0	(21)	0	0	(21)	0	264	264	0	0	0
R26000410	KNOXVILLE	TN		03/24/2026		0	0	(69)	0	0	(69)	0	813	813	0	0	0
R26000417	SUMMERVILLE	SC		03/24/2026		0	0	(46)	0	0	(46)	0	399	399	0	0	0
R26000427	BIRMINGHAM	AL		03/24/2026		0	0	(53)	0	0	(53)	0	261	261	0	0	0
R26000433	PALM SPRINGS	FL		03/24/2026		0	0	(180)	0	0	(180)	0	1,339	1,339	0	0	0
R26000434	DOTHAN	AL		04/29/2026		0	0	(44)	0	0	(44)	0	290	290	0	0	0
R26000435	SHELBY	NC		03/24/2026		0	0	(45)	0	0	(45)	0	281	281	0	0	0
R26000438	DISTRICT HEIGHTS	MD		03/24/2026		0	0	(160)	0	0	(160)	0	37,419	37,419	0	0	0
R26000446	DEKALB	IL		03/24/2026		0	0	(50)	0	0	(50)	0	452	452	0	0	0
R26000448	ATTLEBORO	MA		03/24/2026		0	0	(218)	0	0	(218)	0	1,672	1,672	0	0	0
R26000450	WILMINGTON	DE		03/24/2026		0	0	(101)	0	0	(101)	0	588	588	0	0	0
R26000451	CLEVELAND HEIGHTS	OH		04/29/2026		0	0	(33)	0	0	(33)	0	638	638	0	0	0
R26000456	COLUMBUS	OH		03/24/2026		0	0	(59)	0	0	(59)	0	447	447	0	0	0
R26000460	NEW ORLEANS	LA		06/24/2026		0	0	(85)	0	0	(85)	0	487	487	0	0	0
R26000462	COMPTON	CA		03/24/2026		0	0	(132)	0	0	(132)	0	1,389	1,389	0	0	0
R26000463	SPRING	TX		04/29/2026		0	0	(84)	0	0	(84)	0	613	613	0	0	0
R26000469	BINGHAMTON	NY		03/24/2026		0	0	(74)	0	0	(74)	0	470	470	0	0	0
R26000476	BRIDGEPORT	CT		03/24/2026		0	0	(117)	0	0	(117)	0	1,055	1,055	0	0	0
R26000478	CINCINNATI	OH		03/24/2026		0	0	(39)	0	0	(39)	0	640	640	0	0	0
R26000482	MIAMI	FL		07/30/2026		0	0	(109)	0	0	(109)	0	396	396	0	0	0
R26000485	SEMINOLE	FL		03/24/2026		0	0	(125)	0	0	(125)	0	767	767	0	0	0
R26000487	WACO	TX		03/24/2026		0	0	(75)	0	0	(75)	0	514	514	0	0	0
R26000493	CHARLOTTE	NC		03/24/2026		0	0	(99)	0	0	(99)	0	566	566	0	0	0
R26000502	MONTGOMERY	AL		03/24/2026		0	0	(44)	0	0	(44)	0	234	234	0	0	0
R26000507	OGDEN	UT		03/24/2026		0	0	(92)	0	0	(92)	0	987	987	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26000508	PITTSBURGH	PA		03/24/2026		0	0	(84)	0	0	(84)	0	563	563	0	0	0
R26000524	FLORISSANT	MO		03/24/2026		0	0	(56)	0	0	(56)	0	287	287	0	0	0
R26000525	NORTH LAS VEGAS	NV		04/29/2026		0	0	(178)	0	0	(178)	0	961	961	0	0	0
R26000531	LEBANON	PA		03/24/2026		0	0	(24)	0	0	(24)	0	297	297	0	0	0
R26000533	HANOVER TOWNSHIP	PA		03/24/2026		0	0	(14)	0	0	(14)	0	271	271	0	0	0
R26000540	CHATTANOOGA	TN		03/24/2026		0	0	(50)	0	0	(50)	0	437	437	0	0	0
R26000546	BEAUMONT	TX		03/24/2026		0	0	(90)	0	0	(90)	0	483	483	0	0	0
R26000547	SAN ANTONIO	TX		03/24/2026		0	0	(77)	0	0	(77)	0	493	493	0	0	0
R26000553	WILKES-BARRE	PA		03/24/2026		0	0	(91)	0	0	(91)	0	705	705	0	0	0
R26000558	READING	PA		03/24/2026		0	0	(18)	0	0	(18)	0	561	561	0	0	0
R26000559	INDIAN ROCKS BEACH	FL		04/29/2026		0	0	(261)	0	0	(261)	0	1,452	1,452	0	0	0
R26000561	SCRANTON	PA		03/24/2026		0	0	(68)	0	0	(68)	0	524	524	0	0	0
R26000563	OCALA	FL		03/24/2026		0	0	(50)	0	0	(50)	0	386	386	0	0	0
R26000570	MIAMI	FL		04/29/2026		0	0	(93)	0	0	(93)	0	508	508	0	0	0
R26000571	CLEVELAND	OH		03/24/2026		0	0	(36)	0	0	(36)	0	343	343	0	0	0
R26000574	GULF SHORES	AL		04/29/2026		0	0	(87)	0	0	(87)	0	1,118	1,118	0	0	0
R26000575	BANGOR	ME		03/24/2026		0	0	(38)	0	0	(38)	0	762	762	0	0	0
R26000576	TROY	NY		03/24/2026		0	0	(62)	0	0	(62)	0	515	515	0	0	0
R26000582	HANOVER TOWNSHIP	PA		03/24/2026		0	0	(24)	0	0	(24)	0	323	323	0	0	0
R26000592	CLEVELAND	OH		03/24/2026		0	0	(18)	0	0	(18)	0	238	238	0	0	0
R26001749	MOBILE	AL		04/28/2026		0	0	(54)	0	0	(54)	0	563	563	0	0	0
R26001756	EUGENE	OR		04/28/2026		0	0	(104)	0	0	(104)	0	599	599	0	0	0
R26001760	HARRISBURG	PA		04/28/2026		0	0	(24)	0	0	(24)	0	210	210	0	0	0
R26001767	MURRELLS INLET	SC		05/29/2026		0	0	(206)	0	0	(206)	0	2,289	2,289	0	0	0
R26001785	PANAMA CITY	FL		05/29/2026		0	0	(58)	0	0	(58)	0	1,119	1,119	0	0	0
R26001789	CHICAGO	IL		04/28/2026		0	0	(52)	0	0	(52)	0	233	233	0	0	0
R26001801	PORT ORANGE	FL		04/28/2026		0	0	(39)	0	0	(39)	0	351	351	0	0	0
R26001806	EUCLID	OH		04/28/2026		0	0	(60)	0	0	(60)	0	325	325	0	0	0
R26001807	PALM BAY	FL		04/28/2026		0	0	(41)	0	0	(41)	0	441	441	0	0	0
R26001819	PHOENIX	AZ		04/28/2026		0	0	(27)	0	0	(27)	0	910	910	0	0	0
R26001841	CAMDEN	AR		04/28/2026		0	0	(63)	0	0	(63)	0	349	349	0	0	0
R26001843	OAK LAWN	IL		06/24/2026		0	0	(29)	0	0	(29)	0	148	148	0	0	0
R26001848	CHICAGO	IL		05/29/2026		0	0	(76)	0	0	(76)	0	374	374	0	0	0
R26001872	OCALA	FL		05/29/2026		0	0	(56)	0	0	(56)	0	470	470	0	0	0
R26001884	COLONIAL BEACH	VA		05/29/2026		0	0	(91)	0	0	(91)	0	616	616	0	0	0
R26001890	RIVIERA BEACH	FL		05/29/2026		0	0	(33)	0	0	(33)	0	624	624	0	0	0
R26001919	SAINT CLOUD	FL		05/29/2026		0	0	(164)	0	0	(164)	0	1,389	1,389	0	0	0
R26001924	EDINBURG	TX		04/28/2026		0	0	(92)	0	0	(92)	0	1,047	1,047	0	0	0
R26001931	PEARL	MS		04/28/2026		0	0	(52)	0	0	(52)	0	283	283	0	0	0
R26001935	ELBERTON	GA		04/28/2026		0	0	(43)	0	0	(43)	0	656	656	0	0	0
R26001936	WEBSTER	MA		04/28/2026		0	0	(106)	0	0	(106)	0	1,105	1,105	0	0	0
R26001947	TROY	NY		04/28/2026		0	0	(106)	0	0	(106)	0	548	548	0	0	0
R26001958	BEAUFORT	SC		05/29/2026		0	0	(36)	0	0	(36)	0	239	239	0	0	0
R26001970	HOUSTON	TX		05/29/2026		0	0	(56)	0	0	(56)	0	1,052	1,052	0	0	0
R26001983	LAWRENCE	KS		05/29/2026		0	0	(61)	0	0	(61)	0	332	332	0	0	0
R26001987	EDINBURG	TX		05/29/2026		0	0	(56)	0	0	(56)	0	752	752	0	0	0
R26001997	SEWELL	NJ		04/28/2026		0	0	(76)	0	0	(76)	0	956	956	0	0	0
R26002004	PANORAMA CITY	CA		04/28/2026		0	0	(107)	0	0	(107)	0	647	647	0	0	0
R26002005	MONTICELLO	NY		04/28/2026		0	0	(100)	0	0	(100)	0	613	613	0	0	0
R26002017	PRINCETON	TX		04/28/2026		0	0	(59)	0	0	(59)	0	829	829	0	0	0
R26002041	LENEXA	KS		04/28/2026		0	0	(72)	0	0	(72)	0	446	446	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26002046	PLANT CITY	FL		04/28/2026		0	0	(151)	0	0	(151)	0	834	834	0	0	0
R26002048	NORTH RICHLAND HILLS	TX		04/28/2026		0	0	(61)	0	0	(61)	0	418	418	0	0	0
R26002070	KANSAS CITY	KS		04/28/2026		0	0	(46)	0	0	(46)	0	335	335	0	0	0
R26002082	ELYRIA	OH		04/28/2026		0	0	(37)	0	0	(37)	0	310	310	0	0	0
R26002083	COMMERCE	CA		04/28/2026		0	0	(203)	0	0	(203)	0	1,500	1,500	0	0	0
R26002090	THE VILLAGES	FL		04/28/2026		0	0	(67)	0	0	(67)	0	417	417	0	0	0
R26002100	LOS ANGELES	CA		04/28/2026		0	0	(194)	0	0	(194)	0	2,180	2,180	0	0	0
R26002117	CAPITOL HEIGHTS	MD		04/28/2026		0	0	(93)	0	0	(93)	0	528	528	0	0	0
R26002122	SKIATOOK	OK		04/28/2026		0	0	(26)	0	0	(26)	0	569	569	0	0	0
R26002129	LANCASTER	WI		04/28/2026		0	0	(49)	0	0	(49)	0	274	274	0	0	0
R26002133	COLUMBUS	OH		04/28/2026		0	0	(43)	0	0	(43)	0	426	426	0	0	0
R26002134	MANLIUS	NY		05/29/2026		0	0	(71)	0	0	(71)	0	361	361	0	0	0
R26002140	MONROE	NY		05/29/2026		0	0	(39)	0	0	(39)	0	259	259	0	0	0
R26002145	WILMINGTON	NC		05/29/2026		0	0	(59)	0	0	(59)	0	561	561	0	0	0
R26002166	CHESAPEAKE	VA		06/24/2026		0	0	(81)	0	0	(81)	0	457	457	0	0	0
R26002175	SHEBOYGAN	WI		05/29/2026		0	0	(34)	0	0	(34)	0	336	336	0	0	0
R26002178	MANITOWOC	WI		05/29/2026		0	0	(49)	0	0	(49)	0	416	416	0	0	0
R26002183	CITRUS SPRINGS	FL		07/30/2026		0	0	(33)	0	0	(33)	0	121	121	0	0	0
R26002187	SEATTLE	WA		07/30/2026		0	0	(115)	0	0	(115)	0	661	661	0	0	0
R26002191	KATY	TX		06/24/2026		0	0	(53)	0	0	(53)	0	505	505	0	0	0
R26002197	CHANDLER	AZ		06/24/2026		0	0	(24)	0	0	(24)	0	387	387	0	0	0
R26002198	CHANDLER	AZ		06/24/2026		0	0	(24)	0	0	(24)	0	387	387	0	0	0
R26002200	NAPLES	FL		06/24/2026		0	0	(57)	0	0	(57)	0	250	250	0	0	0
R26002204	ATLANTA	GA		06/24/2026		0	0	(81)	0	0	(81)	0	331	331	0	0	0
R26002215	PITTSFIELD	MA		05/29/2026		0	0	(72)	0	0	(72)	0	537	537	0	0	0
R26002220	VERO BEACH	FL		06/24/2026		0	0	(71)	0	0	(71)	0	383	383	0	0	0
R26002265	LOCUST GROVE	GA		06/24/2026		0	0	(57)	0	0	(57)	0	325	325	0	0	0
R26002273	MESQUITE	TX		06/24/2026		0	0	(49)	0	0	(49)	0	190	190	0	0	0
R26002278	JACKSONVILLE BEACH	FL		06/24/2026		0	0	(4,674)	0	0	(4,674)	0	316,156	316,156	0	0	0
R26002289	ORLANDO	FL		06/24/2026		0	0	(52)	0	0	(52)	0	489	489	0	0	0
R26002291	SALISBURY	MD		06/24/2026		0	0	(51)	0	0	(51)	0	296	296	0	0	0
R26002295	MIAMI	FL		06/24/2026		0	0	(209)	0	0	(209)	0	2,520	2,520	0	0	0
R26002299	SEBRING	FL		06/24/2026		0	0	(92)	0	0	(92)	0	435	435	0	0	0
R26002302	BATON ROUGE	LA		06/24/2026		0	0	(36)	0	0	(36)	0	208	208	0	0	0
R26002306	SCOTTSDALE	AZ		06/24/2026		0	0	(126)	0	0	(126)	0	769	769	0	0	0
R26002318	ROBERTSDALE	AL		06/24/2026		0	0	(40)	0	0	(40)	0	259	259	0	0	0
R26002321	NEWPORT NEWS	VA		06/24/2026		0	0	(37)	0	0	(37)	0	178	178	0	0	0
R26002330	FORT MYERS	FL		06/24/2026		0	0	(68)	0	0	(68)	0	398	398	0	0	0
R26002341	MARKED TREE	AR		07/30/2026		0	0	(21)	0	0	(21)	0	163	163	0	0	0
R26002352	KATY	TX		06/24/2026		0	0	(35)	0	0	(35)	0	339	339	0	0	0
R26002353	KISSIMMEE	FL		06/24/2026		0	0	(147)	0	0	(147)	0	1,011	1,011	0	0	0
R26002357	ATLANTIC CITY	NJ		07/30/2026		0	0	(21)	0	0	(21)	0	85	85	0	0	0
R26002368	MENIFEE	CA		06/24/2026		0	0	(106)	0	0	(106)	0	667	667	0	0	0
R26002374	HAWLEY	PA		05/29/2026		0	0	(22)	0	0	(22)	0	548	548	0	0	0
R26002377	LYNCHBURG	VA		05/29/2026		0	0	(60)	0	0	(60)	0	481	481	0	0	0
R26002380	PHOENIX	AZ		06/24/2026		0	0	(74)	0	0	(74)	0	283	283	0	0	0
R26002385	PORT ORANGE	FL		06/24/2026		0	0	(33)	0	0	(33)	0	321	321	0	0	0
R26002406	COLLEGE STATION	TX		06/24/2026		0	0	(103)	0	0	(103)	0	1,014	1,014	0	0	0
R26002417	PONDER	TX		06/24/2026		0	0	(30)	0	0	(30)	0	452	452	0	0	0
R26002430	ROYAL PALM BEACH	FL		06/24/2026		0	0	(55)	0	0	(55)	0	257	257	0	0	0
R26002449	ROCKLIN	CA		06/24/2026		0	0	(163)	0	0	(163)	0	937	937	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26002475	TUCSON	AZ		06/24/2026		0	0	(26)	0	0	(26)	0	349	349	0	0	0
R26002480	NIAGARA FALLS	NY		07/30/2026		0	0	(54)	0	0	(54)	0	120	120	0	0	0
R26002493	MONROE	NY		07/30/2026		0	0	(168)	0	0	(168)	0	1,238	1,238	0	0	0
R26002495	DADE CITY	FL		06/24/2026		0	0	(57)	0	0	(57)	0	574	574	0	0	0
R26002501	NEW ROCHELLE	NY		06/24/2026		0	0	(76)	0	0	(76)	0	1,271	1,271	0	0	0
R26002504	LINDEN	NJ		07/30/2026		0	0	(70)	0	0	(70)	0	258	258	0	0	0
R26002517	BUFORD	GA		06/24/2026		0	0	(52)	0	0	(52)	0	965	965	0	0	0
R26002523	MADISON	AL		06/24/2026		0	0	(92)	0	0	(92)	0	1,556	1,556	0	0	0
R26002529	DOUGLASVILLE	GA		07/30/2026		0	0	(44)	0	0	(44)	0	162	162	0	0	0
R26002543	KILLEEN	TX		05/29/2026		0	0	(46)	0	0	(46)	0	285	285	0	0	0
R26002556	HOUSTON	TX		06/24/2026		0	0	(80)	0	0	(80)	0	535	535	0	0	0
R26002567	CENTRAL VALLEY	NY		06/24/2026		0	0	(105)	0	0	(105)	0	616	616	0	0	0
R26002570	HOUSTON	TX		06/24/2026		0	0	(40)	0	0	(40)	0	312	312	0	0	0
R26002576	OCEAN CITY	NJ		06/24/2026		0	0	(183)	0	0	(183)	0	866	866	0	0	0
R26002579	PETERSBURG	VA		06/24/2026		0	0	(30)	0	0	(30)	0	394	394	0	0	0
R26002587	CHARLOTTE	NC		06/24/2026		0	0	(59)	0	0	(59)	0	280	280	0	0	0
R26002602	CHATTANOOGA	TN		07/30/2026		0	0	(415)	0	0	(415)	0	173	173	0	0	0
R26002604	VISALIA	CA		06/24/2026		0	0	(60)	0	0	(60)	0	375	375	0	0	0
R26002606	PORT ST LUCIE	FL		06/24/2026		0	0	(72)	0	0	(72)	0	554	554	0	0	0
R26002619	OCEAN CITY	MD		06/24/2026		0	0	(114)	0	0	(114)	0	641	641	0	0	0
R26002624	JACKSON SPRINGS	NC		06/24/2026		0	0	(68)	0	0	(68)	0	185	185	0	0	0
R26002651	SAINT ANN	MO		07/30/2026		0	0	(6)	0	0	(6)	0	108	108	0	0	0
R26002669	HOUSTON	TX		06/24/2026		0	0	(25)	0	0	(25)	0	279	279	0	0	0
R26002677	LONG BEACH	CA		06/24/2026		0	0	(49)	0	0	(49)	0	227	227	0	0	0
R26002682	NASHVILLE	TN		07/30/2026		0	0	(45)	0	0	(45)	0	128	128	0	0	0
R26002693	LOWELL	MI		06/24/2026		0	0	(140)	0	0	(140)	0	799	799	0	0	0
R26002700	VALLEY	AL		05/29/2026		0	0	(88)	0	0	(88)	0	418	418	0	0	0
R26002706	HOUSTON	TX		07/30/2026		0	0	14	0	0	14	0	359	359	0	0	0
R26002710	CAMDEN	NJ		07/30/2026		0	0	(43)	0	0	(43)	0	126	126	0	0	0
R26002714	CARROLLTON	GA		07/30/2026		0	0	(46)	0	0	(46)	0	267	267	0	0	0
R26002722	LAS VEGAS	NV		06/24/2026		0	0	(55)	0	0	(55)	0	515	515	0	0	0
R26002725	MONROE	NY		07/30/2026		0	0	(81)	0	0	(81)	0	334	334	0	0	0
R26002742	ORMOND BEACH	FL		06/24/2026		0	0	(74)	0	0	(74)	0	169	169	0	0	0
R26002745	SPRING VALLEY	NY		07/30/2026		0	0	(157)	0	0	(157)	0	507	507	0	0	0
R26002746	SOUTH FALLSBURG	NY		05/29/2026		0	0	(145)	0	0	(145)	0	1,085	1,085	0	0	0
R26002756	LEHIGH ACRES	FL		06/24/2026		0	0	(58)	0	0	(58)	0	341	341	0	0	0
R26002757	AIKEN	SC		06/24/2026		0	0	(79)	0	0	(79)	0	314	314	0	0	0
R26002761	CAPE CANAVERAL	FL		06/24/2026		0	0	(78)	0	0	(78)	0	341	341	0	0	0
R26002789	SYRACUSE	NY		06/24/2026		0	0	(61)	0	0	(61)	0	268	268	0	0	0
R26002800	LEHIGH ACRES	FL		06/24/2026		0	0	(20)	0	0	(20)	0	441	441	0	0	0
R26002803	ISELIN	NJ		06/24/2026		0	0	(126)	0	0	(126)	0	3,797	3,797	0	0	0
R26002804	LEHIGH ACRES	FL		06/24/2026		0	0	(95)	0	0	(95)	0	492	492	0	0	0
R26002806	RICHFIELD	MN		06/24/2026		0	0	(67)	0	0	(67)	0	230	230	0	0	0
R26002808	PORT ORANGE	FL		06/24/2026		0	0	(31)	0	0	(31)	0	308	308	0	0	0
R26002810	GREENSBORO	NC		06/24/2026		0	0	(59)	0	0	(59)	0	288	288	0	0	0
R26002821	BURLESON	TX		06/24/2026		0	0	(57)	0	0	(57)	0	284	284	0	0	0
R26002834	SOUTHFIELD	MI		06/24/2026		0	0	(32)	0	0	(32)	0	1,391	1,391	0	0	0
R26002852	ODESSA	TX		06/24/2026		0	0	(72)	0	0	(72)	0	282	282	0	0	0
R26002853	BAKERSFIELD	CA		07/30/2026		0	0	(7)	0	0	(7)	0	110	110	0	0	0
R26002871	WINTER PARK	FL		06/24/2026		0	0	(30)	0	0	(30)	0	256	256	0	0	0
R26002879	SURPRISE	AZ		06/24/2026		0	0	(86)	0	0	(86)	0	407	407	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R26002884	MILLVILLE	NJ		06/24/2026		0	0	(22)	0	0	(22)	0	255	255	0	0	0
R26002895	SEGUIN	TX		06/24/2026		0	0	(9)	0	0	(9)	0	189	189	0	0	0
R26002901	SUGAR LAND	TX		06/24/2026		0	0	(11)	0	0	(11)	0	390	390	0	0	0
R26002902	CORPUS CHRISTI	TX		06/24/2026		0	0	(62)	0	0	(62)	0	398	398	0	0	0
R26002905	OCALA	FL		06/24/2026		0	0	(31)	0	0	(31)	0	405	405	0	0	0
R26002908	JACKSONVILLE	FL		06/24/2026		0	0	(101)	0	0	(101)	0	461	461	0	0	0
R26002916	SOUTHAVEN	MS		06/24/2026		0	0	(53)	0	0	(53)	0	291	291	0	0	0
R26002933	TEMPE	AZ		05/29/2026		0	0	(139)	0	0	(139)	0	1,187	1,187	0	0	0
R26002936	CLACKAMAS	OR		07/30/2026		0	0	(85)	0	0	(85)	0	453	453	0	0	0
R26002944	BIXBY	OK		06/24/2026		0	0	(30)	0	0	(30)	0	353	353	0	0	0
R26002949	WILMINGTON	DE		07/30/2026		0	0	(33)	0	0	(33)	0	258	258	0	0	0
R26002958	DENVER	CO		06/24/2026		0	0	(4)	0	0	(4)	0	221	221	0	0	0
R26002959	BAKERSFIELD	CA		05/29/2026		0	0	(61)	0	0	(61)	0	730	730	0	0	0
R26002971	TOPEKA	KS		07/30/2026		0	0	(10)	0	0	(10)	0	92	92	0	0	0
R26002980	MIAMI	FL		06/24/2026		0	0	(85)	0	0	(85)	0	717	717	0	0	0
R26002983	MYRTLE BEACH	SC		05/29/2026		0	0	(39)	0	0	(39)	0	252	252	0	0	0
R26002991	CRAB ORCHARD	KY		06/24/2026		0	0	(41)	0	0	(41)	0	253	253	0	0	0
R26002995	PORT ORANGE	FL		06/24/2026		0	0	(33)	0	0	(33)	0	321	321	0	0	0
R26003010	WILMINGTON	DE		06/24/2026		0	0	(55)	0	0	(55)	0	485	485	0	0	0
R26003012	NORRISTOWN	PA		06/24/2026		0	0	(32)	0	0	(32)	0	268	268	0	0	0
R26003023	SAN ANTONIO	TX		06/24/2026		0	0	(60)	0	0	(60)	0	225	225	0	0	0
R26003028	LEESBURG	FL		06/24/2026		0	0	(25)	0	0	(25)	0	421	421	0	0	0
R26003036	PALM COAST	FL		06/24/2026		0	0	(60)	0	0	(60)	0	830	830	0	0	0
R26003054	HOUSTON	TX		06/24/2026		0	0	(103)	0	0	(103)	0	798	798	0	0	0
R26003055	SOUTH HOUSTON	TX		06/24/2026		0	0	(39)	0	0	(39)	0	405	405	0	0	0
R26003073	HOUSTON	TX		05/29/2026		0	0	(35)	0	0	(35)	0	371	371	0	0	0
R26003097	MILWAUKEE	WI		06/24/2026		0	0	(12)	0	0	(12)	0	102	102	0	0	0
R26003101	TALLAHASSEE	FL		05/29/2026		0	0	(49)	0	0	(49)	0	883	883	0	0	0
R26003103	HUFFMAN	TX		07/30/2026		0	0	(78)	0	0	(78)	0	455	455	0	0	0
R26003110	ADAMSVILLE	AL		07/30/2026		0	0	8	0	0	8	0	134	134	0	0	0
R26003118	MODESTO	CA		06/24/2026		0	0	(61)	0	0	(61)	0	1,448	1,448	0	0	0
R26003123	BEVERLY HILLS	FL		06/24/2026		0	0	(48)	0	0	(48)	0	416	416	0	0	0
R26003138	CHARLOTTESVILLE	VA		06/24/2026		0	0	(91)	0	0	(91)	0	482	482	0	0	0
R26003146	FLORIDA CITY	FL		06/24/2026		0	0	(98)	0	0	(98)	0	1,401	1,401	0	0	0
R26003151	NEW PORT RICHEY	FL		06/24/2026		0	0	(39)	0	0	(39)	0	218	218	0	0	0
R26003160	DALLAS	TX		06/24/2026		0	0	(30)	0	0	(30)	0	406	406	0	0	0
R26003161	LOXAHATCHEE GROVES	FL		06/24/2026		0	0	(111)	0	0	(111)	0	682	682	0	0	0
R26003162	ORLANDO	FL		06/24/2026		0	0	(76)	0	0	(76)	0	351	351	0	0	0
R26003165	CRESTVIEW	FL		06/24/2026		0	0	(55)	0	0	(55)	0	356	356	0	0	0
R26003182	NORWICH	CT		06/24/2026		0	0	(38)	0	0	(38)	0	563	563	0	0	0
R26003188	CORDOVA	TN		06/24/2026		0	0	(103)	0	0	(103)	0	423	423	0	0	0
R26003193	TAYLORSVILLE	UT		06/24/2026		0	0	(39)	0	0	(39)	0	1,037	1,037	0	0	0
R26003197	BATON ROUGE	LA		06/24/2026		0	0	(49)	0	0	(49)	0	363	363	0	0	0
R26003280	BROKEN BOW	OK		06/24/2026		0	0	42	0	0	42	0	1,013	1,013	0	0	0
R26003319	PLAM HARBOR	FL		06/24/2026		0	0	(336)	0	0	(336)	0	1,258	1,258	0	0	0
R26003320	SIOUX FALLS	SD		06/24/2026		0	0	(52)	0	0	(52)	0	317	317	0	0	0
R26003329	GROVELAND	FL		07/30/2026		0	0	(47)	0	0	(47)	0	236	236	0	0	0
R26003333	LAUREL	MD		07/30/2026		0	0	(64)	0	0	(64)	0	209	209	0	0	0
R26003338	BROOKLYN	NY		07/30/2026		0	0	(93)	0	0	(93)	0	656	656	0	0	0
R26003341	GRANDVIEW	MO		07/30/2026		0	0	(51)	0	0	(51)	0	176	176	0	0	0
R26003350	SARASOTA	FL		06/24/2026		0	0	(97)	0	0	(97)	0	779	779	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26003351	AURORA	CO		06/24/2026		0	0	(172)	0	0	(172)	0	501	501	0	0	0
R26003355	BRIDGEVIEW	IL		06/24/2026		0	0	(43)	0	0	(43)	0	1,800	1,800	0	0	0
R26003366	CINCINNATI	OH		07/30/2026		0	0	(43)	0	0	(43)	0	136	136	0	0	0
R26003378	KERNERSVILLE	NC		07/30/2026		0	0	(44)	0	0	(44)	0	163	163	0	0	0
R26003387	APPLETON	WI		06/24/2026		0	0	(79)	0	0	(79)	0	352	352	0	0	0
R26003398	CORNELIUS	NC		07/30/2026		0	0	(10)	0	0	(10)	0	353	353	0	0	0
R26003402	HOUSTON	TX		07/30/2026		0	0	(157)	0	0	(157)	0	594	594	0	0	0
R26003403	SWAN LAKE	NY		07/30/2026		0	0	(164)	0	0	(164)	0	573	573	0	0	0
R26003420	DUNEDIN	FL		06/24/2026		0	0	(103)	0	0	(103)	0	583	583	0	0	0
R26003433	LAKEHURST	NJ		07/30/2026		0	0	(9)	0	0	(9)	0	216	216	0	0	0
R26003434	TOMS RIVER	NJ		06/24/2026		0	0	(33)	0	0	(33)	0	1,000	1,000	0	0	0
R26003458	PALM COAST	FL		06/24/2026		0	0	(96)	0	0	(96)	0	664	664	0	0	0
R26003464	MARTIN	TN		06/24/2026		0	0	(42)	0	0	(42)	0	286	286	0	0	0
R26003466	WAPPINGERS FALLS	NY		07/30/2026		0	0	(50)	0	0	(50)	0	189	189	0	0	0
R26003473	OAKLAND	CA		07/30/2026		0	0	(36)	0	0	(36)	0	276	276	0	0	0
R26003497	ALLENTOWN	PA		06/24/2026		0	0	(53)	0	0	(53)	0	431	431	0	0	0
R26003515	PALMETTO	FL		06/24/2026		0	0	(50)	0	0	(50)	0	313	313	0	0	0
R26003520	ROSHARON	TX		06/24/2026		0	0	(64)	0	0	(64)	0	435	435	0	0	0
R26003538	PASADENA	TX		06/24/2026		0	0	(43)	0	0	(43)	0	230	230	0	0	0
R26003550	HOUSTON	TX		06/24/2026		0	0	(417)	0	0	(417)	0	14,745	14,745	0	0	0
R26003551	MIAMI SHORES	FL		06/24/2026		0	0	(32)	0	0	(32)	0	413	413	0	0	0
R26003562	PALISADES PARK	NJ		06/24/2026		0	0	(165)	0	0	(165)	0	919	919	0	0	0
R26003591	QUEENSBURY	NY		07/30/2026		0	0	(37)	0	0	(37)	0	187	187	0	0	0
R26003598	CENTENNIAL	CO		07/30/2026		0	0	(13)	0	0	(13)	0	420	420	0	0	0
R26003603	WESTBURY	NY		07/30/2026		0	0	(79)	0	0	(79)	0	574	574	0	0	0
R26003620	HAMDEN	CT		06/24/2026		0	0	(45)	0	0	(45)	0	149	149	0	0	0
R26003624	SAN ANTONIO	TX		07/30/2026		0	0	(12)	0	0	(12)	0	111	111	0	0	0
R26003633	PORT ST. LUCIE	FL		06/24/2026		0	0	(32)	0	0	(32)	0	469	469	0	0	0
R26003634	LAS VEGAS	NV		06/24/2026		0	0	(74)	0	0	(74)	0	1,256	1,256	0	0	0
R26003656	EDINBURG	TX		07/30/2026		0	0	(61)	0	0	(61)	0	157	157	0	0	0
R26003658	ST. LOUIS	MO		07/30/2026		0	0	(27)	0	0	(27)	0	172	172	0	0	0
R26003666	ATLANTA	GA		06/24/2026		0	0	(9)	0	0	(9)	0	975	975	0	0	0
R26003673	LUDLOW	MA		07/30/2026		0	0	(62)	0	0	(62)	0	269	269	0	0	0
R26003687	BIRMINGHAM	MI		07/30/2026		0	0	(35)	0	0	(35)	0	173	173	0	0	0
R26003695	ROSHARON	TX		07/30/2026		0	0	(13)	0	0	(13)	0	123	123	0	0	0
R26003697	BROKEN ARROW	OK		06/24/2026		0	0	(36)	0	0	(36)	0	277	277	0	0	0
R26003715	RIVERVIEW	FL		06/24/2026		0	0	(54)	0	0	(54)	0	440	440	0	0	0
R26003720	CHESAPEAKE	VA		07/30/2026		0	0	(78)	0	0	(78)	0	264	264	0	0	0
R26003729	HOUSTON	TX		07/30/2026		0	0	(4)	0	0	(4)	0	361	361	0	0	0
R26003733	ORANGE PARK	FL		06/24/2026		0	0	(129)	0	0	(129)	0	736	736	0	0	0
R26003741	SEVIERVILLE	TN		07/30/2026		0	0	(78)	0	0	(78)	0	334	334	0	0	0
R26003750	BROKEN BOW	OK		06/24/2026		0	0	42	0	0	42	0	1,013	1,013	0	0	0
R26003766	SCOTTSDALE	AZ		06/24/2026		0	0	1	0	0	1	0	1,177	1,177	0	0	0
R26003791	HUNTINGTON BEACH	CA		06/24/2026		0	0	(52)	0	0	(52)	0	1,634	1,634	0	0	0
R26003798	BOISE	ID		06/24/2026		0	0	(83)	0	0	(83)	0	353	353	0	0	0
R26003803	KANSAS CITY	KS		07/30/2026		0	0	(47)	0	0	(47)	0	124	124	0	0	0
R26003812	FORT OGLETHORPE	GA		06/24/2026		0	0	(45)	0	0	(45)	0	174	174	0	0	0
R26003815	HOUSTON	TX		07/30/2026		0	0	(4)	0	0	(4)	0	361	361	0	0	0
R26003820	FOREST HILL	TX		06/24/2026		0	0	(46)	0	0	(46)	0	256	256	0	0	0
R26003824	LOS ANGELES	CA		06/24/2026		0	0	(170)	0	0	(170)	0	730	730	0	0	0
R26003864	SUGAR HILL	GA		07/30/2026		0	0	(30)	0	0	(30)	0	484	484	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26003880	HOUSTON	TX		06/24/2026		0	0	(67)	0	0	(67)	0	468	468	0	0	0
R26003895	SYRACUSE	NY		07/30/2026		0	0	(15)	0	0	(15)	0	114	114	0	0	0
R26003897	DEWITT	NY		07/30/2026		0	0	(16)	0	0	(16)	0	118	118	0	0	0
R26003915	SANTA ANA	CA		07/30/2026		0	0	(62)	0	0	(62)	0	2,183	2,183	0	0	0
R26003938	STOCKTON	CA		06/24/2026		0	0	(92)	0	0	(92)	0	531	531	0	0	0
R26003955	CONNELLY SPRINGS	NC		06/24/2026		0	0	(63)	0	0	(63)	0	375	375	0	0	0
R26003962	EVANSVILLE	IN		06/24/2026		0	0	(66)	0	0	(66)	0	216	216	0	0	0
R26003987	NAPLES	FL		07/30/2026		0	0	(31)	0	0	(31)	0	179	179	0	0	0
R26003991	ROSEVILLE	MI		07/30/2026		0	0	(23)	0	0	(23)	0	88	88	0	0	0
R26003998	PEORIA	AZ		06/24/2026		0	0	(46)	0	0	(46)	0	540	540	0	0	0
R26004002	QUEENS VILLAGE	NY		06/24/2026		0	0	(169)	0	0	(169)	0	2,743	2,743	0	0	0
R26004012	GENEVA	NY		07/30/2026		0	0	(15)	0	0	(15)	0	87	87	0	0	0
R26004015	BEDFORD	TX		06/24/2026		0	0	(15)	0	0	(15)	0	396	396	0	0	0
R26004020	WOODBOURNE	NY		06/24/2026		0	0	(140)	0	0	(140)	0	899	899	0	0	0
R26004024	WILMINGTON	DE		06/24/2026		0	0	(41)	0	0	(41)	0	1,249	1,249	0	0	0
R26004058	NEW LONDON	CT		07/30/2026		0	0	(32)	0	0	(32)	0	87	87	0	0	0
R26004064	LEAGUE CITY	TX		06/24/2026		0	0	(57)	0	0	(57)	0	361	361	0	0	0
R26004066	NEW BRITAIN	CT		06/24/2026		0	0	(104)	0	0	(104)	0	273	273	0	0	0
R26004087	LEXINGTON	KY		06/24/2026		0	0	(45)	0	0	(45)	0	257	257	0	0	0
R26004095	ROSHARON	TX		06/24/2026		0	0	(45)	0	0	(45)	0	1,319	1,319	0	0	0
R26004115	ROANOKE	VA		07/30/2026		0	0	(35)	0	0	(35)	0	153	153	0	0	0
R26004119	WASHINGTON	DC		06/24/2026		0	0	(61)	0	0	(61)	0	351	351	0	0	0
R26004120	UNIVERSITY PLACE	WA		07/30/2026		0	0	(172)	0	0	(172)	0	463	463	0	0	0
R26004133	PINCKNEY	MI		07/30/2026		0	0	(53)	0	0	(53)	0	235	235	0	0	0
R26004138	MUSTANG	OK		07/30/2026		0	0	(24)	0	0	(24)	0	202	202	0	0	0
R26004141	MEMPHIS	TN		07/30/2026		0	0	(1)	0	0	(1)	0	123	123	0	0	0
R26004151	SMYRNA	GA		06/24/2026		0	0	(69)	0	0	(69)	0	374	374	0	0	0
R26004155	SALEM	OR		06/24/2026		0	0	(54)	0	0	(54)	0	369	369	0	0	0
R26004162	INDIANAPOLIS	IN		07/30/2026		0	0	7	0	0	7	0	132	132	0	0	0
R26004175	LOUISVILLE	KY		07/30/2026		0	0	(20)	0	0	(20)	0	161	161	0	0	0
R26004178	BUFFALO	NY		08/27/2026		0	0	(2)	0	0	(2)	0	86	86	0	0	0
R26004187	FORT MYERS	FL		06/24/2026		0	0	(54)	0	0	(54)	0	266	266	0	0	0
R26004191	VERNON HILLS	IL		07/30/2026		0	0	(36)	0	0	(36)	0	141	141	0	0	0
R26004198	KAPOLEI	HI		07/30/2026		0	0	(58)	0	0	(58)	0	546	546	0	0	0
R26004203	DENVER	CO		06/24/2026		0	0	(60)	0	0	(60)	0	691	691	0	0	0
R26004212	CANTON	OH		06/24/2026		0	0	(30)	0	0	(30)	0	565	565	0	0	0
R26004224	MADISON	AL		06/24/2026		0	0	(62)	0	0	(62)	0	342	342	0	0	0
R26004233	PLANTATION	FL		06/24/2026		0	0	(19)	0	0	(19)	0	756	756	0	0	0
R26004256	ROANOKE	VA		06/24/2026		0	0	(64)	0	0	(64)	0	337	337	0	0	0
R26004258	SANTA CLARITA	CA		06/24/2026		0	0	(122)	0	0	(122)	0	366	366	0	0	0
R26004264	EDEN	UT		06/24/2026		0	0	(101)	0	0	(101)	0	888	888	0	0	0
R26004266	SATSUMA	AL		06/24/2026		0	0	(14)	0	0	(14)	0	338	338	0	0	0
R26004280	TUSCALOOSA	AL		07/30/2026		0	0	(42)	0	0	(42)	0	180	180	0	0	0
R26004287	RIDGE	NY		07/30/2026		0	0	(168)	0	0	(168)	0	519	519	0	0	0
R26004289	CLEVELAND	TN		06/24/2026		0	0	(119)	0	0	(119)	0	676	676	0	0	0
R26004295	BUCKNER	MO		07/30/2026		0	0	(25)	0	0	(25)	0	108	108	0	0	0
R26004297	ATHENS	GA		06/24/2026		0	0	(37)	0	0	(37)	0	379	379	0	0	0
R26004315	EL PASO	TX		06/24/2026		0	0	(32)	0	0	(32)	0	167	167	0	0	0
R26004319	ATLANTA	GA		06/24/2026		0	0	(14)	0	0	(14)	0	285	285	0	0	0
R26004320	HUTTO	TX		06/24/2026		0	0	(43)	0	0	(43)	0	513	513	0	0	0
R26004329	EASTON	MD		06/24/2026		0	0	(72)	0	0	(72)	0	246	246	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26004341	DOUGLASVILLE	GA		08/27/2026		0	0	(39)	0	0	(39)	0	270	270	0	0	0
R26004355	WAUKESHA	WI		06/24/2026		0	0	(7)	0	0	(7)	0	791	791	0	0	0
R26004362	VENICE	FL		07/30/2026		0	0	(46)	0	0	(46)	0	212	212	0	0	0
R26004375	WINTER HAVEN	FL		06/24/2026		0	0	(48)	0	0	(48)	0	143	143	0	0	0
R26004387	SAUK VILLAGE	IL		08/27/2026		0	0	2	0	0	2	0	101	101	0	0	0
R26004398	RICHMOND	VA		07/30/2026		0	0	(47)	0	0	(47)	0	184	184	0	0	0
R26004420	AYLETT	VA		08/27/2026		0	0	(54)	0	0	(54)	0	163	163	0	0	0
R26004433	RICHMOND	VA		06/24/2026		0	0	(88)	0	0	(88)	0	327	327	0	0	0
R26004434	GIBSONVILLE	NC		06/24/2026		0	0	(88)	0	0	(88)	0	482	482	0	0	0
R26004438	VALLEJO	CA		06/24/2026		0	0	(148)	0	0	(148)	0	851	851	0	0	0
R26004461	FARMINGTON	NM		06/24/2026		0	0	(16)	0	0	(16)	0	231	231	0	0	0
R26004484	WENDELL	NC		06/24/2026		0	0	(166)	0	0	(166)	0	2,615	2,615	0	0	0
R26004489	CONROE	TX		06/24/2026		0	0	(17)	0	0	(17)	0	268	268	0	0	0
R26004502	WHITTIER	CA		07/30/2026		0	0	(369)	0	0	(369)	0	1,072	1,072	0	0	0
R26004520	INDIANAPOLIS	IN		06/24/2026		0	0	(91)	0	0	(91)	0	293	293	0	0	0
R26004531	GREENSBORO	NC		06/24/2026		0	0	(94)	0	0	(94)	0	335	335	0	0	0
R26004534	SAN ANTONIO	TX		06/24/2026		0	0	(55)	0	0	(55)	0	286	286	0	0	0
R26004547	CHESTER	PA		06/24/2026		0	0	(92)	0	0	(92)	0	241	241	0	0	0
R26004549	HOLLISTER	CA		06/24/2026		0	0	(170)	0	0	(170)	0	626	626	0	0	0
R26004560	PITTSBURGH	PA		06/24/2026		0	0	(117)	0	0	(117)	0	754	754	0	0	0
R26004561	GONZALES	LA		06/24/2026		0	0	(95)	0	0	(95)	0	428	428	0	0	0
R26004564	LEWISTOWN	MT		06/24/2026		0	0	(66)	0	0	(66)	0	317	317	0	0	0
R26004574	OCALA	FL		06/24/2026		0	0	(34)	0	0	(34)	0	783	783	0	0	0
R26004579	DES MOINES	IA		06/24/2026		0	0	(73)	0	0	(73)	0	362	362	0	0	0
R26004588	KNOXVILLE	TN		06/24/2026		0	0	(122)	0	0	(122)	0	449	449	0	0	0
R26004597	VENETA	OR		07/30/2026		0	0	(39)	0	0	(39)	0	473	473	0	0	0
R26004612	KISSIMMEE	FL		06/24/2026		0	0	(89)	0	0	(89)	0	264	264	0	0	0
R26004630	ROCHESTER	NY		06/24/2026		0	0	(62)	0	0	(62)	0	231	231	0	0	0
R26004638	ST. MARYS	GA		06/24/2026		0	0	(33)	0	0	(33)	0	355	355	0	0	0
R26004643	MARYSVILLE	OH		06/24/2026		0	0	(218)	0	0	(218)	0	738	738	0	0	0
R26004648	MILWAUKEE	WI		06/24/2026		0	0	(30)	0	0	(30)	0	166	166	0	0	0
R26004671	RAMONA	CA		06/24/2026		0	0	(144)	0	0	(144)	0	579	579	0	0	0
R26004693	BACLIFF	TX		06/24/2026		0	0	(77)	0	0	(77)	0	124	124	0	0	0
R26004707	CARMEL	IN		06/24/2026		0	0	(132)	0	0	(132)	0	558	558	0	0	0
R26004717	LOUISVILLE	KY		06/24/2026		0	0	(22)	0	0	(22)	0	250	250	0	0	0
R26004721	INDIANAPOLIS	IN		06/24/2026		0	0	(52)	0	0	(52)	0	231	231	0	0	0
R26004731	KANSAS CITY	MO		06/24/2026		0	0	(63)	0	0	(63)	0	326	326	0	0	0
R26004732	LOS ANGELES	CA		06/24/2026		0	0	(222)	0	0	(222)	0	1,215	1,215	0	0	0
R26004734	PITTSBURGH	PA		06/24/2026		0	0	(14)	0	0	(14)	0	211	211	0	0	0
R26004749	CLARKSBURG	WV		06/24/2026		0	0	(57)	0	0	(57)	0	180	180	0	0	0
R26004760	KISSIMMEE	FL		06/24/2026		0	0	(47)	0	0	(47)	0	167	167	0	0	0
R26004761	PHOENIX	AZ		06/24/2026		0	0	(193)	0	0	(193)	0	612	612	0	0	0
R26004779	COVENTRY	RI		06/24/2026		0	0	(137)	0	0	(137)	0	2,424	2,424	0	0	0
R26004781	GLEN ALLEN	VA		06/24/2026		0	0	(129)	0	0	(129)	0	423	423	0	0	0
R26004833	NEW KENSINGTON	PA		06/24/2026		0	0	(78)	0	0	(78)	0	327	327	0	0	0
R26004848	SAVANNAH	GA		06/24/2026		0	0	(75)	0	0	(75)	0	835	835	0	0	0
R26004917	COLUMBUS	OH		06/24/2026		0	0	(85)	0	0	(85)	0	327	327	0	0	0
R26004921	MARION	OH		06/24/2026		0	0	(39)	0	0	(39)	0	213	213	0	0	0
R26004931	MAGNOLIA	TX		06/24/2026		0	0	(93)	0	0	(93)	0	343	343	0	0	0
R26004947	DES MOINES	IA		06/24/2026		0	0	(56)	0	0	(56)	0	276	276	0	0	0
R26004949	DURHAM	NC		06/24/2026		0	0	(106)	0	0	(106)	0	859	859	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26004960	KANSAS CITY	MO		08/27/2026		0	0	(37)	0	0	(37)	0	159	159	0	0	0
R26004961	JACKSONVILLE	FL		06/24/2026		0	0	(90)	0	0	(90)	0	411	411	0	0	0
R26004964	MESA	AZ		06/24/2026		0	0	(118)	0	0	(118)	0	743	743	0	0	0
R26004988	WILKES BARRE	PA		06/24/2026		0	0	(10)	0	0	(10)	0	157	157	0	0	0
R26005010	SEMINOLE	FL		06/24/2026		0	0	(341)	0	0	(341)	0	1,364	1,364	0	0	0
R26005012	NEW ALBANY	IN		06/24/2026		0	0	(85)	0	0	(85)	0	271	271	0	0	0
R26005020	CINCINNATI	OH		06/24/2026		0	0	(33)	0	0	(33)	0	318	318	0	0	0
R26005030	POUGHKEEPSIE	NY		06/24/2026		0	0	(66)	0	0	(66)	0	446	446	0	0	0
R26005048	CHICAGO HEIGHTS	IL		06/24/2026		0	0	(50)	0	0	(50)	0	167	167	0	0	0
R26005071	CITRUS SPRINGS	FL		06/24/2026		0	0	(103)	0	0	(103)	0	283	283	0	0	0
R26005089	SNELLVILLE	GA		06/24/2026		0	0	(140)	0	0	(140)	0	734	734	0	0	0
R26005107	LA PLACE	LA		06/24/2026		0	0	(66)	0	0	(66)	0	298	298	0	0	0
R26005121	CORPUS CHRISTI	TX		06/24/2026		0	0	(44)	0	0	(44)	0	495	495	0	0	0
R26005132	SOUTH EUCLID	OH		06/24/2026		0	0	(72)	0	0	(72)	0	204	204	0	0	0
R26005160	GLEN ALLEN	VA		06/24/2026		0	0	(170)	0	0	(170)	0	664	664	0	0	0
R26005161	GARFIELD HEIGHTS	OH		06/24/2026		0	0	(23)	0	0	(23)	0	206	206	0	0	0
R26005224	JACKSONVILLE	NC		06/24/2026		0	0	(73)	0	0	(73)	0	314	314	0	0	0
R26005230	PORT CHARLOTTE	FL		07/30/2026		0	0	(110)	0	0	(110)	0	407	407	0	0	0
R26005234	ODESSA	TX		06/24/2026		0	0	(58)	0	0	(58)	0	236	236	0	0	0
R26005250	DAYTON	OH		06/24/2026		0	0	(27)	0	0	(27)	0	1,033	1,033	0	0	0
R26005256	WINTER GARDEN	FL		06/24/2026		0	0	(100)	0	0	(100)	0	477	477	0	0	0
R26005264	CONROE	TX		06/24/2026		0	0	(28)	0	0	(28)	0	206	206	0	0	0
R26005361	NEW BRITIAN	CT		06/24/2026		0	0	13	0	0	13	0	982	982	0	0	0
R26005366	DEERFIELD BEACH	FL		06/24/2026		0	0	(11)	0	0	(11)	0	887	887	0	0	0
R26005368	INDIANAPOLIS	IN		06/24/2026		0	0	(33)	0	0	(33)	0	233	233	0	0	0
R26005369	LAKE OSWEGO	OR		06/24/2026		0	0	(421)	0	0	(421)	0	3,063	3,063	0	0	0
R26005380	KANSAS CITY	MO		06/24/2026		0	0	(29)	0	0	(29)	0	2,112	2,112	0	0	0
R26005383	CASSELBERRY	FL		06/24/2026		0	0	(45)	0	0	(45)	0	375	375	0	0	0
R26005389	COLUMBUS	GA		06/24/2026		0	0	(40)	0	0	(40)	0	453	453	0	0	0
R26005392	HAWTHORNE	CA		06/24/2026		0	0	(136)	0	0	(136)	0	1,819	1,819	0	0	0
R26005393	INDIANAPOLIS	IN		06/24/2026		0	0	(165)	0	0	(165)	0	1,476	1,476	0	0	0
R26005394	PASSAIC	NJ		06/24/2026		0	0	(79)	0	0	(79)	0	2,029	2,029	0	0	0
R26005397	SAINT CHARLES	MO		06/24/2026		0	0	(58)	0	0	(58)	0	675	675	0	0	0
R26005416	KURE BEACH	NC		06/24/2026		0	0	(180)	0	0	(180)	0	2,289	2,289	0	0	0
R26005424	JACKSONVILLE	FL		06/24/2026		0	0	(28)	0	0	(28)	0	597	597	0	0	0
R26005427	YORK	PA		06/24/2026		0	0	(35)	0	0	(35)	0	576	576	0	0	0
R26005428	MOORE	OK		06/24/2026		0	0	(27)	0	0	(27)	0	452	452	0	0	0
R26005431	JACKSONVILLE	FL		06/24/2026		0	0	(27)	0	0	(27)	0	656	656	0	0	0
R26005432	MILWAUKEE	WI		06/24/2026		0	0	(27)	0	0	(27)	0	426	426	0	0	0
R26005443	MILWAUKEE	WI		06/24/2026		0	0	(23)	0	0	(23)	0	388	388	0	0	0
R26005468	MEDFORD	OR		06/24/2026		0	0	(39)	0	0	(39)	0	385	385	0	0	0
R26005476	DAVENPORT	IA		06/24/2026		0	0	(31)	0	0	(31)	0	323	323	0	0	0
R26005479	SYRACUSE	NY		06/24/2026		0	0	(29)	0	0	(29)	0	489	489	0	0	0
R26005480	WATERTOWN	NY		06/24/2026		0	0	(47)	0	0	(47)	0	507	507	0	0	0
R26005483	SAVANNAH	GA		06/24/2026		0	0	(87)	0	0	(87)	0	1,172	1,172	0	0	0
R26005484	LA PORTE	TX		06/24/2026		0	0	(62)	0	0	(62)	0	495	495	0	0	0
R26005487	PLAINFIELD	IL		06/24/2026		0	0	(44)	0	0	(44)	0	759	759	0	0	0
R26005495	MONTGOMERY	AL		06/24/2026		0	0	(42)	0	0	(42)	0	297	297	0	0	0
R26005518	COCOA	FL		06/24/2026		0	0	(51)	0	0	(51)	0	493	493	0	0	0
R26005519	PATERSON	NJ		06/24/2026		0	0	(185)	0	0	(185)	0	1,559	1,559	0	0	0
R26005522	BUFFALO	NY		06/24/2026		0	0	(28)	0	0	(28)	0	313	313	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26005528	NEW BRAUNFELS	TX		06/24/2026		0	0	(174)	0	0	(174)	0	1,079	1,079	0	0	0
R26005531	MOBILE	AL		06/24/2026		0	0	(30)	0	0	(30)	0	322	322	0	0	0
R26005538	LOUISVILLE	KY		06/24/2026		0	0	(33)	0	0	(33)	0	385	385	0	0	0
R26005542	HARTSELLE	AL		06/24/2026		0	0	(27)	0	0	(27)	0	363	363	0	0	0
R26005543	GALVESTON	TX		06/24/2026		0	0	(85)	0	0	(85)	0	887	887	0	0	0
R26005545	HOUSTON	TX		06/24/2026		0	0	(31)	0	0	(31)	0	313	313	0	0	0
R26005550	MERRIAM WOODS VIL	MO		06/24/2026		0	0	(19)	0	0	(19)	0	362	362	0	0	0
R26005573	MADERA	CA		06/24/2026		0	0	(44)	0	0	(44)	0	566	566	0	0	0
R26005589	WEST HAVEN	CT		06/24/2026		0	0	(246)	0	0	(246)	0	1,633	1,633	0	0	0
R26005592	ZANESVILLE	OH		06/24/2026		0	0	(27)	0	0	(27)	0	352	352	0	0	0
R26005593	ELLENVILLE	NY		06/24/2026		0	0	(56)	0	0	(56)	0	791	791	0	0	0
R26005597	WILKES BARRE	PA		06/24/2026		0	0	(66)	0	0	(66)	0	1,044	1,044	0	0	0
R26005616	HARTFORD	CT		06/24/2026		0	0	(73)	0	0	(73)	0	643	643	0	0	0
R26005627	NEWPORT NEWS	VA		06/24/2026		0	0	(67)	0	0	(67)	0	670	670	0	0	0
R26005631	WILMINGTON	NC		06/24/2026		0	0	(42)	0	0	(42)	0	797	797	0	0	0
R26005643	TAMPA	FL		06/24/2026		0	0	(42)	0	0	(42)	0	663	663	0	0	0
R26005683	BOLINGBROOK	IL		06/24/2026		0	0	(62)	0	0	(62)	0	1,089	1,089	0	0	0
R26005687	ROCKFORD	IL		06/24/2026		0	0	(31)	0	0	(31)	0	297	297	0	0	0
R26005695	NORTH PLAINFIELD	NJ		06/24/2026		0	0	(112)	0	0	(112)	0	1,215	1,215	0	0	0
R26005728	PITTSBURGH	PA		08/27/2026		0	0	(23)	0	0	(23)	0	123	123	0	0	0
R26005731	UNION	NY		06/24/2026		0	0	(10)	0	0	(10)	0	95	95	0	0	0
R26005738	RAVENA	NY		06/24/2026		0	0	(88)	0	0	(88)	0	562	562	0	0	0
R26005742	MICHIGAN CITY	IN		06/24/2026		0	0	(58)	0	0	(58)	0	510	510	0	0	0
R26005745	HAMMOND	IN		06/24/2026		0	0	(20)	0	0	(20)	0	440	440	0	0	0
R26005766	CHESTER	VA		07/30/2026		0	0	(52)	0	0	(52)	0	474	474	0	0	0
R26005773	STOCKBRIDGE	GA		06/24/2026		0	0	(110)	0	0	(110)	0	633	633	0	0	0
R26005783	ROCKFORD	IL		06/24/2026		0	0	(81)	0	0	(81)	0	772	772	0	0	0
R26005789	BROOKLYN	NY		08/27/2026		0	0	(139)	0	0	(139)	0	826	826	0	0	0
R26005792	PALISADES PARK	NJ		06/24/2026		0	0	(166)	0	0	(166)	0	1,587	1,587	0	0	0
R26005816	CLIFTON	NJ		06/24/2026		0	0	(136)	0	0	(136)	0	1,349	1,349	0	0	0
R26005827	JANESVILLE	WI		06/24/2026		0	0	(41)	0	0	(41)	0	513	513	0	0	0
R26005880	TAMPA	FL		07/30/2026		0	0	(54)	0	0	(54)	0	412	412	0	0	0
R26005897	AUSTIN	TX		06/24/2026		0	0	(152)	0	0	(152)	0	965	965	0	0	0
R26005908	MANITOU SPRINGS	CO		07/30/2026		0	0	(114)	0	0	(114)	0	371	371	0	0	0
R26005910	FISHERS	IN		07/30/2026		0	0	(9)	0	0	(9)	0	512	512	0	0	0
R26005914	BOYNTON BEACH	FL		07/30/2026		0	0	(68)	0	0	(68)	0	344	344	0	0	0
R26005928	WEST VALLEY CITY	UT		07/30/2026		0	0	(62)	0	0	(62)	0	228	228	0	0	0
R26005932	TAMPA	FL		08/27/2026		0	0	(93)	0	0	(93)	0	297	297	0	0	0
R26005937	RALEIGH	NC		07/30/2026		0	0	(15)	0	0	(15)	0	219	219	0	0	0
R26005949	DALLAS	TX		06/24/2026		0	0	(9)	0	0	(9)	0	339	339	0	0	0
R26005953	WATKINSVILLE	GA		06/24/2026		0	0	(91)	0	0	(91)	0	509	509	0	0	0
R26005975	BIRMINGHAM	AL		07/30/2026		0	0	(14)	0	0	(14)	0	88	88	0	0	0
R26005977	CONROE	TX		07/30/2026		0	0	(35)	0	0	(35)	0	136	136	0	0	0
R26005992	INDIANAPOLIS	IN		07/30/2026		0	0	(26)	0	0	(26)	0	95	95	0	0	0
R26006011	SURPRISE	AZ		07/30/2026		0	0	(76)	0	0	(76)	0	282	282	0	0	0
R26006024	WASHINGTON	DC		07/30/2026		0	0	(61)	0	0	(61)	0	273	273	0	0	0
R26006039	CASTLE PINES	CO		07/30/2026		0	0	(89)	0	0	(89)	0	261	261	0	0	0
R26006045	SPOKANE	WA		06/24/2026		0	0	(34)	0	0	(34)	0	403	403	0	0	0
R26006053	NORWALK	CA		06/24/2026		0	0	(88)	0	0	(88)	0	1,634	1,634	0	0	0
R26006059	NORMAN	OK		07/30/2026		0	0	(44)	0	0	(44)	0	242	242	0	0	0
R26006060	CENTRAL ISLIP	NY		07/30/2026		0	0	(69)	0	0	(69)	0	262	262	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26006063	WHITE HALL	AR		07/30/2026		0	0	(18)	0	0	(18)	0	92	92	0	0	0
R26006065	WHITE HALL	AR		07/30/2026		0	0	(17)	0	0	(17)	0	85	85	0	0	0
R26006076	LOMITA	CA		06/24/2026		0	0	(54)	0	0	(54)	0	848	848	0	0	0
R26006113	DEERFIELD BEACH	FL		07/30/2026		0	0	(43)	0	0	(43)	0	253	253	0	0	0
R26006127	GREENVILLE	SC		07/30/2026		0	0	(77)	0	0	(77)	0	240	240	0	0	0
R26006128	READING	PA		07/30/2026		0	0	(30)	0	0	(30)	0	137	137	0	0	0
R26006132	LEES SUMMIT	MO		07/30/2026		0	0	(55)	0	0	(55)	0	269	269	0	0	0
R26006137	HENRICO	VA		07/30/2026		0	0	(53)	0	0	(53)	0	526	526	0	0	0
R26006149	SELMA	TX		07/30/2026		0	0	(23)	0	0	(23)	0	156	156	0	0	0
R26006153	FORT WORTH	TX		07/30/2026		0	0	(63)	0	0	(63)	0	206	206	0	0	0
R26006162	PROVIDENCE	RI		07/30/2026		0	0	(44)	0	0	(44)	0	269	269	0	0	0
R26006192	FAIRBURN	GA		07/30/2026		0	0	(32)	0	0	(32)	0	127	127	0	0	0
R26006196	EL PASO	TX		07/30/2026		0	0	(26)	0	0	(26)	0	183	183	0	0	0
R26006198	EL PASO	TX		07/30/2026		0	0	(26)	0	0	(26)	0	180	180	0	0	0
R26006203	MANCHESTER	CT		07/30/2026		0	0	(54)	0	0	(54)	0	290	290	0	0	0
R26006208	INDEPENDENCE	MO		06/24/2026		0	0	(11)	0	0	(11)	0	495	495	0	0	0
R26006220	MIDLAND	TX		07/30/2026		0	0	(38)	0	0	(38)	0	120	120	0	0	0
R26006224	REVERE	MA		06/24/2026		0	0	(95)	0	0	(95)	0	1,049	1,049	0	0	0
R26006234	CLOVIS	CA		07/30/2026		0	0	(67)	0	0	(67)	0	187	187	0	0	0
R26006236	SEATTLE	WA		07/30/2026		0	0	(109)	0	0	(109)	0	797	797	0	0	0
R26006239	BRADENTON	FL		07/30/2026		0	0	(94)	0	0	(94)	0	503	503	0	0	0
R26006241	GLENDALE	CA		07/30/2026		0	0	(92)	0	0	(92)	0	709	709	0	0	0
R26006260	HENRICO	VA		06/24/2026		0	0	(151)	0	0	(151)	0	588	588	0	0	0
R26006265	CONROE	TX		06/24/2026		0	0	(51)	0	0	(51)	0	406	406	0	0	0
R26006276	BESSEMER	AL		07/30/2026		0	0	(22)	0	0	(22)	0	228	228	0	0	0
R26006297	NEW BRITAIN	CT		07/30/2026		0	0	(68)	0	0	(68)	0	288	288	0	0	0
R26006304	VAN NUYS	CA		08/27/2026		0	0	(170)	0	0	(170)	0	976	976	0	0	0
R26006328	ATLANTA	GA		07/30/2026		0	0	(24)	0	0	(24)	0	116	116	0	0	0
R26006332	GRAND RAPIDS	MI		07/30/2026		0	0	(11)	0	0	(11)	0	223	223	0	0	0
R26006337	QUEENS	NY		07/30/2026		0	0	(139)	0	0	(139)	0	1,547	1,547	0	0	0
R26006339	FORT LAUDERDALE	FL		07/30/2026		0	0	(89)	0	0	(89)	0	457	457	0	0	0
R26006370	KNOX	IN		07/30/2026		0	0	(35)	0	0	(35)	0	232	232	0	0	0
R26006396	EL PASO	TX		07/30/2026		0	0	(27)	0	0	(27)	0	185	185	0	0	0
R26006398	EL PASO	TX		07/30/2026		0	0	(27)	0	0	(27)	0	187	187	0	0	0
R26006411	PANAMA CITY BEACH	FL		07/30/2026		0	0	(11)	0	0	(11)	0	450	450	0	0	0
R26006420	RAYTOWN	MO		07/30/2026		0	0	(39)	0	0	(39)	0	132	132	0	0	0
R26006436	MONTGOMERY	AL		08/27/2026		0	0	5	0	0	5	0	178	178	0	0	0
R26006439	SAVANNAH	GA		08/27/2026		0	0	(24)	0	0	(24)	0	182	182	0	0	0
R26006441	HIGH SPRINGS	FL		08/27/2026		0	0	(44)	0	0	(44)	0	157	157	0	0	0
R26006445	TUOLUMNE	CA		07/30/2026		0	0	(71)	0	0	(71)	0	382	382	0	0	0
R26006446	BRONX	NY		07/30/2026		0	0	(148)	0	0	(148)	0	784	784	0	0	0
R26006453	KISSIMMEE	FL		06/24/2026		0	0	(203)	0	0	(203)	0	964	964	0	0	0
R26006459	BOYNTON BEACH	FL		07/30/2026		0	0	(108)	0	0	(108)	0	692	692	0	0	0
R26006465	DETROIT	MI		06/24/2026		0	0	(13)	0	0	(13)	0	487	487	0	0	0
R26006624	DORCHESTER	MA		08/27/2026		0	0	(60)	0	0	(60)	0	653	653	0	0	0
R26006637	CARPENTERSVILLE	IL		07/30/2026		0	0	(75)	0	0	(75)	0	322	322	0	0	0
R26006638	ATLANTA	GA		08/27/2026		0	0	(13)	0	0	(13)	0	107	107	0	0	0
R26006649	WYLIE	TX		07/30/2026		0	0	(8)	0	0	(8)	0	578	578	0	0	0
R26006685	BURR RIDGE	IL		08/27/2026		0	0	(71)	0	0	(71)	0	332	332	0	0	0
R26006691	ENGLEWOOD	OH		08/27/2026		0	0	(27)	0	0	(27)	0	135	135	0	0	0
R26006699	ROANOKE	VA		07/30/2026		0	0	(37)	0	0	(37)	0	132	132	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26006729	TULSA	OK		07/30/2026		0	0	(25)	0	0	(25)	0	122	122	0	0	0
R26006748	PHOENIX	AZ		08/27/2026		0	0	(46)	0	0	(46)	0	203	203	0	0	0
R26006785	NORCROSS	GA		08/27/2026		0	0	(143)	0	0	(143)	0	29,095	29,095	0	0	0
R26006800	DOVER	DE		08/27/2026		0	0	(49)	0	0	(49)	0	231	231	0	0	0
R26006817	TULARE	CA		08/27/2026		0	0	(41)	0	0	(41)	0	233	233	0	0	0
R26006839	VALLEJO	CA		07/30/2026		0	0	(10)	0	0	(10)	0	143	143	0	0	0
R26006862	GARLAND	TX		07/30/2026		0	0	(1)	0	0	(1)	0	157	157	0	0	0
R26006865	MILWAUKEE	WI		08/27/2026		0	0	(29)	0	0	(29)	0	78	78	0	0	0
R26006893	EAST HARTFORD	CT		08/27/2026		0	0	(39)	0	0	(39)	0	252	252	0	0	0
R26006943	YORK	PA		07/30/2026		0	0	(9)	0	0	(9)	0	97	97	0	0	0
R26006955	DEBARY	FL		07/30/2026		0	0	(64)	0	0	(64)	0	254	254	0	0	0
R26006979	FORT LEE	NJ		07/30/2026		0	0	(49)	0	0	(49)	0	179	179	0	0	0
R26007011	SAVANNAH	GA		08/27/2026		0	0	(11)	0	0	(11)	0	139	139	0	0	0
R26007019	VICTORIA	TX		07/30/2026		0	0	(6)	0	0	(6)	0	114	114	0	0	0
R26007020	HOLLYWOOD	FL		08/27/2026		0	0	(30)	0	0	(30)	0	376	376	0	0	0
R26007033	MIAMI	FL		08/27/2026		0	0	(30)	0	0	(30)	0	342	342	0	0	0
R26007037	ATLANTA	GA		08/27/2026		0	0	(13)	0	0	(13)	0	107	107	0	0	0
R26007042	VICTOR	NY		08/27/2026		0	0	(32)	0	0	(32)	0	121	121	0	0	0
R26007098	SOUTHFIELD	MI		07/30/2026		0	0	(27)	0	0	(27)	0	182	182	0	0	0
R26007198	MCALLEN	TX		08/27/2026		0	0	(5)	0	0	(5)	0	63	63	0	0	0
R26007213	SPRING	TX		07/30/2026		0	0	(3)	0	0	(3)	0	122	122	0	0	0
R26007236	NORTHPORT	AL		08/27/2026		0	0	0	0	0	0	0	146	146	0	0	0
R26007256	UNION CITY	CA		08/27/2026		0	0	(58)	0	0	(58)	0	467	467	0	0	0
R26007260	SAINT PETERS	MO		07/30/2026		0	0	(15)	0	0	(15)	0	149	149	0	0	0
R26007300	SALEM	OR		08/27/2026		0	0	(37)	0	0	(37)	0	343	343	0	0	0
R26007335	COLUMBUS	GA		07/30/2026		0	0	(44)	0	0	(44)	0	121	121	0	0	0
R26007342	ATHENS	GA		07/30/2026		0	0	1	0	0	1	0	666	666	0	0	0
R26007379	MIRAMAR	FL		08/27/2026		0	0	(25)	0	0	(25)	0	582	582	0	0	0
R26007535	GEORGETOWN	OH		07/30/2026		0	0	(35)	0	0	(35)	0	176	176	0	0	0
R26007537	KAMUELA	HI		07/30/2026		0	0	(363)	0	0	(363)	0	2,736	2,736	0	0	0
R26007549	CROSBY	TX		07/30/2026		0	0	(37)	0	0	(37)	0	319	319	0	0	0
R26007552	HUNTSVILLE	AL		07/30/2026		0	0	(45)	0	0	(45)	0	286	286	0	0	0
R26007555	SAINT LOUIS	MO		07/30/2026		0	0	(41)	0	0	(41)	0	256	256	0	0	0
R26007556	COLUMBUS	GA		07/30/2026		0	0	(44)	0	0	(44)	0	320	320	0	0	0
R26007562	NORTH MYRTLE BEACH	SC		07/30/2026		0	0	(72)	0	0	(72)	0	1,508	1,508	0	0	0
R26007563	EAST ORANGE	NJ		07/30/2026		0	0	(160)	0	0	(160)	0	1,293	1,293	0	0	0
R26007571	JACKSONVILLE	FL		07/30/2026		0	0	(44)	0	0	(44)	0	196	196	0	0	0
R26007574	LILBURN	GA		07/30/2026		0	0	(18)	0	0	(18)	0	1,282	1,282	0	0	0
R26007577	BROOKLYN	NY		08/12/2026		0	0	(150)	0	0	(150)	0	1,226	1,226	0	0	0
R26007578	MANCHESTER	MO		07/30/2026		0	0	(31)	0	0	(31)	0	591	591	0	0	0
R26007583	KISSIMMEE	FL		07/30/2026		0	0	5	0	0	5	0	166	166	0	0	0
R26007584	WALLINGTON	NJ		07/30/2026		0	0	(166)	0	0	(166)	0	1,634	1,634	0	0	0
R26007585	LAWRENCE	MA		07/30/2026		0	0	73	0	0	73	0	714	714	0	0	0
R26007591	SAINT LOUIS	MO		07/30/2026		0	0	(21)	0	0	(21)	0	342	342	0	0	0
R26007593	SNELLVILLE	GA		07/30/2026		0	0	21	0	0	21	0	312	312	0	0	0
R26007594	SOUTH HAVEN	MI		07/30/2026		0	0	(49)	0	0	(49)	0	308	308	0	0	0
R26007597	BROOKLYN	NY		07/30/2026		0	0	(100)	0	0	(100)	0	1,396	1,396	0	0	0
R26007598	MADEIRA BEACH	FL		07/30/2026		0	0	(117)	0	0	(117)	0	1,047	1,047	0	0	0
R26007600	ST. LOUIS	MO		07/30/2026		0	0	(7)	0	0	(7)	0	221	221	0	0	0
R26007611	WINDSOR MILL	MD		07/30/2026		0	0	(36)	0	0	(36)	0	525	525	0	0	0
R26007618	RIVIERA BEACH	FL		07/30/2026		0	0	(35)	0	0	(35)	0	394	394	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26007623	GARNER	NC		07/30/2026		0	0	(73)	0	0	(73)	0	671	671	0	0	0
R26007625	CANTON	GA		07/30/2026		0	0	(35)	0	0	(35)	0	483	483	0	0	0
R26007630	MONROE	NY		07/30/2026		0	0	(42)	0	0	(42)	0	286	286	0	0	0
R26007631	OMAHA	NE		07/30/2026		0	0	(20)	0	0	(20)	0	305	305	0	0	0
R26007632	OMAHA	NE		07/30/2026		0	0	(15)	0	0	(15)	0	288	288	0	0	0
R26007635	MARSHALL	MO		07/30/2026		0	0	(26)	0	0	(26)	0	355	355	0	0	0
R26007636	SACO	ME		07/30/2026		0	0	(40)	0	0	(40)	0	577	577	0	0	0
R26007637	SAINT LOUIS	MO		07/30/2026		0	0	(27)	0	0	(27)	0	348	348	0	0	0
R26007642	KANSAS CITY	MO		07/30/2026		0	0	(25)	0	0	(25)	0	301	301	0	0	0
R26007644	KANSAS CITY	MO		07/30/2026		0	0	(22)	0	0	(22)	0	282	282	0	0	0
R26007649	HINESVILLE	GA		07/30/2026		0	0	(32)	0	0	(32)	0	331	331	0	0	0
R26007650	MILWAUKEE	WI		07/30/2026		0	0	(24)	0	0	(24)	0	192	192	0	0	0
R26007656	SPANISH FORT	AL		07/30/2026		0	0	(30)	0	0	(30)	0	364	364	0	0	0
R26007667	OCALA	FL		07/30/2026		0	0	(18)	0	0	(18)	0	314	314	0	0	0
R26007670	SAINT ANN	MO		07/30/2026		0	0	(24)	0	0	(24)	0	208	208	0	0	0
R26007673	NEWPORT	OR		08/12/2026		0	0	(20)	0	0	(20)	0	224	224	0	0	0
R26007676	EAST ORANGE	NJ		07/30/2026		0	0	(114)	0	0	(114)	0	1,146	1,146	0	0	0
R26007682	MILWAUKEE	WI		07/30/2026		0	0	(95)	0	0	(95)	0	709	709	0	0	0
R26007683	ORANGE	NJ		07/30/2026		0	0	(87)	0	0	(87)	0	925	925	0	0	0
R26007684	INDEPENDENCE	MO		07/30/2026		0	0	(27)	0	0	(27)	0	194	194	0	0	0
R26007689	SAVANNAH	GA		07/30/2026		0	0	(27)	0	0	(27)	0	255	255	0	0	0
R26007692	SEWARD	NE		07/30/2026		0	0	(23)	0	0	(23)	0	406	406	0	0	0
R26007694	BIRMINGHAM	AL		07/30/2026		0	0	(23)	0	0	(23)	0	189	189	0	0	0
R26007696	KANSAS CITY	MO		07/30/2026		0	0	(30)	0	0	(30)	0	363	363	0	0	0
R26007697	CORAL SPRINGS	FL		07/30/2026		0	0	(18)	0	0	(18)	0	124	124	0	0	0
R26007705	SPRINGFIELD	MO		07/30/2026		0	0	(28)	0	0	(28)	0	275	275	0	0	0
R26007708	OLIVE BRANCH	MS		07/30/2026		0	0	(23)	0	0	(23)	0	382	382	0	0	0
R26007711	MAHWAH	NJ		07/30/2026		0	0	(129)	0	0	(129)	0	2,819	2,819	0	0	0
R26007712	ORANGE BEACH	AL		07/30/2026		0	0	(307)	0	0	(307)	0	1,889	1,889	0	0	0
R26007715	TWIN LAKES	WI		07/30/2026		0	0	(10)	0	0	(10)	0	184	184	0	0	0
R26007718	MARYLAND HEIGHTS	MO		07/30/2026		0	0	(31)	0	0	(31)	0	324	324	0	0	0
R26007719	SAINT LOUIS	MO		07/30/2026		0	0	(67)	0	0	(67)	0	449	449	0	0	0
R26007724	MACON	GA		07/30/2026		0	0	(35)	0	0	(35)	0	140	140	0	0	0
R26007725	ORANGE	NJ		07/30/2026		0	0	(109)	0	0	(109)	0	1,971	1,971	0	0	0
R26007730	BOGOTA	NJ		07/30/2026		0	0	(75)	0	0	(75)	0	783	783	0	0	0
R26007732	MIDDLETOWN	NY		07/30/2026		0	0	(54)	0	0	(54)	0	425	425	0	0	0
R26007733	ATLANTA	GA		07/30/2026		0	0	(55)	0	0	(55)	0	270	270	0	0	0
R26007735	GARDENDALE	AL		07/30/2026		0	0	(25)	0	0	(25)	0	270	270	0	0	0
R26007740	OCALA	FL		07/30/2026		0	0	(24)	0	0	(24)	0	506	506	0	0	0
R26007741	ORANGE BEACH	AL		07/30/2026		0	0	(67)	0	0	(67)	0	413	413	0	0	0
R26007746	SAINT CLOUD	FL		07/30/2026		0	0	(32)	0	0	(32)	0	621	621	0	0	0
R26007769	KENNEWICK	WA		08/27/2026		0	0	(57)	0	0	(57)	0	468	468	0	0	0
R26007772	ENFIELD	CT		08/27/2026		0	0	(15)	0	0	(15)	0	230	230	0	0	0
R26007773	STEWARTSTOWN	PA		08/27/2026		0	0	(24)	0	0	(24)	0	196	196	0	0	0
R26007777	YORK	PA		08/27/2026		0	0	(12)	0	0	(12)	0	111	111	0	0	0
R26007780	LOS ANGELES	CA		08/27/2026		0	0	(129)	0	0	(129)	0	860	860	0	0	0
R26007805	ELOY	AZ		08/27/2026		0	0	(15)	0	0	(15)	0	122	122	0	0	0
R26007807	HIGHLAND	NY		08/27/2026		0	0	(58)	0	0	(58)	0	451	451	0	0	0
R26007811	BAKERSFIELD	CA		08/27/2026		0	0	(37)	0	0	(37)	0	149	149	0	0	0
R26007817	TUCSON	AZ		08/27/2026		0	0	(20)	0	0	(20)	0	162	162	0	0	0
R26007819	BESSEMER	AL		08/27/2026		0	0	18	0	0	18	0	96	96	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26007822	PALM COAST	FL		08/27/2026		0	0	31	0	0	31	0	165	165	0	0	0
R26007825	PRESCOTT VALLEY	AZ		08/27/2026		0	0	(27)	0	0	(27)	0	233	233	0	0	0
R26007826	PRESCOTT VALLEY	AZ		08/27/2026		0	0	(30)	0	0	(30)	0	255	255	0	0	0
R26007827	PRESCOTT VALLEY	AZ		08/27/2026		0	0	(27)	0	0	(27)	0	234	234	0	0	0
R26007830	EDGEWATER	NJ		08/27/2026		0	0	(49)	0	0	(49)	0	274	274	0	0	0
R26007831	CONSHOHOCKEN	PA		08/27/2026		0	0	(72)	0	0	(72)	0	374	374	0	0	0
R26007833	SPRING	TX		08/27/2026		0	0	(16)	0	0	(16)	0	152	152	0	0	0
R26007835	ROYSTON	GA		08/27/2026		0	0	(63)	0	0	(63)	0	137	137	0	0	0
R26007836	ROYSTON	GA		08/27/2026		0	0	(63)	0	0	(63)	0	137	137	0	0	0
R26007847	ARLINGTON	TX		08/27/2026		0	0	(21)	0	0	(21)	0	132	132	0	0	0
R26007853	HARRISBURG	PA		08/27/2026		0	0	(28)	0	0	(28)	0	160	160	0	0	0
R26007855	WATERLOO	IA		08/27/2026		0	0	(15)	0	0	(15)	0	100	100	0	0	0
R26007856	JEFFERSON	GA		08/27/2026		0	0	(20)	0	0	(20)	0	135	135	0	0	0
R26007858	BEAVERTON	OR		08/27/2026		0	0	(34)	0	0	(34)	0	408	408	0	0	0
R26007861	KENNEWICK	WA		08/27/2026		0	0	(49)	0	0	(49)	0	234	234	0	0	0
R26007862	KENNEWICK	WA		08/27/2026		0	0	(49)	0	0	(49)	0	234	234	0	0	0
R26007864	HOUSTON	TX		08/27/2026		0	0	(2)	0	0	(2)	0	145	145	0	0	0
R26007865	COLERAIN TOWNSHIP	OH		08/27/2026		0	0	(9)	0	0	(9)	0	95	95	0	0	0
R26007866	LYNNVILLE	IN		08/27/2026		0	0	(11)	0	0	(11)	0	132	132	0	0	0
R26007869	NORFOLK	VA		08/27/2026		0	0	(61)	0	0	(61)	0	267	267	0	0	0
R26007872	NORTH CHARLESTON	SC		08/27/2026		0	0	(42)	0	0	(42)	0	237	237	0	0	0
R26007873	FAYETTEVILLE	NC		08/27/2026		0	0	(7)	0	0	(7)	0	125	125	0	0	0
R26007874	ARLINGTON	TX		08/27/2026		0	0	(20)	0	0	(20)	0	121	121	0	0	0
R26007880	KATY	TX		08/27/2026		0	0	(16)	0	0	(16)	0	194	194	0	0	0
R26007884	ROWLAND HEIGHTS	CA		08/27/2026		0	0	(20)	0	0	(20)	0	1,900	1,900	0	0	0
R26007886	DAYTONA BEACH	FL		08/27/2026		0	0	(62)	0	0	(62)	0	1,234	1,234	0	0	0
R26007894	CULLMAN	AL		08/27/2026		0	0	(4)	0	0	(4)	0	194	194	0	0	0
R26007896	PROVO	UT		08/27/2026		0	0	(61)	0	0	(61)	0	231	231	0	0	0
R26007939	LANCASTER	OH		08/27/2026		0	0	(30)	0	0	(30)	0	131	131	0	0	0
R26007940	LEWISTON	NY		08/27/2026		0	0	(60)	0	0	(60)	0	194	194	0	0	0
R26007943	MILLERSVILLE	MD		08/27/2026		0	0	(21)	0	0	(21)	0	554	554	0	0	0
R26007954	DETROIT	MI		08/27/2026		0	0	(21)	0	0	(21)	0	117	117	0	0	0
R26007960	PLEASANTVILLE	NJ		08/27/2026		0	0	(32)	0	0	(32)	0	170	170	0	0	0
R26007961	KELLOGG	ID		08/27/2026		0	0	(19)	0	0	(19)	0	160	160	0	0	0
R26007963	AURORA	IL		08/27/2026		0	0	(63)	0	0	(63)	0	2,382	2,382	0	0	0
R26007967	FONTANA	CA		08/27/2026		0	0	(44)	0	0	(44)	0	337	337	0	0	0
R26007971	LAWRENCEVILLE	GA		08/27/2026		0	0	(50)	0	0	(50)	0	255	255	0	0	0
R26007975	SAN FRANCISCO	CA		08/27/2026		0	0	(75)	0	0	(75)	0	283	283	0	0	0
R26007978	GREENSBORO	NC		08/27/2026		0	0	(45)	0	0	(45)	0	109	109	0	0	0
R26007990	JACKSONVILLE	FL		08/27/2026		0	0	19	0	0	19	0	173	173	0	0	0
R26007993	WARREN	MI		08/27/2026		0	0	(14)	0	0	(14)	0	80	80	0	0	0
R26007995	MELBOURNE	FL		08/27/2026		0	0	(32)	0	0	(32)	0	138	138	0	0	0
R26008003	BUFFALO	NY		08/27/2026		0	0	(19)	0	0	(19)	0	97	97	0	0	0
R26008009	CHESTERFIELD	VA		08/27/2026		0	0	(37)	0	0	(37)	0	847	847	0	0	0
R26008015	CLOVIS	CA		08/27/2026		0	0	(78)	0	0	(78)	0	243	243	0	0	0
R26008016	WOODBURY	NJ		08/27/2026		0	0	(23)	0	0	(23)	0	136	136	0	0	0
R26008017	FOUNTAIN HILLS	AZ		08/27/2026		0	0	(11)	0	0	(11)	0	185	185	0	0	0
R26008020	ROCKFORD	IL		08/27/2026		0	0	(21)	0	0	(21)	0	193	193	0	0	0
R26008024	PORT JEFFERSON	NY		08/27/2026		0	0	(25)	0	0	(25)	0	105	105	0	0	0
R26008031	SCHERTZ	TX		08/27/2026		0	0	(32)	0	0	(32)	0	139	139	0	0	0
R26008033	HOUSTON	TX		08/27/2026		0	0	(14)	0	0	(14)	0	79	79	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R26008034	GREENVILLE	NC		08/27/2026		0	0	(17)	0	0	(17)	0	98	98	0	0	0
R26008045	LEHIGH ACRES	FL		08/27/2026		0	0	(27)	0	0	(27)	0	184	184	0	0	0
R26008051	READING	PA		08/27/2026		0	0	(11)	0	0	(11)	0	108	108	0	0	0
R26008058	WICKLIFFE	OH		08/27/2026		0	0	(15)	0	0	(15)	0	186	186	0	0	0
R26008060	ATLANTA	GA		08/27/2026		0	0	(106)	0	0	(106)	0	310	310	0	0	0
R26008063	UNIVERSAL CITY	TX		08/27/2026		0	0	(21)	0	0	(21)	0	460	460	0	0	0
R26008064	WATERBURY	CT		08/27/2026		0	0	(20)	0	0	(20)	0	263	263	0	0	0
R26008070	SAINT MARYS	GA		08/27/2026		0	0	(30)	0	0	(30)	0	154	154	0	0	0
R26008071	SEATTLE	WA		08/27/2026		0	0	(54)	0	0	(54)	0	190	190	0	0	0
R26008084	TIFFIN	OH		08/27/2026		0	0	(20)	0	0	(20)	0	92	92	0	0	0
R26008092	LEXINGTON	SC		08/27/2026		0	0	(12)	0	0	(12)	0	101	101	0	0	0
R26008094	ALBANY	NY		08/27/2026		0	0	(16)	0	0	(16)	0	307	307	0	0	0
R26008097	ATLANTA	GA		08/27/2026		0	0	(29)	0	0	(29)	0	363	363	0	0	0
R26008109	PEEKSKILL	NY		08/27/2026		0	0	(19)	0	0	(19)	0	119	119	0	0	0
R26008120	BIXBY	OK		08/27/2026		0	0	(24)	0	0	(24)	0	222	222	0	0	0
R26008124	CHARLESTON	SC		08/27/2026		0	0	(61)	0	0	(61)	0	348	348	0	0	0
R26008133	KISSIMMEE	FL		08/27/2026		0	0	(11)	0	0	(11)	0	204	204	0	0	0
R26008138	ALBUQUERQUE	NM		08/27/2026		0	0	(14)	0	0	(14)	0	174	174	0	0	0
R26008144	DARBY	PA		08/27/2026		0	0	(28)	0	0	(28)	0	103	103	0	0	0
R26008148	LAKE IN THE HILLS	IL		08/27/2026		0	0	(25)	0	0	(25)	0	125	125	0	0	0
R26008152	LUBBOCK	TX		08/27/2026		0	0	(4)	0	0	(4)	0	183	183	0	0	0
R26008158	GAINESVILLE	GA		08/27/2026		0	0	(33)	0	0	(33)	0	217	217	0	0	0
R26008159	TOMS RIVER	NJ		08/27/2026		0	0	(20)	0	0	(20)	0	404	404	0	0	0
R26008161	BRIDGEPORT	CT		08/27/2026		0	0	(54)	0	0	(54)	0	306	306	0	0	0
R26008165	TRENTON	NJ		08/27/2026		0	0	(24)	0	0	(24)	0	160	160	0	0	0
R26008168	GLASSBORO	NJ		08/27/2026		0	0	(22)	0	0	(22)	0	141	141	0	0	0
R26008169	GLASSBORO	NJ		08/27/2026		0	0	(15)	0	0	(15)	0	134	134	0	0	0
R26008225	MOBILE	AL		08/27/2026		0	0	(35)	0	0	(35)	0	108	108	0	0	0
R26008229	WACO	TX		08/27/2026		0	0	(21)	0	0	(21)	0	112	112	0	0	0
R26008231	COLUMBUS	OH		08/27/2026		0	0	(19)	0	0	(19)	0	99	99	0	0	0
R26008232	MARQUETTE HEIGHTS	IL		08/27/2026		0	0	(2)	0	0	(2)	0	113	113	0	0	0
R26008326	DESERT HOT SPRINGS	CA		08/27/2026		0	0	(90)	0	0	(90)	0	402	402	0	0	0
R26008399	ROSSVILLE	GA		08/27/2026		0	0	(17)	0	0	(17)	0	122	122	0	0	0
R26008411	CORONA	NY		08/27/2026		0	0	(8)	0	0	(8)	0	713	713	0	0	0
R26008423	TRENTON	NJ		08/27/2026		0	0	(45)	0	0	(45)	0	154	154	0	0	0
R26008424	JERSEY CITY	NJ		08/27/2026		0	0	(117)	0	0	(117)	0	463	463	0	0	0
R26008425	GREENVILLE	SC		08/27/2026		0	0	(15)	0	0	(15)	0	87	87	0	0	0
R26008427	OKLAHOMA CITY	OK		08/27/2026		0	0	(27)	0	0	(27)	0	95	95	0	0	0
R26008530	ATLANTA	GA		08/27/2026		0	0	(16)	0	0	(16)	0	110	110	0	0	0
R26008609	TINLEY PARK	IL		08/27/2026		0	0	(19)	0	0	(19)	0	128	128	0	0	0
R26008748	BAKERSFIELD	CA		08/27/2026		0	0	(30)	0	0	(30)	0	178	178	0	0	0
R26008779	SOUTH GATE	CA		08/27/2026		0	0	(3)	0	0	(3)	0	300	300	0	0	0
R26008796	HOUSTON	TX		08/27/2026		0	0	(16)	0	0	(16)	0	331	331	0	0	0
R26008804	LAWRENCEVILLE	GA		08/27/2026		0	0	(35)	0	0	(35)	0	296	296	0	0	0
R26008889	STEELTON	PA		08/27/2026		0	0	(6)	0	0	(6)	0	75	75	0	0	0
R26008899	EMMETT	ID		08/27/2026		0	0	(31)	0	0	(31)	0	208	208	0	0	0
R26009082	HARRISBURG	PA		08/27/2026		0	0	(1)	0	0	(1)	0	185	185	0	0	0
R26009085	SALINA	NY		08/27/2026		0	0	(1)	0	0	(1)	0	181	181	0	0	0
R26009089	NEW ALBANY	IN		08/27/2026		0	0	(10)	0	0	(10)	0	114	114	0	0	0
R26009137	HOMESTEAD	FL		08/27/2026		0	0	(1)	0	0	(1)	0	370	370	0	0	0
R26009170	TRENTON	NJ		08/27/2026		0	0	(19)	0	0	(19)	0	174	174	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26009171	SPRINGFIELD	MO		08/27/2026		0	0	(8)	0	0	(8)	0	116	116	0	0	0
R26009173	WRIGHT CITY	MO		08/27/2026		0	0	0	0	0	0	0	145	145	0	0	0
R26009174	OFALLON	MO		08/27/2026		0	0	0	0	0	0	0	147	147	0	0	0
R26009179	CHOCOWINITY	NC		08/27/2026		0	0	(8)	0	0	(8)	0	93	93	0	0	0
R26009182	PINSON	AL		08/27/2026		0	0	(17)	0	0	(17)	0	169	169	0	0	0
R26009232	HOUSTON	TX		08/27/2026		0	0	(21)	0	0	(21)	0	129	129	0	0	0
R26009335	WADMALAW ISLAND	SC		08/27/2026		0	0	(71)	0	0	(71)	0	190	190	0	0	0
R26009354	CRYSTAL LAKE	IL		08/27/2026		0	0	(26)	0	0	(26)	0	218	218	0	0	0
R26009527	PANAMA CITY	FL		08/27/2026		0	0	(6)	0	0	(6)	0	108	108	0	0	0
R26000011	PHOENIX	AZ		03/24/2026		0	0	(101)	0	0	(101)	0	783	783	0	0	0
R26000012	SAN TAN VALLEY	AZ		04/29/2026		0	0	(79)	0	0	(79)	0	610	610	0	0	0
R26000016	LUDLOW	KY		03/24/2026		0	0	(62)	0	0	(62)	0	615	615	0	0	0
R26000019	WATAUGA	TX		03/24/2026		0	0	(142)	0	0	(142)	0	917	917	0	0	0
R26000025	PASADENA	TX		03/24/2026		0	0	(53)	0	0	(53)	0	362	362	0	0	0
R26000026	HOWELL	NJ		03/24/2026		0	0	(155)	0	0	(155)	0	800	800	0	0	0
R26000028	BEECH GROVE	IN		04/29/2026		0	0	(67)	0	0	(67)	0	382	382	0	0	0
R26000032	SOUTHERN PINES	NC		03/24/2026		0	0	(68)	0	0	(68)	0	424	424	0	0	0
R26000033	REDLANDS	CA		03/24/2026		0	0	(137)	0	0	(137)	0	1,092	1,092	0	0	0
R26000038	GRAND RAPIDS	MI		03/24/2026		0	0	(57)	0	0	(57)	0	397	397	0	0	0
R26000064	RIVERSIDE	CA		04/29/2026		0	0	(112)	0	0	(112)	0	1,416	1,416	0	0	0
R26000070	LOXAHATCHEE	FL		03/24/2026		0	0	(278)	0	0	(278)	0	1,087	1,087	0	0	0
R26000079	MAPLE SHADE	NJ		03/24/2026		0	0	(40)	0	0	(40)	0	1,221	1,221	0	0	0
R26000086	HOMESTEAD	FL		03/24/2026		0	0	(142)	0	0	(142)	0	884	884	0	0	0
R26000094	SOUTH GATE	CA		03/24/2026		0	0	(169)	0	0	(169)	0	1,261	1,261	0	0	0
R26000102	TUCSON	AZ		03/24/2026		0	0	(68)	0	0	(68)	0	536	536	0	0	0
R26000105	DADE CITY	FL		03/24/2026		0	0	(81)	0	0	(81)	0	503	503	0	0	0
R26000107	LAKELAND	FL		03/24/2026		0	0	(65)	0	0	(65)	0	494	494	0	0	0
R26000117	CALHOUN	GA		03/24/2026		0	0	877	0	0	877	0	441	441	0	0	0
R26000131	PATERSON	NJ		03/24/2026		0	0	(200)	0	0	(200)	0	1,374	1,374	0	0	0
R26000132	CAPE CORAL	FL		03/24/2026		0	0	(94)	0	0	(94)	0	534	534	0	0	0
R26000137	KNOXVILLE	TN		03/24/2026		0	0	(151)	0	0	(151)	0	811	811	0	0	0
R26000141	CONROE	TX		03/24/2026		0	0	(80)	0	0	(80)	0	501	501	0	0	0
R26000153	BAKERSFIELD	CA		03/24/2026		0	0	(114)	0	0	(114)	0	1,545	1,545	0	0	0
R26000160	ROCKPORT	TX		03/24/2026		0	0	(101)	0	0	(101)	0	369	369	0	0	0
R26000163	PARMA HEIGHTS	OH		03/24/2026		0	0	(53)	0	0	(53)	0	383	383	0	0	0
R26000169	SOLDOTNA	AK		03/24/2026		0	0	(86)	0	0	(86)	0	1,690	1,690	0	0	0
R26000173	BAYTOWN	TX		03/24/2026		0	0	(252)	0	0	(252)	0	2,519	2,519	0	0	0
R26000175	WILMINGTON	NC		03/24/2026		0	0	358	0	0	358	0	2,835	2,835	0	0	0
R26000176	TULSA	OK		03/24/2026		0	0	(71)	0	0	(71)	0	530	530	0	0	0
R26000181	INMAN	SC		03/24/2026		0	0	(73)	0	0	(73)	0	455	455	0	0	0
R26000182	LAS VEGAS	NV		03/24/2026		0	0	(64)	0	0	(64)	0	1,351	1,351	0	0	0
R26000184	URBANA	OH		04/29/2026		0	0	(23)	0	0	(23)	0	284	284	0	0	0
R26000189	WORCESTER	MA		03/24/2026		0	0	(90)	0	0	(90)	0	1,258	1,258	0	0	0
R26000190	MIAMI	FL		03/24/2026		0	0	(52)	0	0	(52)	0	605	605	0	0	0
R26000197	MIAMI	FL		03/24/2026		0	0	(82)	0	0	(82)	0	1,501	1,501	0	0	0
R26000206	DAVENPORT	FL		03/24/2026		0	0	(87)	0	0	(87)	0	550	550	0	0	0
R26000214	JACKSON	GA		03/24/2026		0	0	(89)	0	0	(89)	0	460	460	0	0	0
R26000218	HENDERSONVILLE	NC		03/24/2026		0	0	(106)	0	0	(106)	0	700	700	0	0	0
R26000219	DALLAS	TX		03/24/2026		0	0	0	0	0	0	0	142	142	0	0	0
R26000222	CHICAGO	IL		03/24/2026		0	0	(38)	0	0	(38)	0	395	395	0	0	0
R26000227	ANDERSON	SC		03/24/2026		0	0	(66)	0	0	(66)	0	550	550	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
R26000228	ERWIN	NC		03/24/2026		0	0	(72)	0	0	(72)	0	472	472	0	0	0
R26000230	MONTICELLO	NY		03/24/2026		0	0	(87)	0	0	(87)	0	765	765	0	0	0
R26000234	MIDWEST CITY	OK		03/24/2026		0	0	(56)	0	0	(56)	0	317	317	0	0	0
R26000243	KISSIMMEE	FL		03/24/2026		0	0	(70)	0	0	(70)	0	366	366	0	0	0
R26000250	CHATTANOOGA	TN		03/24/2026		0	0	(101)	0	0	(101)	0	646	646	0	0	0
R26000262	NORFOLK	VA		03/24/2026		0	0	(115)	0	0	(115)	0	741	741	0	0	0
R26000266	ALLENTOWN	PA		03/24/2026		0	0	(47)	0	0	(47)	0	658	658	0	0	0
R26000269	PHOENIX	AZ		03/24/2026		0	0	(92)	0	0	(92)	0	712	712	0	0	0
R26000271	COLUMBIA	SC		03/24/2026		0	0	(56)	0	0	(56)	0	396	396	0	0	0
R26000272	TUCSON	AZ		03/24/2026		0	0	(73)	0	0	(73)	0	733	733	0	0	0
R26000275	GOLDSBORO	NC		03/24/2026		0	0	(109)	0	0	(109)	0	618	618	0	0	0
R26000277	MADERA	CA		03/24/2026		0	0	(128)	0	0	(128)	0	854	854	0	0	0
R26000286	MIAMI	FL		03/24/2026		0	0	(232)	0	0	(232)	0	1,372	1,372	0	0	0
R26000298	AUSTIN	TX		04/29/2026		0	0	(137)	0	0	(137)	0	936	936	0	0	0
R26000301	JACKSON	MS		03/24/2026		0	0	(80)	0	0	(80)	0	515	515	0	0	0
R26000304	BELVILLE	NC		03/24/2026		0	0	(87)	0	0	(87)	0	666	666	0	0	0
R26000309	PHARR	TX		03/24/2026		0	0	(92)	0	0	(92)	0	631	631	0	0	0
R26000317	CAPE CORAL	FL		03/24/2026		0	0	(68)	0	0	(68)	0	618	618	0	0	0
R26000319	FOUNTAIN VALLEY	CA		03/24/2026		0	0	(207)	0	0	(207)	0	1,291	1,291	0	0	0
R26000324	LAKE ALFRED	FL		03/24/2026		0	0	(97)	0	0	(97)	0	585	585	0	0	0
R26000328	KALISPELL	MT		03/24/2026		0	0	(119)	0	0	(119)	0	1,184	1,184	0	0	0
R26000330	SARASOTA	FL		03/24/2026		0	0	(135)	0	0	(135)	0	720	720	0	0	0
R26000333	DAYTONA BEACH	FL		03/24/2026		0	0	(44)	0	0	(44)	0	334	334	0	0	0
R26000334	PHARR	TX		03/24/2026		0	0	(73)	0	0	(73)	0	491	491	0	0	0
R26000336	FLORISSANT	MO		03/24/2026		0	0	(42)	0	0	(42)	0	419	419	0	0	0
R26000339	VERO BEACH	FL		03/24/2026		0	0	(87)	0	0	(87)	0	954	954	0	0	0
R26000343	KNOXVILLE	TN		03/24/2026		0	0	(100)	0	0	(100)	0	873	873	0	0	0
R26000355	PALM BAY	FL		03/24/2026		0	0	(108)	0	0	(108)	0	1,106	1,106	0	0	0
R26000362	COLUMBIA	TN		03/24/2026		0	0	(65)	0	0	(65)	0	566	566	0	0	0
R26000365	WINDSOR MILL	MD		03/24/2026		0	0	(118)	0	0	(118)	0	764	764	0	0	0
R26000375	DERBY	CT		03/24/2026		0	0	(107)	0	0	(107)	0	1,195	1,195	0	0	0
R26000377	PITTSBURGH	PA		03/24/2026		0	0	(136)	0	0	(136)	0	1,633	1,633	0	0	0
R26000378	CHATTANOOGA	TN		04/29/2026		0	0	(57)	0	0	(57)	0	442	442	0	0	0
R26000384	PITTSBURGH	PA		04/29/2026		0	0	(19)	0	0	(19)	0	231	231	0	0	0
R26000386	NORTH MIAMI	FL		03/24/2026		0	0	(144)	0	0	(144)	0	1,494	1,494	0	0	0
R26000387	COLUMBUS	OH		03/24/2026		0	0	(42)	0	0	(42)	0	471	471	0	0	0
R26000391	GUTTENBERG	NJ		03/24/2026		0	0	(84)	0	0	(84)	0	1,053	1,053	0	0	0
R26000392	KANSAS CITY	MO		03/24/2026		0	0	(176)	0	0	(176)	0	1,108	1,108	0	0	0
R26000399	ROCK HILL	SC		03/24/2026		0	0	(97)	0	0	(97)	0	645	645	0	0	0
R26000408	KENNETT SQUARE	PA		03/24/2026		0	0	(81)	0	0	(81)	0	1,050	1,050	0	0	0
R26000415	COLUMBUS	OH		04/29/2026		0	0	(150)	0	0	(150)	0	849	849	0	0	0
R26000416	BROOKLYN	MI		03/24/2026		0	0	(64)	0	0	(64)	0	287	287	0	0	0
R26000420	ZION	IL		03/24/2026		0	0	(101)	0	0	(101)	0	505	505	0	0	0
R26000421	NORWICH	CT		03/24/2026		0	0	(54)	0	0	(54)	0	688	688	0	0	0
R26000423	NEW ORLEANS	LA		03/24/2026		0	0	(85)	0	0	(85)	0	728	728	0	0	0
R26000429	OFALLON	MO		03/24/2026		0	0	(84)	0	0	(84)	0	482	482	0	0	0
R26000430	PICKERINGTON	OH		03/24/2026		0	0	(179)	0	0	(179)	0	1,015	1,015	0	0	0
R26000432	WEST ALLIS	WI		03/24/2026		0	0	(102)	0	0	(102)	0	616	616	0	0	0
R26000437	PAPILLION	NE		03/24/2026		0	0	(90)	0	0	(90)	0	639	639	0	0	0
R26000442	GREENSBORO	NC		03/24/2026		0	0	(60)	0	0	(60)	0	540	540	0	0	0
R26000445	DEKALB	IL		03/24/2026		0	0	(50)	0	0	(50)	0	452	452	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R26000452	KANSAS CITY	MO		04/29/2026		0	0	(78)	0	0	(78)	0	430	430	0	0	0
R26000464	MONTICELLO	NY		03/24/2026		0	0	(116)	0	0	(116)	0	641	641	0	0	0
R26000468	NORTH CHICAGO	IL		03/24/2026		0	0	(19)	0	0	(19)	0	213	213	0	0	0
R26000471	CHESAPEAKE	VA		03/24/2026		0	0	(55)	0	0	(55)	0	393	393	0	0	0
R26000474	BELTON	MO		03/24/2026		0	0	(61)	0	0	(61)	0	359	359	0	0	0
R26000477	CLEVELAND HEIGHTS	OH		03/24/2026		0	0	(42)	0	0	(42)	0	1,070	1,070	0	0	0
R26000483	MANTEO	NC		03/24/2026		0	0	(152)	0	0	(152)	0	994	994	0	0	0
R26000488	DAYTON	OH		03/24/2026		0	0	(20)	0	0	(20)	0	243	243	0	0	0
R26000490	SPRINGFIELD	MA		03/24/2026		0	0	(104)	0	0	(104)	0	1,169	1,169	0	0	0
R26000498	NEWARK	OH		03/24/2026		0	0	(48)	0	0	(48)	0	315	315	0	0	0
R26000500	CINCINNATI	OH		03/24/2026		0	0	(18)	0	0	(18)	0	219	219	0	0	0
R26000503	PAWTUCKET	RI		03/24/2026		0	0	(166)	0	0	(166)	0	1,536	1,536	0	0	0
R26000506	BATON ROUGE	LA		03/24/2026		0	0	(85)	0	0	(85)	0	689	689	0	0	0
R26000509	TUCSON	AZ		03/24/2026		0	0	(72)	0	0	(72)	0	803	803	0	0	0
R26000519	RISING SUN	IN		03/24/2026		0	0	(75)	0	0	(75)	0	422	422	0	0	0
R26000521	BROOKLYN	NY		03/24/2026		0	0	(294)	0	0	(294)	0	2,448	2,448	0	0	0
R26000526	NEW LEBANON	OH		03/24/2026		0	0	(140)	0	0	(140)	0	900	900	0	0	0
R26000530	RIVERDALE	UT		03/24/2026		0	0	(88)	0	0	(88)	0	944	944	0	0	0
R26000535	HARRISBURG	PA		03/24/2026		0	0	(20)	0	0	(20)	0	257	257	0	0	0
R26000536	SCRANTON	PA		04/29/2026		0	0	(78)	0	0	(78)	0	604	604	0	0	0
R26000538	SCHENECTADY	NY		03/24/2026		0	0	(48)	0	0	(48)	0	378	378	0	0	0
R26000541	PALM SPRINGS	CA		03/24/2026		0	0	(158)	0	0	(158)	0	1,294	1,294	0	0	0
R26000545	SICKLERVILLE	NJ		03/24/2026		0	0	(72)	0	0	(72)	0	458	458	0	0	0
R26000557	COEUR DALENE	ID		03/24/2026		0	0	(150)	0	0	(150)	0	1,037	1,037	0	0	0
R26000564	PITTSBURGH	PA		03/24/2026		0	0	(68)	0	0	(68)	0	442	442	0	0	0
R26000572	ROCK ISLAND	IL		03/24/2026		0	0	(49)	0	0	(49)	0	689	689	0	0	0
R26000573	COLUMBUS	OH		03/24/2026		0	0	(55)	0	0	(55)	0	483	483	0	0	0
R26000577	DAYTON	OH		03/24/2026		0	0	(34)	0	0	(34)	0	443	443	0	0	0
R26000579	READING	PA		03/24/2026		0	0	(26)	0	0	(26)	0	423	423	0	0	0
R26000580	WILMINGTON	DE		03/24/2026		0	0	(48)	0	0	(48)	0	249	249	0	0	0
R26000585	CLEVELAND	OH		03/24/2026		0	0	(33)	0	0	(33)	0	274	274	0	0	0
R26000588	CLEVELAND	OH		03/24/2026		0	0	(40)	0	0	(40)	0	306	306	0	0	0
R26000589	IRVINGTON	NJ		04/29/2026		0	0	(94)	0	0	(94)	0	1,224	1,224	0	0	0
R26000593	CLEVELAND	OH		03/24/2026		0	0	(40)	0	0	(40)	0	306	306	0	0	0
R26000595	HOQUIAM	WA		03/24/2026		0	0	(41)	0	0	(41)	0	472	472	0	0	0
0299999. Mortgages with partial repayments						861,123,081	0	(413,239)	0	0	(413,239)	0	126,784,362	127,124,745	340,383	0	340,383
706109922	WILLOW GROVE	PA		09/21/2015	09/29/2026	7,228,620	0	0	0	0	0	0	5,939,176	6,792,875	0	853,698	853,698
0399999. Mortgages disposed						7,228,620	0	0	0	0	0	0	5,939,176	6,792,875	0	853,698	853,698
720000007	LITCHFIELD PARK	AZ		02/09/2026		9,300,768	0	2,450	0	0	2,450	0	6,833,332	6,847,163	0	13,831	13,831
706111951	NORTH HAVEN	CT		12/19/2025		15,695,294	0	0	0	0	0	0	15,834,588	15,834,588	0	0	0
706111943	JACKSONVILLE	FL		12/02/2025		24,902,727	0	0	0	0	0	0	40,853,000	40,853,000	0	0	0
706111979	LAS VEGAS	NV		02/12/2026		13,300,000	0	0	0	0	0	0	13,300,000	13,300,000	0	0	0
706111945	NEW YORK	NY		12/23/2025		10,500,000	0	0	0	0	0	0	10,500,000	10,500,000	0	0	0
720000004	ABILENE	TX		11/26/2025		15,288,365	0	0	0	0	0	0	2,725,778	2,683,256	0	(42,522)	(42,522)
720000005	ABILENE	TX		11/26/2025		10,504,011	0	0	0	0	0	0	2,411,194	2,373,579	0	(37,615)	(37,615)
720000006	ABILENE	TX		11/26/2025		7,032,100	0	0	0	0	0	0	2,164,007	2,119,534	0	(44,474)	(44,474)
706111916	WEST JORDAN	UT		12/30/2025		22,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
720000003	FREDERICKSBURG	VA		10/27/2025		3,519,307	0	0	0	0	0	0	2,763,561	2,740,470	0	(23,091)	(23,091)
720000012	MANASSAS	VA		06/30/2026		11,445,655	0	0	0	0	0	0	8,401,283	8,401,283	0	0	0
720000008	SANDSTON	VA		02/10/2026		4,526,885	0	1,308	0	0	1,308	0	3,178,156	3,183,978	0	5,822	5,822

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
R25002747	DETROIT	MI		09/25/2025		109,045	0	(5,816)	0	0	(5,816)	0	111,238	73,331	0	(37,907)	(37,907)
0499999. Mortgages transferred						148,124,157	0	(2,058)	0	0	(2,058)	0	114,076,138	113,910,182	0	(165,956)	(165,956)
0599999 - Totals						1,588,988,506	0	(1,116,371)	7,164,152	0	(8,280,522)	(2,405,969)	759,769,488	763,225,632	2,608,078	848,066	3,456,144

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Advent International GPE X Limited Partnership	Boston	MA	GPE X GP Limited Partnership		09/26/2022	3	0	216,074	0	0	0.190
000000-00-0	American Securities Partners VIII, L.P.	New York	NY	American Securities Associates VIII, LLC		03/28/2019	3	0	240,186	0	0	0.422
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Arlington Capital Group V, L.L.C.		08/26/2019	3	0	208,444	0	0	1.507
000000-00-0	Arlington Capital Partners VI, L.P.	Chevy Chase	MD	Arlington Capital Group VI, L.L.C.,		05/24/2023	3	0	55,540	0	0	0.246
000000-00-0	Asia Real Estate Fund II LP	Singapore	SGP	AREF GP II Pte. LTD		07/19/2023		0	105,904	0	0	2.910
000000-00-0	Battery Ventures XIV, L.P.	Boston	MA	Battery Partners XIV, L.P		07/20/2022	1	0	320,000	0	0	0.308
000000-00-0	Bayview Opportunity Fund Domestic VII, L.P.	Coral Gables	FL	Bayview Opportunity GP VII, LLC		11/30/2022	10	0	1,259,817	0	0	8.454
000000-00-0	Birch Hill Equity Partner V LP	Toronto	CAN	Birch Hill Equity Partners Management INC. - GP		02/05/2016	3	0	196,008	0	0	4.870
000000-00-0	Bison Capital Partners V LP	New York	NY	Bison Capital Partners V GP, L.P.		09/18/2017	2	0	6,457	0	0	7.026
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp	Luxembourg	LUX	Blackstone Real Estate Associates Europe VI (LUX) S.A.R.L		11/20/2019		0	489,176	0	0	0.278
000000-00-0	Blackstone Real Estate Partners IX, LP	New York	NY	Blackstone Real Estate Associates IX L.P.		09/23/2019		0	34,298	0	0	0.277
000000-00-0	Blackstone Real Estate Partners VIII L.P.	New York	NY	Blackstone Real Estate Associates VIII L.P.		08/18/2015		0	95,423	0	0	0.531
000000-00-0	Blackstone Real Estate Partners X L.P.	New York	NY	Blackstone Real Estate Associates X L.P.		03/23/2023		0	95,897	0	0	0.272
000000-00-0	Brentwood Associates Opportunities Fund II, L.P.	Los Angeles	CA	Brentwood Associates Opportunities II GP, L.P.		07/17/2025	3	0	82,260	0	0	0.156
000000-00-0	Canaan XI LP	Menlo Park	CA	Canaan Partners XI LLC		01/03/2018		0	45,000	0	0	1.125
000000-00-0	Carmel Partners Investment Fund VIII, L.P.	San Francisco	CA	Carmel Partners GP VIII, LLC		03/28/2022		0	1,618	0	0	0.506
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P.	Grand Cayman	CYM	CD&R Associates XI, L.P.		09/23/2021	3	0	18,889	0	0	0.472
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	COF GP LP		03/30/2018		0	128	0	0	9.408
000000-00-0	Cortec Group Fund VI, LP	New York	NY	Cortec Management VI, LLC		07/10/2015	3	0	4,465	0	0	2.594
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC		12/11/2019	3	0	8,741	0	0	2.642
000000-00-0	Dawson Portfolio Finance (Offshore) 3 LP,	New Castle, Delaware	DE	Whitehorse Liquidity Partners Inc.		10/31/2019	2	0	9,254	0	0	0.923
000000-00-0	DFW Capital Partners VI, LP	Teaneck	NJ	DFW VI-GP, LLC		06/05/2019	3	0	20,595	0	0	4.001
000000-00-0	DRA Growth and Income Fund XI, LLC	New York	NY	Manageco XI, LLC		12/15/2023		0	1,701,755	0	0	0.354
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp	Luxembourg	LUX	EQT Infrastructure IV (GP) SCS		06/05/2019		0	284,606	0	0	0.794
000000-00-0	EQT Infrastructure V (No.2) USD SCSp	Luxembourg	LUX	EQT Infrastructure V S.a R.L.		08/13/2021		0	29,352	0	0	0.540
000000-00-0	EQT IX (No.2) USD SCSp	Luxembourg	LUX	EQT IX (GENERAL PARTNER) S.a R.L.		02/05/2021	3	0	28,706	0	0	0.863
000000-00-0	Exeter Europe Logistics Value Fund IV S.C.Sp.	Luxembourg	LUX	Exeter Europe Logistics Value Fund IV GP S.a R.L.		12/20/2021		0	616,252	0	0	0.849
000000-00-0	Francisco Partners VII, L.P.	San Francisco	CA	Francisco Partners GP VII, L.P.		11/07/2023	3	0	355,272	0	0	0.136
000000-00-0	General Atlantic Investment Partners 2019, L.P.	New York	NY	General Atlantic GP 2019, LLC		01/14/2020	1	0	12,257	0	0	3.546
000000-00-0	Genstar Capital Partners VIII, L.P.	San Francisco	CA	Genstar Capital VIII, L.P.		04/28/2017	3	0	169,494	0	0	5.012
000000-00-0	Genstar Capital Partners X, L.P.	San Francisco	CA	Genstar Capital X, L.P.		10/04/2021	3	0	5,037	0	0	0.080
000000-00-0	Genstar VIII Opportunities Fund I, L. P.	San Francisco	CA	Genstar Capital VIII, L.P.		10/05/2017	3	0	15,385	0	0	8.175
000000-00-0	Georgian Growth Partners Fund (International) IV, LP	Toronto	CAN	Georgian Partners IV GP, LP		06/20/2018	1	0	5,243	0	0	2.535
000000-00-0	Georgian Partners Growth Fund (International) V, LP	Toronto	CAN	Georgian Partners V GP, LP		03/09/2020	1	0	293,636	0	0	1.780
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure GP IV, L.P.		09/12/2019		0	10,139	0	0	1.695
000000-00-0	Greenbriar Equity Fund V, L.P.	Rye	NY	Greenbriar Equity Capital V, L.P.		08/02/2021	3	0	1,483	0	0	0.675
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp	Senningerberg	LUX	GreenOak Europe Core-Plus Logistics GP S.a r.l.		07/28/2020		0	49,299	0	0	4.651
000000-00-0	GTCR Fund XIII/A LP, GTCR Fund XIII/B LP and GTCR Fund XIII/A AIV LP	Chicago	IL	GTCR Partners XIII/A&C LP and GTCR Partners XIII/B LP		09/07/2021	3	0	56,501	0	0	0.882
000000-00-0	Harvest Partners VII, LP	New York	NY	Harvest Associates VII, LP		09/28/2016	3	0	33,239	0	0	1.885
000000-00-0	Hellman & Friedman Capital Partners IX, LP	San Francisco	CA	Hellman & Friedman Investors IX, L.P.		04/07/2020	3	0	2,577	0	0	0.257
000000-00-0	Kohlberg Investors VIII L.P.	Mount Kisco	NY	Kohlberg Management VIII, L.L.C.		08/30/2017	3	0	395,471	0	0	18.457
000000-00-0	Linden Capital Partners V LP	Chicago	IL	Linden Manager V LP		07/19/2022	3	0	214,815	0	0	0.275
000000-00-0	Linden Structured Capital Fund, L.P.	Chicago	IL	Linden SCF Manager LP		02/21/2020	2	0	3,632	0	0	5.130
000000-00-0	Linden Structured Capital Fund, L.P.	Chicago	IL	Linden SCF Manager LP		03/29/2021	2	0	2,452	0	0	5.130
000000-00-0	Littlejohn Fund VI, L.P.	Greenwich	CT	Littlejohn Associates VI, L.P.		12/19/2019		0	226,829	0	0	0.336
000000-00-0	M31 Navigator Fund LP	Grand Cayman	CYM	M31 GP I		02/24/2020	1	0	203,852	0	0	5.617
000000-00-0	Metalmark Capital Partners II, LP	New York	NY	Metalmark Capital Partners II GP, LP		11/01/2012	3	0	69,894	0	0	8.400
000000-00-0	Montagu VI L.P.	London	GBR	MPE (GP VI) LP		04/01/2021	3	0	5,522	0	0	0.897
000000-00-0	New Thrill TopCo LLC		DE	Waveland Avenue Holdings I, LLC		07/31/2026		3,706,951	0	0	0	22.363
000000-00-0	OIC Credit Opportunities Fund IV (Onshore) FF, L.P.	New York	NY	OIC Credit Opportunities Fund IV GP, L.P.		10/01/2025		(10,920)	(543,894)	0	0	0.154
000000-00-0	Olympus Growth Fund VII, L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3	0	1,200	0	0	2.842

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Platinum Equity Capital Partners VI, L.P.	Beverly Hills	CA	Platinum Equity Partners VI, LLC		12/12/2022		0	193,064	0	0	0.072
000000-00-0	PRISA III Fund LP	Newark	NJ	PGIM Inc.		12/29/2023		0	4,045,805	0	0	2.053
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Managing Company VI, Inc		07/11/2019	3	0	529	0	0	1.064
000000-00-0	Sentinel Capital Partners VII, L.P.	New York	NY	Sentinel Partners VII, L.P.		07/13/2023	3	0	459,268	0	0	0.228
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership	St Peter Port	GGY	Cinven UK F7 GP LLP		04/07/2020	3	0	189	0	0	0.153
000000-00-0	Silver Lake Alpine, L.P.	New York	NY	SLAA (GP), L.L.C.		09/11/2018	2	0	3,106	0	0	1.024
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, L.P.		06/12/2018	3	0	954,725	0	0	3.723
000000-00-0	Silver Lake Partners VI, L.P.	Menlo Park	CA	Silver Lake Technology Associates VI, L.P.		01/06/2021	3	0	(35,926)	0	0	1.049
000000-00-0	Siris Partners IV, L.P.	New York	NY	Siris Partners GP IV, L.P.		03/15/2019	3	0	72,412	0	0	0.857
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership	London	GBR	CINVEN UK F6 GP LLP		05/24/2017	3	0	2,460	0	0	2.863
000000-00-0	The Veritas Capital Fund VII, LP	New York	NY	Veritas Capital Partners BII, L.L.C.		04/15/2020	3	0	665,357	0	0	0.618
000000-00-0	Trivest Fund VII, L.P.	Coral Gables	FL	Trivest Partners VII GP, L.P.		07/13/2023	3	0	17,528	0	0	1.456
000000-00-0	Trivest Growth Investment Fund, L.P.	Coral Gables	FL	Trivest Growth Partners GP, LLC		01/17/2017	3	0	236,040	0	0	7.822
000000-00-0	VIP IV LP	London	GBR	Vitruvian General Partner LLP		12/23/2020		0	310,585	0	0	0.395
000000-00-0	Warburg Pincus Capital Solutions Founders Fund, L.P.	New York	NY	Warburg Pincus Capital Solutions Founders Fund GP, L.P. .		10/19/2023		0	19,500,000	0	0	6.786
000000-00-0	Warburg Pincus Global Growth 14, L.P.	New York	NY	Warburg Pincus Global Growth 14 GP, L.P.		10/02/2023		0	12,200,000	0	0	4.316
000000-00-0	WP Dynasty Holdings I, L.P.	New York	NY	WP Dynasty Holdings I GP, L.P.		05/13/2024		0	300,000	0	0	10.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								3,696,031	46,689,322	0	0	XXX
000000-00-0	Inter-Atlantic G Fund, LP	New York	NY	Inter-Atlantic Advisors V, LLC		02/29/2016	1	0	88,967	0	0	98.000
000000-00-0	NVP Capital Fund I, L.P.	Newark	NJ	NVP II General Partner, L.L.C.		09/30/2021	1	0	148,757	0	0	3.404
000000-00-0	Passaic Fund LLC	Newark	NJ	Prudential		06/27/2018	13	0	92,605,374	0	0	0.000
000000-00-0	Passaic Fund LLC	Newark	NJ	Prudential		06/27/2018	13	0	1,841,473	0	0	0.000
000000-00-0	PGIM Real Estate Capital VII (USD Feeder), SCSP	Luxembourg	LUX	PGIM Real Estate Capital VII (USD Feeder), SCSP		06/06/2023		0	2,421,659	0	0	8.502
000000-00-0	PGIM Real Estate European Value Partners II	Luxembourg	LUX	EVP II GP S.a R.L.		01/20/2021		0	62,314	0	0	2.318
000000-00-0	PGIM Real Estate European Value Partners II	Luxembourg	LUX	EVP II GP S.a R.L.		07/07/2023		0	40,996	0	0	2.318
000000-00-0	PruVen Capital Partners Fund I	Newark	NJ	PruVen Capital Partners GP, LLC		09/21/2020		0	10,050,000	0	0	99.471
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								0	107,259,540	0	0	XXX
000000-00-0	Prudential Mortgage SKP Venture LLC	San Francisco	CA	Prudential		04/26/2018		0	32,236	0	0	100.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								0	32,236	0	0	XXX
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE CO	Newark	NJ	Direct		04/30/2012		0	3,153,642	0	0	50.000
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated								0	3,153,642	0	0	XXX
000000-00-0	WNC Institutional Tax Credit Fund 59, L.P.	Irvine	CA	WNC Managing Partners 59, LLC		06/26/2026		0	30,000,000	0	0	0.000
4899999. Qualifying federal tax credit investments - unaffiliated								0	30,000,000	0	0	XXX
000000-00-0	Georgia Tax Credit Fd XXII LP		MO	GEORGIA HOUSING MANAGEMENT III, L.L.C.		07/08/2026		4,295,200	0	0	0	0.000
5099999. Qualifying state tax credit investments - unaffiliated								4,295,200	0	0	0	XXX
B8AFPL-5Y-0	BROADCOM APO TPU BROADCOM APO TPU B		DE	BROADCOM APO TPU BROADCOM APO TPU B	3.A	09/17/2025		818,468	0	0	0	0.000
GSKYF1-A4-0	HIBERNIA ASSET BACKED		TX	HIBERNIA ASSET BACKED	2.B	08/12/2026		13,829,777	0	0	0	0.000
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								14,648,245	0	0	0	XXX
7899999. Total - unaffiliated								22,639,476	76,689,322	0	0	XXX
7999999. Total - affiliated								0	110,445,418	0	0	XXX
8099999 - Totals								22,639,476	187,134,740	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	8A HP SCF Investor, LP	New York	NY	Partially Disposed	01/24/2020	09/30/2026	0	0	0	0	0	0	0	11,173,188	11,173,188	0	0	0	0
000000-00-0	Accel Leaders II L.P.	Palo Alto	CA	Partially Disposed	06/12/2019	09/30/2026	0	0	0	0	0	0	0	151,284	151,284	0	0	0	0
000000-00-0	American Securities Partners VIII, L.P.	New York	NY	Partially Disposed	03/28/2019	09/30/2026	0	0	0	0	0	0	0	(179,475)	(179,475)	0	0	0	0
000000-00-0	Andreessen Horowitz LSV Fund I, L.P.	Menlo Park	CA	Partially Disposed	05/09/2019	09/30/2026	0	0	0	0	0	0	0	(359,982)	(359,982)	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P.	St. Peter Port	GGY	Partially Disposed	01/01/2015	09/30/2026	0	0	0	0	0	0	0	13,428	0	(13,428)	0	(13,428)	0
000000-00-0	Apax Europe VI - A, L.P.	St. Peter Port	GGY	Partially Disposed	01/01/2015	09/30/2026	0	0	0	0	0	0	0	28,142	0	(28,142)	0	(28,142)	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Perer Port	GGY	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	8,414	0	(8,414)	0	(8,414)	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	St Perer Port	GGY	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	50,770	0	(50,770)	0	(50,770)	0
000000-00-0	APAX IX USD L.P.	St Peter Port	GGY	Partially Disposed	10/07/2024	09/30/2026	0	0	0	0	0	0	0	142,961	142,961	0	0	0	0
000000-00-0	Apax X USD L.P.	St Peter Port	GGY	Partially Disposed	11/10/2020	09/30/2026	0	0	0	0	0	0	0	605,218	605,218	0	0	0	0
000000-00-0	Ares US Real Estate Opportunity Fund III, L.P.	Los Angeles	CA	Partially Disposed	04/15/2021	09/30/2026	0	0	0	0	0	0	0	715,590	715,590	0	0	0	0
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Partially Disposed	08/26/2019	09/30/2026	0	0	0	0	0	0	0	6,074	6,074	0	0	0	0
000000-00-0	Asia Real Estate Fund II LP	Singapore	SGP	Partially Disposed	07/19/2023	09/30/2026	0	0	0	0	0	0	0	17,504	17,504	0	0	0	0
000000-00-0	Bayview Opportunity Domestic V, L.P.	Coral Gables, Florida	FL	Partially Disposed	03/22/2017	09/30/2026	0	0	0	0	0	0	0	27	27	0	0	0	0
000000-00-0	Bayview Opportunity Domestic VI 1, L.P.	Coral Gables	FL	Partially Disposed	11/06/2020	09/30/2026	0	0	0	0	0	0	0	674,743	674,743	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	7,593	0	(7,593)	0	(7,593)	0
000000-00-0	BC European Capital VIII, LP	London	GBR	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	6,706	0	(6,706)	0	(6,706)	0
000000-00-0	Birch Hill Equity Partner V LP	Toronto	CAN	Partially Disposed	02/05/2016	09/30/2026	0	0	0	0	0	0	0	(16,122)	(11,519)	4,603	0	4,603	0
000000-00-0	Birch Hill Equity Partners (Global) VI, LP	Toronto	CAN	Partially Disposed	12/17/2020	09/30/2026	0	0	0	0	0	0	0	(25)	(22)	3	0	3	0
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.	New York	NY	Partially Disposed	11/17/2020	09/30/2026	0	0	0	0	0	0	0	16,414	16,414	0	0	0	0
000000-00-0	Blackstone BioMed Life Science Real Estate L.P.	New York	NY	Partially Disposed	05/14/2021	09/30/2026	0	0	0	0	0	0	0	4,817	4,817	0	0	0	0
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY	Partially Disposed	01/01/2015	09/30/2026	0	0	0	0	0	0	0	40,774	40,774	0	0	0	0
000000-00-0	Blackstone Capital Partners VII L.P.	New York	NY	Partially Disposed	05/31/2016	09/30/2026	0	0	0	0	0	0	0	2,703,234	2,703,234	0	0	0	0
000000-00-0	Blackstone Capital Partners VIII, LP	New York	NY	Partially Disposed	02/22/2021	09/30/2026	0	0	0	0	0	0	0	(32,335)	(32,335)	0	0	0	0
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Partially Disposed	01/01/2015	09/30/2026	0	0	0	0	0	0	0	150,756	150,756	0	0	0	0
000000-00-0	Blackstone Real Estate Partners Europe VI SCSp	Luxembourg	LUX	Partially Disposed	11/20/2019	09/30/2026	0	0	0	0	0	0	0	90,455	90,455	0	0	0	0
000000-00-0	Blackstone Real Estate Partners IX, LP	New York	NY	Partially Disposed	09/23/2019	09/30/2026	0	0	0	0	0	0	0	129,188	129,188	0	0	0	0
000000-00-0	Blackstone Real Estate Partners VIII L.P.	New York	NY	Partially Disposed	08/18/2015	09/30/2026	0	0	0	0	0	0	0	137,742	137,742	0	0	0	0
000000-00-0	Blackstone Real Estate Partners X L.P.	New York	NY	Partially Disposed	03/23/2023	09/30/2026	0	0	0	0	0	0	0	52,187	52,187	0	0	0	0
000000-00-0	Canaan XII L.P.	Menlo Park	NJ	Partially Disposed	01/05/2021	09/30/2026	0	0	0	0	0	0	0	319,775	319,775	0	0	0	0
000000-00-0	Carlyle Partners VII, L.P.	Wilmington	DE	Partially Disposed	12/19/2018	09/30/2026	0	0	0	0	0	0	0	(314,144)	(314,144)	0	0	0	0
000000-00-0	Carmel Partners Investment Fund VIII, L.P.	San Francisco	CA	Partially Disposed	03/28/2022	09/30/2026	0	0	0	0	0	0	0	44,810	44,810	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	99,437	97,901	(1,536)	0	(1,536)	0
000000-00-0	Centerbridge Capital Partners III, L.P.	New York	NY	Partially Disposed	05/21/2015	09/30/2026	0	0	0	0	0	0	0	329,245	329,245	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP	New York	NY	Partially Disposed	05/31/2013	09/30/2026	0	0	0	0	0	0	0	558,213	558,213	0	0	0	0
000000-00-0	Clayton, Dublier & Rice Fund XI, L.P.	Grand Cayman	CYM	Partially Disposed	09/23/2021	09/30/2026	0	0	0	0	0	0	0	75,566	75,566	0	0	0	0
000000-00-0	Community Outcomes Fund LP	Brooklyn	NY	Partially Disposed	03/30/2018	09/30/2026	0	0	0	0	0	0	0	39,534	39,534	0	0	0	0
000000-00-0	CVC Capital Partners VII (A) L.P.	St Helier	JEY	Partially Disposed	12/04/2018	09/30/2026	0	0	0	0	0	0	0	2,507,463	2,452,935	(54,528)	0	(54,528)	0
000000-00-0	Dawson Portfolio Finance (Offshore) 3 LP,	New Castle, Delaware	DE	Partially Disposed	10/31/2019	09/30/2026	0	0	0	0	0	0	0	438,016	438,016	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP	Needham	MA	Partially Disposed	11/28/2011	09/30/2026	0	0	0	0	0	0	0	72,906	72,906	0	0	0	0
000000-00-0	Energy Capital Partners III-A LP	Short Hills	NJ	Partially Disposed	04/22/2014	09/30/2026	0	0	0	0	0	0	0	552,708	552,708	0	0	0	0
000000-00-0	EQT Infrastructure IV (No.2) USD SCSp	Luxembourg	LUX	Partially Disposed	06/05/2019	09/30/2026	0	0	0	0	0	0	0	6,195	6,195	0	0	0	0
000000-00-0	EQT Infrastructure V (No.2) USD SCSp	Luxembourg	LUX	Partially Disposed	08/13/2021	09/30/2026	0	0	0	0	0	0	0	632,667	632,667	0	0	0	0
000000-00-0	EQT IX (No.2) USD SCSp	Luxembourg	LUX	Partially Disposed	02/05/2021	09/30/2026	0	0	0	0	0	0	0	20,589	20,589	0	0	0	0
000000-00-0	Equistone Partners Europe Fund VI D SCSp	Luxembourg	LUX	Partially Disposed	07/18/2018	09/30/2026	0	0	0	0	0	0	0	2,137,796	2,137,796	0	0	0	0
000000-00-0	Francisco Partners IV, LP	San Francisco	CA	Partially Disposed	04/15/2015	09/30/2026	0	0	0	0	0	0	0	175,753	175,753	0	0	0	0
000000-00-0	Frontier Fund V-A LP	Charlotte	NC	Partially Disposed	11/21/2017	09/30/2026	0	0	0	0	0	0	0	559,594	559,594	0	0	0	0
000000-00-0	General Atlantic Investment Partners 2019, L.P.	New York	NY	Partially Disposed	01/14/2020	09/30/2026	0	0	0	0	0	0	0	18,663	18,663	0	0	0	0
000000-00-0	Genstar Capital Partners IX, L.P.	San Francisco	CA	Partially Disposed	07/03/2019	09/30/2026	0	0	0	0	0	0	0	203,981	203,981	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Georgian Partners Growth Fund (International) V, LP	Toronto	CAN	Partially Disposed	03/09/2020	09/30/2026	0	0	0	0	0	0	0	2,821,163	2,821,163	0	0	0	0
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Partially Disposed	09/12/2019	09/30/2026	0	0	0	0	0	0	0	10,139	10,139	0	0	0	0
000000-00-0	GreenOak Europe Core Plus Logistics, SCSp	Senningerberg	LUX	Partially Disposed	07/28/2020	09/30/2026	0	0	0	0	0	0	0	251,812	251,812	0	0	0	0
000000-00-0	GSO Capital Opportunities Fund III LP	New York	NY	Partially Disposed	09/22/2016	09/30/2026	0	0	0	0	0	0	0	19,063	19,063	0	0	0	0
000000-00-0	Harvest Partners VII, LP	New York	NY	Partially Disposed	09/28/2016	09/30/2026	0	0	0	0	0	0	0	1,720	1,720	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners IX, LP	San Francisco	CA	Partially Disposed	04/07/2020	09/30/2026	0	0	0	0	0	0	0	39,130	39,130	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners X, L.P.	San Francisco	CA	Partially Disposed	11/24/2021	09/30/2026	0	0	0	0	0	0	0	(217,453)	(217,453)	0	0	0	0
000000-00-0	Hudson Holdings I L.P.	Toronto	CAN	Partially Disposed	10/31/2019	09/30/2026	0	0	0	0	0	0	0	242,167	242,167	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP	St. Helier	JEY	Partially Disposed	04/27/2012	09/30/2026	0	0	0	0	0	0	0	864	0	(864)	0	(864)	0
000000-00-0	ICG MXV Co-Investment I SCSp	Luxembourg	LUX	Partially Disposed	07/30/2018	09/30/2026	0	0	0	0	0	0	0	4,404	4,401	(2)	0	(2)	0
000000-00-0	Insight Partners XII, L.P.	New York	NY	Partially Disposed	07/15/2021	09/30/2026	0	0	0	0	0	0	0	36,617	36,617	0	0	0	0
000000-00-0	Italian Real Estate Special Situations II	Luxembourg	LUX	Partially Disposed	02/14/2019	09/30/2026	0	0	0	0	0	0	0	3,810,068	3,810,068	0	0	0	0
000000-00-0	Kohlberg Investors VIII L.P.	Mount Kisco	NY	Partially Disposed	08/30/2017	09/30/2026	0	0	0	0	0	0	0	4,074,215	4,074,215	0	0	0	0
000000-00-0	Lexington Capital Partners V, LP	New York	NY	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	105,515	105,515	0	0	0	0
000000-00-0	Linden Capital Partners IV LP	Chicago	IL	Partially Disposed	09/27/2018	09/30/2026	0	0	0	0	0	0	0	5,396,879	5,396,879	0	0	0	0
000000-00-0	Lion Industrial Properties, L.P.	New York	NY	Partially Disposed	01/30/2024	09/30/2026	0	0	0	0	0	0	0	8,843,676	8,843,676	0	0	0	0
000000-00-0	Littlejohn Fund VI, L.P.	Greenwich	CT	Partially Disposed	12/19/2019	09/30/2026	0	0	0	0	0	0	0	522,249	522,249	0	0	0	0
000000-00-0	Metalmark Capital Partners II, LP	New York	NY	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	1,980,063	1,980,063	0	0	0	0
000000-00-0	MezzVest III, L.P.	St. Helier	JEY	Partially Disposed	02/24/2012	09/30/2026	0	0	0	0	0	0	0	718	0	(718)	0	(718)	0
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P.	Los Angelos	CA	Partially Disposed	12/10/2012	09/30/2026	0	0	0	0	0	0	0	7,554	7,554	0	0	0	0
000000-00-0	OIC Credit Opportunities Fund IV (Onshore) FF, L.P.	New York	NY	Partially Disposed	10/01/2025	09/30/2026	0	0	0	0	0	0	0	(978,855)	(978,855)	0	0	0	0
000000-00-0	One Rock Capital Partners III, LP	New York	NY	Partially Disposed	06/21/2021	09/30/2026	0	0	0	0	0	0	0	45,830	45,830	0	0	0	0
000000-00-0	PCP Master Hamburger Hold LLC	Chicago	IL	Partially Disposed	12/31/2017	09/30/2026	0	0	0	0	0	0	0	(725)	(725)	0	0	0	0
000000-00-0	Peak Rock Capital Fund III LP	Austin	TX	Partially Disposed	07/13/2021	09/30/2026	0	0	0	0	0	0	0	1,137,062	1,137,062	0	0	0	0
000000-00-0	Permira Europe III, LP.1	St. Peter Port	GGY	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	4,546	0	(4,546)	0	(4,546)	0
000000-00-0	Permira IV L.P.1	St. Peter Port	GGY	Partially Disposed	11/01/2012	09/30/2026	0	0	0	0	0	0	0	(325,174)	(563,353)	(238,179)	0	(238,179)	0
000000-00-0	Permira VI L.P.1	St. Peter Port	GGY	Partially Disposed	01/11/2017	09/30/2026	0	0	0	0	0	0	0	9,918,806	9,914,211	(4,595)	0	(4,595)	0
000000-00-0	Permira VII L.P. 1	St. Peter Port	GGY	Partially Disposed	02/10/2020	09/30/2026	0	0	0	0	0	0	0	19,563	18,662	(901)	0	(901)	0
000000-00-0	PGIM Real Estate European Income Plus SCSp SICAV-RAIF	Luxembourg	LUX	Partially Disposed	01/13/2025	09/30/2026	0	0	0	0	0	0	0	232,174	225,876	(6,297)	0	(6,297)	0
000000-00-0	Platinum Equity Capital Partners VI, L.P.	Beverly Hills	CA	Partially Disposed	12/12/2022	09/30/2026	0	0	0	0	0	0	0	30,645	30,645	0	0	0	0
000000-00-0	PRISA II Fund LP	Newark	NJ	Partially Disposed	12/29/2023	09/30/2026	0	0	0	0	0	0	0	3,093,291	3,093,291	0	0	0	0
000000-00-0	PW PropCo Holdings LLC	Fresno	CA	Partially Disposed	08/20/2024	09/30/2026	0	0	0	0	0	0	0	(47,105)	(47,105)	0	0	0	0
000000-00-0	Regenity Biosciences	Oakland	NJ	Partially Disposed	08/01/2019	09/30/2026	0	0	0	0	0	0	0	(25,322,869)	(4,199,880)	0	21,122,989	21,122,989	0
000000-00-0	Schroder Venture Italian Fund II L.P.2	St Peter Port	GGY	Partially Disposed	09/12/2003	09/30/2026	0	0	0	0	0	0	0	1	0	(1)	0	(1)	0
000000-00-0	Senior Housing Partnership Fund VI LP	Newark	NJ	Partially Disposed	04/26/2023	09/30/2026	0	0	0	0	0	0	0	(159,388)	(159,388)	0	0	0	0
000000-00-0	Sentinel Capital Partners VI, L.P.	New York	NY	Partially Disposed	07/11/2019	09/30/2026	0	0	0	0	0	0	0	1,988,619	1,988,619	0	0	0	0
000000-00-0	Sentinel Capital Partners VII, L.P.	New York	NY	Partially Disposed	07/13/2023	09/30/2026	0	0	0	0	0	0	0	468,136	468,136	0	0	0	0
000000-00-0	Seventh Cinven Fund (No. 1) Limited Partnership	St Peter Port	GGY	Partially Disposed	04/07/2020	09/30/2026	0	0	0	0	0	0	0	59,964	59,920	(44)	0	(44)	0
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Partially Disposed	06/12/2018	09/30/2026	0	0	0	0	0	0	0	3,285,736	3,285,736	0	0	0	0
000000-00-0	Silver Lake Partners VI, L.P.	Menlo Park	CA	Partially Disposed	01/06/2021	09/30/2026	0	0	0	0	0	0	0	110,967	110,967	0	0	0	0
000000-00-0	Sixth Cinven Fund (No. 3) Limited Partnership	London	GBR	Partially Disposed	05/24/2017	09/30/2026	0	0	0	0	0	0	0	1,100,672	1,100,344	(328)	0	(328)	0
000000-00-0	Sixth Street Growth Partners (A), L.P.	Dallas	TX	Partially Disposed	06/05/2019	09/30/2026	0	0	0	0	0	0	0	111,013	111,013	0	0	0	0
000000-00-0	Stone Point Fund VI, L.P.	Greenwich	CT	Partially Disposed	09/12/2014	09/30/2026	0	0	0	0	0	0	0	82,176	82,176	0	0	0	0
000000-00-0	Strategic Value Capital Solutions Fund, L.P.	Greenwich	CT	Partially Disposed	09/16/2020	09/30/2026	0	0	0	0	0	0	0	94,650	94,650	0	0	0	0
000000-00-0	TA XI, L.P.	Boston	MA	Partially Disposed	01/01/2015	09/30/2026	0	0	0	0	0	0	0	42,237	42,237	0	0	0	0
000000-00-0	Trivest Growth Investment Fund, L.P.	Coral Gables	FL	Partially Disposed	01/17/2017	09/30/2026	0	0	0	0	0	0	0	(489,866)	(489,866)	0	0	0	0
000000-00-0	VIP IV LP	London	GBR	Partially Disposed	12/23/2020	09/30/2026	0	0	0	0	0	0	0	61,334	41,889	(19,445)	0	(19,445)	0

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Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Warburg Pincus Global Growth 14, L.P.	New York	NY	Partially Disposed	10/02/2023	09/30/2026	0	0	0	0	0	0	0	8,631,500	5,393,189	0	(3,238,311)	(3,238,311)	0
000000-00-0	Waterton Residential Property Venture XIV, L.P.	Chicago	IL	Partially Disposed	12/23/2020	09/30/2026	0	0	0	0	0	0	0	186,341	186,341	0	0	0	0
000000-00-0	Westbrook Real Estate Fund XI, L.P.	Palm Beach Gardens	FL	Partially Disposed	12/22/2020	09/30/2026	0	0	0	0	0	0	0	453,951	453,951	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P	New York	NY	Partially Disposed	05/31/2013	09/30/2026	0	0	0	0	0	0	0	179,255	179,255	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							0	0	0	0	0	0	0	56,783,085	74,225,332	(442,432)	17,884,679	17,442,247	0
000000-00-0	Passaic Fund LLC	Newark	NJ	Partially Disposed	06/27/2018	09/30/2026	0	0	0	0	0	0	0	12,176,545	12,258,053	0	81,507	81,507	0
000000-00-0	Passaic Fund LLC	Newark	NJ	Partially Disposed	06/27/2018	09/30/2026	0	0	0	0	0	0	0	439,532	439,532	0	0	0	0
000000-00-0	PGIM Real Estate Capital VII (USD Feeder), SCSP	Luxembourg	LUX	Partially Disposed	06/06/2023	09/30/2026	0	0	0	0	0	0	0	1,451,451	1,451,451	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp	Luxembourg	LUX	Partially Disposed	09/30/2019	09/30/2026	0	0	0	0	0	0	0	4,194,476	4,194,476	0	0	0	0
000000-00-0	PGIM Real Estate European Core Diversified Property Fund, SCSp	Luxembourg	LUX	Partially Disposed	09/30/2019	09/30/2026	0	0	0	0	0	0	0	1,206,361	1,206,361	0	0	0	0
000000-00-0	PGIM Real Estate European Value Partners II	Luxembourg	LUX	Partially Disposed	01/20/2021	09/30/2026	0	0	0	0	0	0	0	27,495	0	(27,495)	0	(27,495)	0
000000-00-0	PGIM Real Estate European Value Partners II	Luxembourg	LUX	Partially Disposed	01/20/2021	09/30/2026	0	0	0	0	0	0	0	12,373,042	12,373,042	0	0	0	0
000000-00-0	PGIM U.S. Agriculture Fund, LP	Newark	NJ	Partially Disposed	07/01/2021	09/30/2026	0	0	0	0	0	0	0	18,947,839	18,947,839	0	0	0	0
000000-00-0	Pramerica European Value Partners, L.P.	Luxembourg	LUX	Partially Disposed	03/11/2016	09/30/2026	0	0	0	0	0	0	0	3,769,679	3,769,679	0	0	0	0
000000-00-0	Prudential Capital Energy Partners, L.P.	Chicago	IL	Partially Disposed	02/08/2017	09/30/2026	0	0	0	0	0	0	0	13,778	13,778	0	0	0	0
000000-00-0	Prudential Capital Partners IV, LP	Chicago	IL	Partially Disposed	12/20/2012	09/30/2026	0	0	0	0	0	0	0	1,173,614	1,173,614	0	0	0	0
000000-00-0	Prudential Capital Partners V, L.P	Newark	NJ	Partially Disposed	04/21/2017	09/30/2026	0	0	0	0	0	0	0	793,659	793,659	0	0	0	0
000000-00-0	Senior Housing Partners V	MADISON	NJ	Partially Disposed	05/14/2015	09/30/2026	0	0	0	0	0	0	0	563,579	563,579	0	0	0	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							0	0	0	0	0	0	0	57,131,050	57,185,062	(27,495)	81,507	54,012	0
000000-00-0	Curzon Capital Partners 5 Long-Life LP	London	GBR	Partially Disposed	02/01/2018	09/30/2026	0	0	0	0	0	0	0	428,738	428,738	0	0	0	0
000000-00-0	DRA Growth and Income Fund X, LLC	New York	NY	Partially Disposed	03/25/2020	09/30/2026	0	0	0	0	0	0	0	2,042,962	2,042,962	0	0	0	0
000000-00-0	Tucker Development and Acquisition Fund, L.P.	Highland Park	IL	Partially Disposed	07/12/2010	09/30/2026	0	0	0	0	0	0	0	41,250	41,250	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							0	0	0	0	0	0	0	2,512,950	2,512,950	0	0	0	0
000000-00-0	PGIM Real Estate Asia Core	MADISON	NJ	Partially Disposed	03/24/2017	09/30/2026	0	0	0	0	0	0	0	3,764,825	3,764,825	0	0	0	0
000000-00-0	PGIM Real Estate U.S. Core Debt Fund, L.P.	Newark	NJ	Partially Disposed	10/31/2023	09/30/2026	0	0	0	0	0	0	0	95,914,729	95,914,729	0	0	0	0
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							0	0	0	0	0	0	0	99,679,554	99,679,554	0	0	0	0
000000-00-0	PGIM REF European Member LLC Standalone	Luxembourg	LUX	Fully Disposed	03/31/2020	09/30/2026	0	0	0	0	0	0	0	(652,318)	(652,318)	0	0	0	0
000000-00-0	Prudential Mortgage SKP REIT LLC	San Francisco	CA	Partially Disposed	03/26/2018	09/30/2026	0	0	0	0	0	0	0	(1,005,040)	(1,005,040)	0	0	0	0
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							0	0	0	0	0	0	0	(1,657,357)	(1,657,357)	0	0	0	0
000000-00-0	C-III Capital Partners LLC	Greenville	SC	Partially Disposed	03/31/2010	09/30/2026	0	0	0	0	0	0	0	33,522	33,522	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							0	0	0	0	0	0	0	33,522	33,522	0	0	0	0
000000-00-0	Tensator Group Limited	Milton Keynes	GBR	Partially Disposed	12/31/2015	09/30/2026	0	0	0	0	0	0	0	0	(11,459,999)	0	(11,459,999)	(11,459,999)	0
000000-00-0	PRU Insurance Agency LLC	Avon	CT	Partially Disposed	06/30/2006	09/30/2026	0	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0	0
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							0	0	0	0	0	0	0	50,000,000	38,540,001	0	(11,459,999)	(11,459,999)	0
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership	Boston	MA	Partially Disposed	01/24/2012	09/30/2026	0	0	0	0	0	0	0	(8,372,146)	(8,372,146)	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund 110, LP	Indianapolis	IN	Partially Disposed	02/11/2025	09/30/2026	0	0	0	0	0	0	0	1,065,397	1,065,397	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund 51, LLC	Indianapolis	IN	Partially Disposed	01/12/2017	09/30/2026	0	0	0	0	0	0	0	15,938	15,938	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund 96, LP	Indianapolis	IN	Partially Disposed	01/04/2023	09/30/2026	0	0	0	0	0	0	0	641,571	641,571	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 42 L.L.C.	St. Petersburg	FL	Partially Disposed	09/27/2016	09/30/2026	0	0	0	0	0	0	0	(105,680)	(105,680)	0	0	0	0
000000-00-0	Raymond James Tax Credit Fund 43 L.L.C.	New York	NY	Partially Disposed	07/02/2018	09/30/2026	0	0	0	0	0	0	0	333,873	333,873	0	0	0	0
000000-00-0	Red Stone Equity-Fund 78 Limited Partnership	Cleveland	OH	Partially Disposed	07/27/2020	09/30/2026	0	0	0	0	0	0	0	535,636	535,636	0	0	0	0
000000-00-0	U.S.A. Institutional Tax Credit Fund CXI L.P.	Greenwich	CT	Partially Disposed	10/31/2017	09/30/2026	0	0	0	0	0	0	0	468,359	468,359	0	0	0	0

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	U.S.A. Institutional Tax Credit Fund CXLIV L.P.	Greenwich	CT	Partially Disposed	11/17/2023	09/30/2026	0	0	0	0	0	0	0	664,242	664,242	0	0	0	0
000000-00-0	U.S.A. Institutional Tax Credit Fund CXXXV L.P.	Greenwich	CT	Partially Disposed	07/13/2021	09/30/2026	0	0	0	0	0	0	0	922,983	922,983	0	0	0	0
000000-00-0	U.S.A. Institutional Tax Credit Fund LXXXVII, L.P.	Greenwich	CT	Partially Disposed	12/22/2011	09/30/2026	0	0	0	0	0	0	0	91,679	91,679	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	Partially Disposed	02/28/2012	09/30/2026	0	0	0	0	0	0	0	15,964	15,964	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 45 L.P.	Irvine	CA	Partially Disposed	08/14/2018	09/30/2026	0	0	0	0	0	0	0	610,334	610,334	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 47, L.P.	Irvine	CA	Partially Disposed	08/14/2019	09/30/2026	0	0	0	0	0	0	0	547,578	547,578	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 49, L.P. - Federal	Irvine	CA	Partially Disposed	08/17/2020	09/30/2026	0	0	0	0	0	0	0	562,815	562,815	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 52, L.P. - Federal	Irvine	CA	Partially Disposed	03/17/2022	09/30/2026	0	0	0	0	0	0	0	630,810	630,810	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 56, L.P. - Federal	Irvine	CA	Partially Disposed	04/25/2024	09/30/2026	0	0	0	0	0	0	0	559,883	559,883	0	0	0	0
4899999. Qualifying federal tax credit investments - unaffiliated							0	0	0	0	0	0	0	(810,765)	(810,765)	0	0	0	0
000000-00-0	CREA Corporate Tax Credit Fund 89, LP	Indianapolis	IN	Partially Disposed	04/20/2022	09/30/2026	0	0	0	0	0	0	0	78,004	78,004	0	0	0	0
000000-00-0	Richman Western Regional III L.P.	Greenwich	CT	Partially Disposed	03/12/2024	09/30/2026	0	0	0	0	0	0	0	54,327	54,327	0	0	0	0
000000-00-0	RJ State Tax Credit Investor Fund IX L.L.C.	St. Petersburg	FL	Partially Disposed	04/17/2024	09/30/2026	0	0	0	0	0	0	0	40,601	40,601	0	0	0	0
000000-00-0	RJTCF-48 State Tax Credit Fund L.L.C.	St. Petersburg	FL	Partially Disposed	09/23/2021	09/30/2026	0	0	0	0	0	0	0	(45,096)	(45,096)	0	0	0	0
000000-00-0	WNC Institutional Tax Credit Fund 56, L.P. - State	Irvine	CA	Partially Disposed	09/04/2024	09/30/2026	0	0	0	0	0	0	0	(650,377)	(650,377)	0	0	0	0
5099999. Qualifying state tax credit investments - unaffiliated							0	0	0	0	0	0	0	(522,540)	(522,540)	0	0	0	0
97338L-AB-8	WINDHILL CLO 1 WNDHL 2023-1 SUB	New Jersey	NJ	Partially Disposed	11/21/2023	09/30/2026	0	0	0	0	0	0	0	38,775	0	0	(38,775)	(38,775)	0
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							0	0	0	0	0	0	0	38,775	0	0	(38,775)	(38,775)	0
00112G-AJ-8	ABS WL FDG TR 2024-1 ASSET BACKED_R	Wilmington	DE	Partially Disposed	03/31/2025	09/30/2026	0	0	0	0	0	0	0	1,680,430	1,680,430	0	0	0	0
00112G-AK-5	ABS WL FDG TR 2024-1 ASSET BACKED_R	Wilmington	DE	Partially Disposed	03/31/2025	09/30/2026	0	0	0	0	0	0	0	626,661	626,661	0	0	0	0
00112V-BD-7	ABS WL FDG TR 2025-A ASSET BACKED_R		DE	Partially Disposed	08/13/2025	09/30/2026	0	0	0	0	0	0	0	38,512	38,512	0	0	0	0
00112V-BE-5	ABS WL FDG TR 2025-A ASSET BACKED_R		DE	Partially Disposed	08/13/2025	09/30/2026	0	0	0	0	0	0	0	3,345	3,345	0	0	0	0
42866A-AB-8	HIBERNIA ASSET BACKED		TX	Partially Disposed	08/12/2026	09/30/2026	0	0	0	0	0	0	0	247,808	247,808	0	0	0	0
GSKYF1-A4-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BACKED		DE	Partially Disposed	06/30/2026	09/30/2026	0	0	0	0	0	0	0	(1,526)	(1,526)	0	0	0	0
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							0	0	0	0	0	0	0	2,595,231	2,595,231	0	0	0	0
	B Lab Company Promissory Note	Wayne	PA	Partially Disposed	12/29/2021	09/30/2026	0	0	0	0	0	0	0	120,846	120,846	0	0	0	0
000000-00-0	Guaranteed Plus Defined Comp Plan	Paris	FRA	Partially Disposed	11/30/2011	09/30/2026	0	0	0	0	0	0	0	5,626	5,626	0	0	0	0
650404-AC-0	NEWARK NJ REDEV AREA Nwk Makershoods	Newark	NJ	Partially Disposed	09/16/2023	09/30/2026	0	0	0	0	0	0	0	10,162	10,162	0	0	0	0
6799999. Any other class of assets - unaffiliated							0	0	0	0	0	0	0	136,633	136,633	0	0	0	0
7899999. Total - unaffiliated							0	0	0	0	0	0	0	60,728,115	78,170,361	(442,432)	17,884,679	17,442,247	0
7999999. Total - affiliated							0	0	0	0	0	0	0	205,192,021	193,747,259	(27,495)	(11,417,267)	(11,444,762)	0
8099999 - Totals							0	0	0	0	0	0	0	265,920,136	271,917,621	(469,927)	6,467,412	5,997,485	0

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-UR-7	US TREASURY N/B TREASURY 4.750% 02/15/	08/12/2026	Various		43,121,749	45,795,000	932,886	1.A
912810-UU-0	US TREASURY N/B TREASURY 5.000% 05/15/	09/22/2026	Various		11,368,205	11,865,000	182,751	1.A
912810-UV-8	US TREASURY N/B TREASURY 5.000% 05/15/	07/22/2026	WELLS FARGO SEC LLC		3,683,207	3,740,000	33,270	1.A
912810-UX-4	US TREASURY N/B TREASURY 5.125% 08/15/	09/02/2026	WELLS FARGO SEC LLC		3,075,974	3,135,000	8,295	1.A
91282C-QQ-7	US TREASURY NOTE TREASURY 4.375% 05/15	08/03/2026	Various		8,613,016	8,800,000	73,664	1.A
91282C-RF-0	US TREASURY NOTE TREASURY 4.625% 08/15	09/02/2026	Barclays Capital Inc		1,365,632	1,385,000	3,307	1.A
912834-K5-6	UNITED STATES TREAS SEC STRIPP GOVT 0.	07/17/2026	Various		19,985,990	83,500,000	0	1.A
912834-PZ-5	UNITED STATES TREAS SEC STRIPP STRIP 0	08/18/2026	Barclays Capital Inc		2,706,743	7,890,000	0	1.A
912834-QH-4	UNITED STATES TREAS SEC STRIPP STRIP 0	09/09/2026	Various		4,583,073	13,310,000	0	1.A
912834-VE-5	UNITED STATES TREAS SEC STRIPP STRIP 0	07/09/2026	Morgan Stanley & Co, Inc		4,441,502	15,015,000	0	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					102,945,091	194,435,000	1,234,173	XXX
135087-S7-0	CANADIAN GOVERNMENT CORP For 3.500% 12	09/17/2026	Various		138,378	157,669	1,583	1.A FE
135087-U2-8	CANADIAN GOVERNMENT CANADIAN GOVERNMENT	09/25/2026	Various		469,733	488,997	3,808	1.A FE
135087-U4-4	CANADIAN GOVERNMENT GOVT FOREIGN 2.500	09/23/2026	Various		670,831	676,094	4,502	1.A FE
135087-U7-7	CANADIAN GOVERNMENT CANADIAN GOVERNMENT	08/19/2026	ALTACORP CAPITAL		288,219	289,551	414	1.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,567,161	1,612,311	10,307	XXX
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M	08/05/2026	Raymond James & Associates Inc		180,700	225,000	3,761	1.B FE
913366-KC-3	UNIVERSITY CALIF REGTS MED CTR CORPORATE	09/10/2026	Raymond James & Associates Inc		2,697,805	4,525,000	47,474	1.D FE
913366-KW-9	UNIVERSITY CALIF REGTS MED CTR CORPORATE	08/04/2026	Raymond James & Associates Inc		2,469,630	3,000,000	30,420	1.D FE
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI TAXAB	07/14/2026	JP Morgan Securities, Inc		562,569	700,000	5,668	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					5,910,704	8,450,000	87,323	XXX
17029P-AA-3	Choctaw 2002 Series 1 PIK Tracking Note	07/01/2026	Direct		1	1,106,006	0	6. *
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1	1,106,006	0	XXX
00108W-AU-4	AEP TEXAS INC CORPORATE 5.850% 10/15/5	07/02/2026	Susquehanna Intl Group		490,810	500,000	6,581	2.A FE
00115A-AN-9	AEP TRANSMISSION CO LLC CORPORATE 2.75	07/28/2026	JP Morgan Securities, Inc		719,198	1,225,000	15,347	1.F FE
00206R-NL-2	AT&T INC CORPORATE 4.500% 03/12/36	08/17/2026	Nesbitt Burns		157,562	162,262	3,181	2.B FE
00206R-NQ-1	AT&T INC CORPORATE 6.300% 10/30/66	07/15/2026	Goldman Sachs & Co		325,312	340,000	4,522	2.B FE
002824-BR-0	ABBOTT LABORATORIES CORPORATE 3.700% 0	09/30/2026	Morgan Stanley & Co, Inc		6,954,624	7,200,000	16,280	1.E FE
002824-BW-9	ABBOTT LABORATORIES CORPORATE 5.500% 0	08/11/2026	Citadel Sec Institutional LLC		2,790,930	3,000,000	70,125	1.E FE
002824-BX-7	ABBOTT LABORATORIES CORPORATE 5.600% 0	09/16/2026	Susquehanna Intl Group		1,847,440	2,000,000	622	1.E FE
00287Y-AW-9	ABBVIE INC CORPORATE 4.450% 05/14/46	08/14/2026	Citigroup Capital Markets Inc		1,835,434	2,240,000	25,751	1.G FE
00287Y-CB-3	ABBVIE INC CORPORATE 4.250% 11/21/49	07/16/2026	Morgan Stanley & Co, Inc		5,514,550	6,926,000	45,789	1.G FE
00287Y-EK-1	ABBVIE INC CORPORATE 4.500% 08/18/28	09/30/2026	Morgan Stanley & Co, Inc		7,120,800	7,200,000	38,700	1.G FE
00287Y-ES-4	ABBVIE INC CORPORATE 6.000% 09/15/56	08/04/2026	Morgan Stanley & Co, Inc		2,490,997	2,505,000	0	1.G FE
00287Y-ET-2	ABBVIE INC CORPORATE 6.100% 09/15/66	08/18/2026	Various		1,354,513	1,355,000	60	1.G FE
02079K-CU-9	Alphabet Inc CORPORATE 6.375% 08/15/56	08/06/2026	Merrill Lynch,Pierce,Fenner &		409,885	410,000	0	1.C FE
02209S-BN-2	ALTRIA GROUP INC CORPORATE 3.700% 02/0	07/28/2026	JP Morgan Securities, Inc		276,274	410,000	7,374	2.A FE
023135-DK-9	Amazon.com, Inc. CORPORATE 6.050% 03/1	07/15/2026	Goldman Sachs & Co		606,831	635,000	13,126	1.E FE
023135-EF-9	Amazon.com, Inc. CORPORATE 6.000% 07/0	07/07/2026	JP Morgan Securities, Inc		1,989,400	2,000,000	0	1.D FE
023135-EG-7	Amazon.com, Inc. CORPORATE 6.100% 07/0	07/07/2026	JP Morgan Securities, Inc		52,660,800	53,000,000	0	1.D FE
023135-EH-5	Amazon.com, Inc. CORPORATE 6.250% 07/0	07/07/2026	JP Morgan Securities, Inc		39,726,400	40,000,000	0	1.D FE
02361D-BC-3	AMEREN ILLINOIS CO CORPORATE 5.625% 03	08/17/2026	SMBC NIKKO SECURITIES		2,778,300	3,000,000	78,281	1.F FE
02507*-AG-9	American Century Companies Inc Sr. Unsec	08/26/2026	Direct		10,100,000	10,100,000	0	2.A Z
03040W-BG-9	AMERICAN WATER CAPITAL CORP. CORPORATE	07/09/2026	Goldman Sachs & Co		1,947,740	2,000,000	40,850	2.A FE
031162-DK-3	AMGEN INC CORPORATE 4.875% 03/01/53	09/02/2026	Merrill Lynch,Pierce,Fenner &		392,797	475,000	129	2.A FE
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEU CORPORATE	09/02/2026	Various		1,333,365	1,515,000	2,788	1.G FE
03523T-BW-7	ANHEUSER-BUSCH COS INC CORPORATE 5.800	07/28/2026	JP Morgan Securities, Inc		368,378	375,000	363	1.G FE
03666H-AK-7	ANTARES HLDGS LP AGENCY 7.150% 12/15/3	09/24/2026	Deutsche Bank Securities Inc		4,334,341	4,370,000	0	2.B FE
036940-AG-9	AON NA/AON GLOBAL CORPORATE 6.450% 09/	09/14/2026	Citigroup Capital Markets Inc		996,840	1,000,000	0	2.B FE
03740M-AF-7	AON NORTH AMERICA INC CORPORATE 5.750%	08/04/2026	Susquehanna Intl Group		943,860	1,000,000	24,597	2.A FE
03764#-AA-4	Apollo Starmoon CEPF Co-Invest Senior Se	09/30/2026	Interest Capitalization		164,176	164,176	0	3.B PL
03764#-AB-2	Apollo Starmoon CEPF Co-Invest Senior Su	09/30/2026	Interest Capitalization		122,177	122,177	0	4.B PL
037833-EG-1	APPLE INC CORPORATE 2.800% 02/08/61	07/09/2026	Goldman Sachs & Co		981,027	1,755,000	20,748	1.B FE
040555-CY-8	ARIZONA PUB SVC CO CORPORATE 4.250% 03	09/02/2026	Various		1,200,894	1,585,000	19,990	2.A FE
04316J-AP-4	ARTHUR J GALLAGHER & CO CORPORATE 5.55	07/22/2026	Various		329,592	355,000	8,113	2.A FE

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Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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04686P-AG-2	ATHENE GLOBAL FUNDING ATHENE GLOBAL FUND	08/05/2026	Nesbitt Burns		55,862	57,063	1,009	1.E FE
049560-BE-4	ATMOS ENERGY CORP CORPORATE 5.450% 01/	07/09/2026	Goldman Sachs & Co		1,303,280	1,375,000	36,428	1.G FE
05682#-AA-8	Bain GSS 1st Lien Revolver due 2031 (USD) 3	09/30/2026	Direct		230,542	230,542	0	2.C PL
05682#-AB-6	Bain GSS 1st Lien Revolver due 2031 (USD) 4	09/30/2026	Direct		57,635	57,635	0	3.A PL
060505-GR-9	BANK OF AMERICA CORP CORP FLOATER 5.04	08/18/2026	Susquehanna Intl Group		1,057,628	1,100,000	2,004	1.E FE
06051G-JE-0	BANK OF AMERICA CORP CORP FLOATER 2.67	08/03/2026	Citigroup Capital Markets Inc		1,340,599	1,895,000	6,339	1.G FE
06051G-NC-9	BANK OF AMERICA CORP CORP FLOATER 5.48	07/22/2026	Deutsche Bank Securities Inc		683,942	700,000	9,606	1.G FE
07331#-AA-9	BCPE Fuego Borrower LP - Facility B1	09/30/2026	Various		1,840,285	1,840,285	21	1.G Z
07331#-AB-7	BCPE Fuego Borrower LP - Facility B2	09/30/2026	Various		324,756	324,756	0	1.G Z
07367A-AA-7	BEACON POINT DC LLC CORP SINKING FUND	08/18/2026	Morgan Stanley & Co, Inc		1,279,838	1,335,000	15,910	2.B FE
089535-AA-6	BIG SKY FUNDING 5.75% 07/20/2031 144A	09/28/2026	BIG SKY FUNDING LLC		5,921,725	5,921,725	0	1.G PL
09290D-AK-7	BLACKROCK INC CORPORATE 5.350% 01/08/5	08/18/2026	Various		1,291,369	1,415,000	6,541	1.D FE
097023-CX-1	BOEING CO CORPORATE 5.930% 05/01/60	09/23/2026	Various		899,593	955,000	16,949	2.C FE
097023-DU-6	BOEING CO CORPORATE 7.008% 05/01/64	07/28/2026	Various		751,533	675,000	10,144	2.C FE
000000-00-0	Riesel Holdco, LLC Sr. Secured 15.000%	07/30/2026	Interest Capitalization		12,422	12,422	0	6. *
110122-DW-5	BRISTOL MYERS SQUIBB CO CORPORATE 3.70	07/09/2026	Goldman Sachs & Co		1,293,732	1,800,000	21,275	1.F FE
11135F-BM-2	BROADCOM INC CORPORATE 3.137% 11/15/35	07/21/2026	Tax Free Exchange		9,723,531	11,650,000	67,001	1.G FE
11135F-BN-0	BROADCOM INC CORPORATE 3.187% 11/15/36	07/21/2026	Tax Free Exchange		6,943,351	9,256,000	54,081	1.G FE
11135F-BS-9	BROADCOM INC CORPORATE 4.000% 04/15/29	07/21/2026	Tax Free Exchange		10,549,712	10,650,000	113,600	1.G FE
11135F-DD-0	BROADCOM INC CORPORATE 5.700% 01/15/56	08/18/2026	Various		1,299,450	1,430,000	5,482	1.G FE
115236-AF-8	Brown & Brown Inc CORPORATE 4.950% 03/	08/04/2026	Various		1,239,639	1,515,000	27,897	2.C FE
115236-AN-1	Brown & Brown Inc CORPORATE 6.250% 06/	07/10/2026	Citadel Sec Institutional LLC		495,880	500,000	1,736	2.C FE
125523-CW-8	CIGNA GROUP CORPORATE 5.600% 02/15/54	09/15/2026	HSBC Securities (USA) Inc		1,083,876	1,200,000	5,787	2.A FE
13034V-AD-6	CALIFORNIA INST OF TECHNOLOGY CORPORATE	07/28/2026	JP Morgan Securities, Inc		142,474	230,000	3,451	1.D FE
14913V-2E-7	CATERPILLAR FINANCIAL SERVICES CORPORATE	09/30/2026	Morgan Stanley & Co, Inc		7,079,472	7,200,000	43,710	1.E FE
161175-CU-6	CHARTER COMM OPT LLC/CAP CORPORATE 7.0	08/12/2026	Taxable Exchange		174,104	164,000	0	2.C FE
161175-CV-4	CHARTER COMM OPT LLC/CAP CORPORATE 7.3	08/12/2026	JP Morgan		911,000	911,000	0	2.C FE
161175-CV-4	CHARTER COMM OPT LLC/CAP CORPORATE 7.3	08/12/2026	Taxable Exchange		3,577,551	2,613,000	0	2.C FE
191216-CY-4	COCA COLA CO CORPORATE 2.750% 06/01/60	08/04/2026	Susquehanna Intl Group		554,240	1,000,000	4,889	1.E FE
19828T-AD-8	COLUMBIA PIPELINES OPERATING C CORPORATE	08/04/2026	Susquehanna Intl Group		1,052,040	1,000,000	31,705	2.A FE
202795-JS-0	COMMONWEALTH EDISON CORPORATE 3.000% 0	09/16/2026	Barclays Capital Inc		1,836,330	3,000,000	4,000	1.F FE
202795-JU-5	COMMONWEALTH EDISON CORPORATE 2.750% 0	09/14/2026	Citadel Sec Institutional LLC		570,060	1,000,000	1,069	1.F FE
202795-KD-1	COMMONWEALTH EDISON CORPORATE 5.850% 0	07/22/2026	Various		878,745	895,000	9,011	1.F FE
20826F-BD-7	CONOCOPHILLIPS CO CORPORATE 4.025% 03/	07/22/2026	Deutsche Bank Securities Inc		448,595	640,000	9,159	1.F FE
210518-EC-6	Consumers Energy Company CORPORATE 6.1	09/02/2026	Various		6,752,330	6,765,000	3,857	1.E FE
000000-00-0	COREWAVE META META CW GPU 5.945% 03/31	09/08/2026	COREWEAVE COMPUTE ACQU CO VIII		30,698,517	30,698,517	0	1.G FE
23338V-BA-3	DTE ELECTRIC CO CORPORATE 5.550% 03/01	09/02/2026	Merrill Lynch,Pierce,Fenner &		1,543,982	1,675,000	516	1.E FE
235851-AV-4	DANAHER CORP CORPORATE 2.600% 10/01/50	08/03/2026	Barclays Capital Inc		1,333,622	2,330,000	20,698	1.F FE
235851-AW-2	DANAHER CORP CORPORATE 2.800% 12/10/51	07/22/2026	Deutsche Bank Securities Inc		643,302	1,075,000	3,595	1.F FE
24422E-YR-4	JOHN DEERE CAPITAL CORP CORPORATE 4.65	09/30/2026	Morgan Stanley & Co, Inc		7,147,584	7,200,000	18,600	1.E FE
25731V-AD-6	DOMINION ENERGY SOUTH CAROLINA CORPORATE	09/23/2026	Various		6,026,700	6,070,000	0	1.E FE
26214*-AA-5	DRP WA 2 LLC DOMAIN REC ROLLINGHILLS 7	09/22/2026	DRP WA 2 LLC		410,522	410,522	0	2.B PL
26214@-AA-3	DRP NV 6 LLC DOMAIN REC WESTRIDGE 7.25	09/22/2026	Various		616,503	616,503	0	2.B PL
26441C-CK-9	DUKE ENERGY CORP CORPORATE 5.700% 09/1	07/01/2026	Susquehanna Intl Group		350,396	365,000	6,184	2.B FE
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC CORPORATE 3.	07/28/2026	Various		663,031	1,015,000	14,530	1.F FE
26442C-BC-7	DUKE ENERGY CAROLINAS LLC CORPORATE 3.	09/16/2026	Barclays Capital Inc		991,005	1,500,000	21,850	1.F FE
26442T-AH-0	DUKE UNIVERSITY CORPORATE 2.832% 10/01	09/09/2026	Raymond James & Associates Inc		1,550,210	2,610,000	32,646	1.B FE
26442U-AM-6	DUKE ENERGY PROGRESS INC CORPORATE 2.9	09/16/2026	Barclays Capital Inc		883,485	1,500,000	3,867	1.F FE
26442U-AX-2	DUKE ENERGY PROGRESS INC CORPORATE 6.1	09/08/2026	Mitsubishi UFJ SEC (USA) Inc		10,989,440	11,000,000	0	1.F FE
26443T-AF-3	DUKE ENERGY INDIANA LLC CORPORATE 5.90	07/22/2026	Deutsche Bank Securities Inc		342,332	350,000	3,901	1.F FE
29278N-AR-4	ENERGY TRANSFER PARTNERS LP CORPORATE	09/15/2026	Various		1,597,347	1,950,000	24,653	2.B FE
29364W-BB-3	ENTERGY LOUISIANA LLC CORPORATE 4.200%	09/02/2026	Merrill Lynch,Pierce,Fenner &		1,230,582	1,615,000	377	1.F FE
29364W-BS-6	ENTERGY LOUISIANA LLC CORPORATE 5.650%	07/28/2026	JP Morgan Securities, Inc		345,093	365,000	8,765	1.F FE
29364W-BU-1	ENTERGY LOUISIANA LLC CORPORATE 6.200%	08/18/2026	Goldman Sachs & Co		1,137,971	1,150,000	1,188	1.F FE
29366M-AJ-7	ENTERGY ARKANSAS LLC CORPORATE 5.750%	07/28/2026	JP Morgan Securities, Inc		350,645	365,000	816	1.F FE
30303M-AJ-1	Meta Platforms, Inc. CORPORATE 6.200%	07/01/2026	Morgan Stanley & Co, Inc		1,330,266	1,330,000	13,285	1.D FE
316773-DT-4	FIFTH THIRD BANCORP CORPORATE 4.000% 0	09/24/2026	Tax Free Exchange		6,790,648	6,670,000	39,279	2.A FE

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Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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341081-HB-6	FLORIDA POWER & LIGHT CORPORATE 5.600%	09/23/2026	Various		10,242,328	11,320,000	132,739	1.D FE
353514-F#-4	Franklin Electric Co. Inc. Sr. Unsecured	09/04/2026	Direct		8,900,000	8,900,000	0	2.A Z
353514-G*-7	Franklin Electric Co. Inc. Sr. Unsecured	09/04/2026	Direct		5,000,000	5,000,000	0	2.A Z
36279#-AA-2	GC Customer Value RNF Issuer L.P.	09/25/2026	Various		6,907,207	6,907,207	0	1.F PL
36828A-AC-5	GE VERNOVA INC CORPORATE 5.500% 02/04/	08/04/2026	Susquehanna Intl Group		934,370	1,000,000	153	2.B FE
37045V-AQ-3	General Motors Co CORPORATE 5.400% 04/	08/04/2026	Susquehanna Intl Group		879,660	1,000,000	18,600	2.B FE
377372-AS-6	GLAXOSMITHKLINE CAP INC CORPORATE 4.85	09/30/2026	Morgan Stanley & Co, Inc		7,113,312	7,200,000	15,520	1.F FE
38145G-AX-8	GOLDMAN SACHS GROUP CORP FLOATER 6.215	08/03/2026	Various		14,376,767	14,365,000	3,678	1.F FE
39831*-AA-1	Griffith Energy LLC Sr. Secured 6.290%	09/09/2026	Direct		5,000,000	5,000,000	0	2.A PL
402568-AS-4	Gulf States Toyota Inc/Friedki Sr. Unsec	09/21/2026	Direct		10,000,000	10,000,000	0	2.A Z
402568-AT-2	Gulf States Toyota Inc/Friedki Sr. Unsec	09/21/2026	Direct		5,000,000	5,000,000	0	2.A Z
409322-AJ-3	HAMPTON ROADS PPV LLC CORPORATE MUNI TAX	09/25/2026	Merrill Lynch,Pierce,Fenner &		4,980,000	4,980,000	0	1.C FE
409322-AK-0	HAMPTON ROADS PPV LLC CORPORATE MUNI TAX	09/25/2026	Merrill Lynch,Pierce,Fenner &		3,905,000	3,905,000	0	1.C FE
409322-AL-8	HAMPTON ROADS PPV LLC CORPORATE MUNI TAX	09/25/2026	Merrill Lynch,Pierce,Fenner &		1,135,000	1,135,000	0	1.C FE
43849R-AK-1	HONEYWELL AEROSPACE INC CORPORATE 5.85	07/28/2026	JP Morgan Securities, Inc		646,577	670,000	14,485	1.G FE
43849R-AT-2	HONEYWELL AEROSPACE INC CORPORATE 5.73	08/12/2026	Tax Free Exchange		93,306,449	93,388,000	2,170,939	2.A FE
43849R-AU-9	HONEYWELL AEROSPACE INC CORPORATE 5.85	08/12/2026	Tax Free Exchange		12,057,058	11,970,000	284,085	2.A FE
44813D-AA-4	HUT 8 DC LLC CORP SINKING FUND 6.192%	08/18/2026	Barclays Capital Inc		1,352,109	1,390,000	26,060	2.C FE
46647P-AL-0	JPMORGAN CHASE & CO CORP FLOATER 3.964	09/08/2026	Various		6,889,128	9,170,000	114,335	1.F FE
46647P-BN-5	JPMORGAN CHASE & CO CORP FLOATER 3.109	09/02/2026	JP Morgan Securities, Inc		2,121,668	3,355,000	37,956	1.E FE
478115-AF-5	JOHNS HOPKINS UNIVERSITY CORPORATE 2.8	07/09/2026	Goldman Sachs & Co		286,155	500,000	352	1.B FE
48268#-BD-5	KPMG LLP Sr. Unsecured 6.130% 08/26/46	08/26/2026	Direct		8,400,000	8,400,000	0	1.E Z
491674-BL-0	KENTUCKY UTILITIES COMPANY CORPORATE 4	07/22/2026	Deutsche Bank Securities Inc		380,816	465,000	6,329	1.F FE
49339F-AE-5	KEYSTONE POWER PASS-THROUGH HO CORP FLOA	07/01/2026	Interest Capitalization		2,283	2,283	0	5.B GI
49456B-AT-8	Kinder Morgan Inc/DE CORPORATE 3.600%	08/04/2026	Susquehanna Intl Group		1,015,065	1,500,000	25,500	2.A FE
49456B-BF-7	Kinder Morgan Inc/DE CORPORATE 6.150%	07/28/2026	WELLS FARGO SEC LLC		496,485	500,000	0	2.A FE
502431-AR-0	L3HARRIS TECHNOLOGIES INC CORPORATE 5.	08/04/2026	Susquehanna Intl Group		943,410	1,000,000	778	2.B FE
532457-DK-1	Eli Lilly & Co CORPORATE 4.150% 05/20/	09/30/2026	Morgan Stanley & Co, Inc		7,033,248	7,200,000	108,730	1.D FE
532457-DQ-8	Eli Lilly & Co CORPORATE 5.700% 05/20/	08/18/2026	Various		641,312	670,000	7,848	1.D FE
539830-BT-5	LOCKHEED MARTIN CORP CORPORATE 4.300%	09/24/2026	Barclays Capital Inc		775,624	1,080,000	12,900	1.F FE
55336V-AN-0	MPLX LP CORPORATE 4.700% 04/15/48	07/28/2026	JP Morgan Securities, Inc		461,626	570,000	7,739	2.B FE
55336V-BP-4	MPLX LP CORPORATE 5.200% 12/01/47	08/04/2026	Barclays Capital Inc		873,840	1,000,000	9,244	2.B FE
55336V-BT-6	MPLX LP CORPORATE 4.950% 03/14/52	07/07/2026	JP Morgan Securities, Inc		838,640	1,000,000	15,675	2.B FE
55336V-CF-5	MPLX LP CORPORATE 6.100% 04/01/56	07/22/2026	Deutsche Bank Securities Inc		512,990	535,000	14,595	2.B FE
55354L-AB-5	MSD INVESTMENT CORP CORPORATE 6.250% 0	07/16/2026	Suntrust Capital Markets Inc		987,120	1,000,000	8,160	2.C FE
570535-AX-2	MARKEL GROUP INC CORPORATE 3.450% 05/0	07/07/2026	Merrill Lynch,Pierce,Fenner &		661,934	990,000	5,787	2.B FE
571676-BC-8	MARS INC CORPORATE 5.700% 05/01/55	09/16/2026	Various		2,276,989	2,385,000	37,132	1.F FE
571748-CD-2	MARSH & MCLENNAN COS INC CORPORATE 5.4	08/17/2026	Merrill Lynch,Pierce,Fenner &		3,564,560	4,000,000	91,800	1.G FE
573284-BG-0	MARTIN MARIETTA MATERIALS INC CORPORATE	08/11/2026	Various		3,059,551	3,050,000	0	2.A FE
575634-AW-0	MASSACHUSETTS ELEC CO CORPORATE 6.236%	09/30/2026	Various		5,868,812	5,980,000	19,947	2.A FE
575718-AF-8	MASS INSTITUTE OF TECH CORPORATE 3.885	09/02/2026	Various		516,218	785,000	4,170	1.A FE
594918-AJ-3	MICROSOFT CORP CORPORATE 4.500% 10/01/	09/30/2026	US Bank NA		972,765	1,120,000	0	1.A FE
594918-CC-6	MICROSOFT CORP CORP 2.525% 06/01/50	07/22/2026	Various		1,664,525	2,890,000	8,742	1.A FE
595620-AY-1	MIDAMERICAN ENERGY CO BD CORPORATE 5.8	07/22/2026	Deutsche Bank Securities Inc		337,382	345,000	7,176	1.F FE
595620-BA-2	MIDAMERICAN ENERGY CO BD CORPORATE 5.5	07/28/2026	JP Morgan Securities, Inc		341,114	365,000	4,127	1.F FE
59564V-AC-9	MidCon II Energy Asset Issuer, Sr. Secur	07/09/2026	Various		25,000,000	25,000,000	0	1.F PL
59564V-AD-7	MidCon II Energy Asset Issuer, Sr. Secur	07/09/2026	Direct		38,900,000	38,900,000	0	2.B PL
61744Y-AL-2	MORGAN STANLEY CORP 3.971% 07/22/38	07/24/2026	WELLS FARGO SEC LLC		5,393,297	6,305,000	3,477	1.G FE
61748U-AT-9	MORGAN STANLEY CORP FLOATER 5.073% 01/	07/22/2026	SMBC NIKKO SECURITIES		9,591,600	10,000,000	240,968	1.E FE
61748U-BB-7	MORGAN STANLEY CORP FLOATER 5.605% 07/	08/18/2026	Various		15,934,565	15,955,000	13,185	1.E FE
641423-CF-3	NEVADA POWER CO CORPORATE 5.900% 05/01	08/03/2026	Various		706,557	730,000	10,486	1.F FE
64716#-AJ-6	New Mexico Gas Co Sr. Unsecured 5.350%	07/28/2026	Direct		3,000,000	3,000,000	0	2.A Z
64829*-AA-3	Rithm 1st Lien Revolver due 2029 (USD)	09/30/2026	Direct		221,086	221,086	0	2.C PL
65255#-AA-9	Rithm 1st Lien Revolver due 2029 - 2 (USD)	09/14/2026	Various		2,211,536	2,211,536	0	2.C PL
65339K-DM-9	NEXTERA ENERGY CAPITAL HOLDING CORPORATE	07/22/2026	Deutsche Bank Securities Inc		521,832	545,000	11,433	2.A FE
665772-DC-0	NORTHERN STATES PWR MINN CORPORATE 5.5	07/28/2026	JP Morgan Securities, Inc		516,489	550,000	11,616	1.E FE
666807-CJ-9	NORTHROP GRUMMAN SYSTEMS CORPORATE 4.9	07/22/2026	Deutsche Bank Securities Inc		607,689	705,000	12,408	2.A FE

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66989H-BF-4	NOVARTIS CAPITAL CORP CORPORATE 4.100%	09/30/2026	Morgan Stanley & Co, Inc		7,031,592	7,200,000	12,300	1.D FE
66989H-BL-1	NOVARTIS CAPITAL CORP CORPORATE 5.700%	09/02/2026	Various		2,308,596	2,400,000	56,050	1.D FE
67066G-AU-8	NVIDIA CORP CORPORATE 5.550% 06/15/46	07/15/2026	Goldman Sachs & Co		1,396,233	1,455,000	6,281	1.C FE
67066G-AV-6	NVIDIA CORP CORPORATE 5.625% 06/15/56	08/04/2026	Various		1,255,988	1,355,000	9,285	1.C FE
671056-AH-4	OSI Group LLC Sr. Secured 5.830% 09/10	09/10/2026	Direct		11,250,000	11,250,000	0	2.C PL
671056-AJ-0	OSI Group LLC Sr. Secured 6.060% 09/10	09/10/2026	Direct		5,000,000	5,000,000	0	2.C PL
67401P-AF-5	OAKTREE SPECIALTY LENDING CORP CORPORATE	09/10/2026	SMBC NIKKO SECURITIES		2,517,551	2,525,000	0	2.C FE
677415-CU-3	OHIO POWER COMPANY CORPORATE 2.900% 10	08/31/2026	Barclays Capital Inc		1,224,027	2,100,000	25,375	2.A FE
67777B-AA-3	Orion Infrastructure Capital Revolver	07/21/2026	Direct		717,288	0	0	2.A PL
67777B-AB-1	Orion Infrastructure Capital Revolver	07/21/2026	Direct		358,644	0	0	2.C PL
67777B-AC-9	Orion Infrastructure Capital Revolver 1	07/21/2026	Direct		107,593	0	0	3.B PL
68233J-DS-0	Oncor Electric Delivery Co CORPORATE 6	09/08/2026	JP Morgan Securities, Inc		10,482,721	10,495,000	0	1.F FE
682680-BN-2	ONEOK INC CORPORATE 6.625% 09/01/53	07/15/2026	Goldman Sachs & Co		718,760	700,000	17,391	2.A FE
682680-CF-8	ONEOK INC CORPORATE 5.700% 11/01/54	07/28/2026	Various		1,206,956	1,340,000	17,934	2.A FE
68389X-DR-3	ORACLE CORP CORPORATE 5.950% 09/26/55	09/11/2026	Goldman Sachs & Co		5,489,888	6,915,000	192,007	2.B FE
69351U-AV-5	PPL Electric Utilities Corp CORPORATE	07/22/2026	Deutsche Bank Securities Inc		355,364	455,000	1,993	1.E FE
694308-JJ-7	PACIFIC GAS & ELEC CO CORPORATE 3.500%	07/28/2026	Various		821,906	1,240,000	18,900	2.A FE
740816-AN-3	PRESIDENT & FELLOWS HARVARD CO Corp 3.	08/13/2026	Various		1,272,878	1,942,000	4,838	1.A FE
744448-CX-7	PUBLIC SERVICE CO COLO CORPORATE 4.500	09/16/2026	Barclays Capital Inc		2,341,020	3,000,000	39,750	1.E FE
74456Q-CR-5	PUBLIC SERVICE ELECTRIC CORPORATE 5.45	09/02/2026	Merrill Lynch,Pierce,Fenner &		393,570	430,000	130	1.F FE
745332-CG-9	PUGET SOUND ENERGY CORPORATE 4.300% 05	07/22/2026	Deutsche Bank Securities Inc		772,337	955,000	7,186	1.F FE
78433L-AP-1	SCE RECOVERY FDG LLC CORP SINKING FUND	07/21/2026	RBC Capital Markets		2,029,918	2,030,000	0	1.A FE
78507@-AD-4	AES MIS 2 Finance, LLC Sr. Secured 6.8	07/22/2026	Direct		73,312,374	73,312,374	0	2.C PL
79466L-AW-4	SALESFORCE COM CORPORATE 6.550% 03/15/	08/18/2026	Merrill Lynch,Pierce,Fenner &		405,327	425,000	12,063	1.F FE
797440-CC-6	San Diego Gas Electric Engine CORPORATE	07/28/2026	Various		1,084,234	1,555,000	20,842	1.F FE
797440-CD-4	San Diego Gas Electric Engine CORPORATE	09/02/2026	Merrill Lynch,Pierce,Fenner &		802,702	910,000	20,556	1.F FE
822905-AU-9	SHELL FINANCE US INC CORPORATE 6.375%	07/13/2026	Tax Free Exchange		51,602,763	39,693,000	196,811	1.D FE
822905-AW-5	SHELL FINANCE US INC CORPORATE 5.500%	07/13/2026	Tax Free Exchange		13,095,585	12,771,000	210,722	1.D FE
822905-AY-1	SHELL FINANCE US INC CORPORATE 5.125%	07/13/2026	Tax Free Exchange		9,084,593	8,975,000	112,437	1.D FE
822905-BA-2	SHELL FINANCE US INC CORPORATE 3.125%	07/13/2026	Tax Free Exchange		7,105,587	10,200,000	58,437	1.D FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC CORP SINKING FUN	09/02/2026	Various		42,957,757	42,895,000	8,115	1.D FE
842400-GT-4	SOUTHERN CAL EDISON CORPORATE 3.650% 0	07/22/2026	Deutsche Bank Securities Inc		332,031	495,000	8,632	1.G FE
842434-DF-6	SOUTHERN CALIF GAS CO CORPORATE 5.500%	08/17/2026	Mitsubishi UFJ SEC (USA) Inc		844,892	850,000	0	1.D FE
845743-CA-9	SOUTHWESTERN PUB SVC NT CORPORATE 5.87	07/09/2026	Various		676,448	690,000	1,030	1.G FE
84615Q-AG-8	Space Exploration Tech Corp CORPORATE	09/16/2026	Various		11,311,702	12,490,000	173,910	2.A FE
85440K-AD-6	STANFORD UNIVERSITY CORPORATE 2.413% 0	09/09/2026	RBC Capital Markets		2,159,350	3,800,000	25,216	1.A FE
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPER CORPORATE	07/30/2026	SMBC NIKKO SECURITIES		4,391,100	5,000,000	90,000	2.B FE
87183X-AE-3	SYSCO HOLDINGS CORP CORPORATE 6.400% 1	09/22/2026	Goldman Sachs & Co		2,646,062	2,660,000	0	2.B FE
87183X-AF-0	SYSCO HOLDINGS CORP CORPORATE 6.500% 1	09/22/2026	Goldman Sachs & Co		6,001,346	6,010,000	0	2.B FE
87183X-AG-8	SYSCO HOLDINGS CORP CORPORATE 6.600% 1	09/22/2026	Goldman Sachs & Co		1,757,290	1,760,000	0	2.B FE
87264A-BY-0	T-MOBILE USA INC CORPORATE 3.600% 11/1	07/09/2026	Goldman Sachs & Co		971,471	1,535,000	8,443	2.A FE
87612G-AB-7	Targa Resources Corp CORPORATE 4.950%	07/22/2026	Deutsche Bank Securities Inc		70,489	85,000	1,145	2.B FE
87612K-AC-6	TARGA RESOURCES CORP CORPORATE 6.250%	07/28/2026	JP Morgan Securities, Inc		869,704	880,000	4,278	2.B FE
88339W-AA-4	WILLIAMS COMPANIES INC CORPORATE 3.500	07/28/2026	JP Morgan Securities, Inc		529,766	790,000	7,988	2.B FE
89788M-AV-4	TRUIST FINANCIAL CORP CORP FLOATER 4.9	08/12/2026	Barclays Capital Inc		952,760	1,000,000	15,168	1.G FE
90353T-AQ-3	Uber Technologies, Inc. CORPORATE 5.35	08/18/2026	Various		1,492,638	1,680,000	34,510	2.A FE
90397*-AA-0	UWM MSR Facility 1 LLC - Revolver	09/17/2026	Various		9,285,249	9,285,249	0	2.C Z
913017-CJ-6	RTX CORP CORPORATE 3.750% 11/01/46	07/22/2026	Deutsche Bank Securities Inc		537,580	725,000	6,193	2.A FE
91324P-FM-9	UNITEDHEALTH GROUP INC CORPORATE 5.750	09/16/2026	Various		1,825,851	1,975,000	23,248	1.F FE
914748-AA-6	UNIVERSITY OF NOTRE DAME DU LA CORPORATE	09/09/2026	RBC Capital Markets		740,495	1,046,000	2,465	1.A FE
91481C-AA-8	UNIV OF PENNSYLVANIA CORP 4.674% 09/01	09/02/2026	Merrill Lynch,Pierce,Fenner &		320,994	415,000	108	1.B FE
92556V-AF-3	Viatrus Inc CORPORATE 4.000% 06/22/50	08/18/2026	Various		1,006,693	1,500,000	6,145	2.C FE
927804-FY-5	Virginia Electric Power CORPORATE 3.80	09/30/2026	Merrill Lynch,Pierce,Fenner &		2,098,938	3,053,000	5,156	2.A FE
927804-GA-6	Virginia Electric Power CORPORATE 4.60	09/18/2026	Barclays Capital Inc		2,876,760	3,600,000	50,600	1.G FE
927804-HA-5	Virginia Electric Power CORPORATE 6.30	08/18/2026	Goldman Sachs & Co		766,637	765,000	268	1.G FE
940663-AD-9	WASHINGTON UNIVERSITY CORPORATE 4.349%	07/09/2026	Goldman Sachs & Co		555,795	750,000	7,701	1.B FE
95000U-4E-0	WELLS FARGO & COMPANY CORP FLOATER 4.9	08/18/2026	Lloyds Securities Inc		953,640	1,000,000	3,582	1.G FE

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95000U-4F-7	WELLS FARGO & COMPANY CORP FLOATER 5.4	09/30/2026	Susquehanna Intl Group		2,188,775	2,500,000	25,656	1.G FE
969457-CW-8	WILLIAMS COS INC CORPORATE 5.950% 03/1	09/15/2026	Various		1,696,415	1,725,000	44,166	2.B FE
969457-CZ-1	WILLIAMS COS INC CORPORATE 6.400% 09/1	09/08/2026	Citigroup Capital Markets Inc		5,653,670	5,665,000	0	2.B FE
96949L-AC-9	WILLIAMS PRTNRS CORPORATE 5.100% 09/15	08/04/2026	Various		8,705,342	9,905,000	192,077	2.B FE
96950F-AN-4	WILLIAMS PRTNRS CORPORATE 5.400% 03/04	08/11/2026	FTN FINANCIAL SECURITIES		3,664,720	4,000,000	94,800	2.B FE
96950F-AP-9	WILLIAMS PRTNRS CORPORATE 4.900% 01/15	07/30/2026	Susquehanna Intl Group		1,638,819	1,915,000	4,170	2.B FE
B8AFPL-36-8	BROADCOM APO TPU BROADCOM APO TPU A2 0	07/01/2026	BIG SKY FUNDING LLC		(1,811,967)	(1,811,967)	0	1.G FE
C7369@-AA-3	Point Lonsdale Fund L.P. 2022 Facility B1 (Bain)	09/30/2026	Direct		102,857	102,857	0	2.C PL
C7369@-AB-1	Point Lonsdale Fund L.P. 2022 Facility B2 (Bain)	09/30/2026	Direct		25,714	25,714	0	3.A PL
000000-00-0	HPS PRIVATE CREDIT HPS SLF VI IM 2.444	08/18/2026	SLIF VI-L HOLDINGS D, L.P. SCS		1,018,861	1,018,861	0	2.B FE
000000-00-0	HPS PRIVATE CREDIT HPS SLF VI IM 5.958	08/18/2026	SLIF VI-L HOLDINGS D, L.P. SCS		490,173	490,173	0	1.G FE
000000-00-0	HPS PRIVATE CREDIT HPS SLF VI GP 3.125	08/18/2026	SLIF VI-L HOLDINGS D, L.P. SCS		679,240	679,240	0	2.B FE
000000-00-0	HPS PRIVATE CREDIT HPS SLF VI GP 1.935	08/18/2026	SLIF VI-L HOLDINGS D, L.P. SCS		326,782	326,782	0	1.G FE
L0441*-AA-2	Bain GSS 1st Lien Revolver due 2031 (USD) 1	09/30/2026	Direct		709,000	709,000	0	2.C PL
L0441*-AB-0	Bain GSS 1st Lien Revolver due 2031 (USD) 2	09/30/2026	Direct		177,250	177,250	0	3.A PL
13607P-B2-9	CANADIAN IMPERIAL BANK CORP FOREIGN 6.	07/13/2026	Scotia Capital Inc		36,839	35,351	475	2.A FE
136717-BF-1	CANADIAN UTILS LTD CANADIAN UTILITIES LT	08/05/2026	RBC Dominion Securities Inc		21,427	21,399	144	2.A FE
15135U-AR-0	CENOVUS ENERGY INC CORP FOREIGN 5.400%	08/04/2026	Various		3,593,530	4,000,000	28,200	2.B FE
29251Z-CT-2	ENBRIDGE INC CORPORATE FOREIGN 5.080%	07/01/2026	Tax Free Exchange		186,948	178,744	4,453	2.A FE
29261Z-AC-9	ENBRIDGE CORPORATE FOREIGN 4.200% 05/1	07/01/2026	Tax Free Exchange		66,137	57,198	230	2.A FE
29261Z-AD-7	ENBRIDGE CORPORATE FOREIGN 5.820% 08/1	07/01/2026	Tax Free Exchange		66,789	64,348	1,221	2.A FE
35085Z-CE-4	407 INTERNATIONAL DISCOUNT NOTE 4.810%	07/15/2026	DESJARDINS		82,280	85,400	1,170	1.F FE
37482Z-AF-8	GIBSON ENERGY INC CORP FOR 5.750% 07/1	07/20/2026	National Bank Of Canada		99,614	92,492	109	2.C FE
49327Z-AC-9	KEYERA CORP DISCOUNT NOTE 5.020% 03/28	08/05/2026	Scotia Capital Inc		89,275	85,595	1,543	2.B FE
67077M-AS-7	NUTRIEN LTD CORP FOREIGN 5.250% 01/15/	08/04/2026	Susquehanna Intl Group		910,120	1,000,000	2,917	2.B FE
67077M-AU-2	NUTRIEN LTD CORP FOREIGN 5.000% 04/01/	07/28/2026	JP Morgan Securities, Inc		381,080	440,000	7,211	2.B FE
836720-AB-8	SOUTH BOW CAN INFRA HOLD DISCOUNT NOTE	07/13/2026	DESJARDINS		35,932	35,351	729	2.C FE
00973R-AP-8	AKER BP ASA CORP FOREIGN 5.800% 10/01/	07/22/2026	Deutsche Bank Securities Inc		348,313	385,000	6,947	2.B FE
22535W-AN-7	CREDIT AGRICOLE SA CORP FRGN FLOATER 5	07/16/2026	SG Americas securities LLC		25,475,490	25,000,000	28,007	1.G FE
47214O-AK-8	JBS NV/USA FOODS/FOOD CO CORP FOREIGN	07/28/2026	JP Morgan Securities, Inc		524,125	555,000	10,221	2.C FE
606822-EH-3	MITSUBISHI UFJ FINANCIAL GROUP CORP FRGN	09/08/2026	Morgan Stanley & Co, Inc		17,125,000	17,125,000	0	1.G FE
76720A-AV-8	RIO TINTO FINANCE PLC CORP FOREIGN 5.7	08/11/2026	Merrill Lynch,Pierce,Fenner &		966,360	1,000,000	23,639	1.F FE
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	08/18/2026	Various		664,853	705,000	3,636	2.A FE
902613-CA-4	UBS GROUP AG CORP FRGN FLOATER 6.293%	09/09/2026	Various		13,134,274	13,135,000	0	1.F FE
92212W-AG-5	VAR ENERGI ASA CORP FOREIGN 6.500% 05/	07/22/2026	Deutsche Bank Securities Inc		1,023,943	980,000	10,794	2.B FE
E4000@-AA-3	Copernico Networks Enterprises Sr. Secur	09/09/2026	Direct		13,277,018	13,277,018	0	3.C Z
G6001#-AA-3	Manchester Airport Storage and Sr. Unsec	07/01/2026	Direct		23,048	23,048	0	2.B Z
L3551#-AY-6	Ferrero International S.A. Sr. Unsecured	09/25/2026	Direct		79,761,800	79,761,800	0	2.A Z
P5001#-AA-5	Glacier AcquisitionCo SpA Sr. Secured	07/22/2026	Direct		119,658,855	119,658,855	0	2.C PL
W9001#-AN-1	Solor Bioenergi Management AB Sr. Secure	07/06/2026	Direct		16,303,559	16,303,559	0	2.B PL
000000-00-0	Triton Investments Holdings Sr. Secured	09/30/2026	PGIM, Inc.		2,852,202	2,852,202	0	6. *
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,286,613,194	1,320,856,590	6,707,286	XXX
69456Q-AA-4	PGIM Capital Partners VI, L.P. Senior Se	09/01/2026	Direct		7,380,049	7,380,049	65,652	1.G PL
69456Q-AB-2	PGIM Capital Partners VI, L.P. Senior Se	09/01/2026	Direct		3,690,024	3,690,024	40,642	3.A PL
69456Q-AC-0	PGIM Capital Partners VI, L.P. Senior Se	09/01/2026	Direct		3,690,024	3,690,024	46,894	4.C PL
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					14,760,097	14,760,097	153,188	XXX
42016*-AA-2	Hawkeye Financing LLC Series A CLN 5.3	09/23/2026	Direct		55,000,000	55,000,000	693,458	1.G RTIF
42016*-AC-8	Hawkeye Financing LLC Series C CLN 5.3	09/23/2026	Direct		25,000,000	25,000,000	315,208	1.G RTIF
P7923*-AD-4	Pruservicos Participacoes Ltda Promissor	07/01/2026	Various		(1,603,968)	(1,603,968)	0	1.G
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					78,396,032	78,396,032	1,008,666	XXX
69344A-83-4	PGIM ETF TR PGIM AAA CLO ETF	08/11/2026	Barclays Capital Inc	0.000	50,080,407	0	0	1.B
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					50,080,407	0	0	XXX
015271-BB-4	ALEXANDRIA REAL EST EQUITIES CORPORATE	09/16/2026	Various		5,928,234	7,079,000	150,013	2.A FE
015271-BF-5	ALEXANDRIA REAL EST EQUITIES CORPORATE	07/28/2026	JP Morgan Securities, Inc		1,273,589	1,320,000	29,645	2.B FE
518058-AM-0	LaSalle Property Fund REIT Inc Sr. Unsec	09/04/2026	Direct		3,000,000	3,000,000	0	2.A Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					10,201,823	11,399,000	179,658	XXX
00262*-AC-7	APS Acquisition Holdings, LLC Sr. Secure	07/01/2026	Direct		(802,020)	(802,020)	0	4.C
00269@-AC-8	APC Holdings ILP - TL	09/10/2026	Direct		4,997,120	4,997,120	0	2.A Z
05662#-AG-9	BHG Funding 09 Trust - TL 1L 07/26 Class A	07/24/2026	Various		1,126,667	1,126,667	0	1.A PL
05662#-AH-7	BHG Funding 09 Trust - TL 1L 07/26 Class B	07/24/2026	Various		636,812	636,812	0	1.C PL
05662#-AJ-3	BHG Funding 09 Trust - TL 1L 07/26 Class C	07/24/2026	Various		391,884	391,884	0	1.F PL
05662#-AK-0	BHG Funding 09 Trust - TL 1L 07/26 Class D	07/24/2026	Various		65,314	65,314	0	1.G PL
05662#-AL-8	BHG Funding 09 Trust - TL 1L 07/26 Class E	07/24/2026	Various		228,599	228,599	0	2.B PL
05662#-AM-6	BHG Funding 09 Trust - TL 1L 07/26 Class F	07/24/2026	Various		587,826	587,826	0	3.B PL
05662#-AN-4	BHG Funding 09 Trust - TL 1L 07/26 Class A	09/17/2026	Various		1,555,078	1,555,078	0	1.A Z
05662#-AP-9	BHG Funding 09 Trust - TL 1L 07/26 Class B	09/17/2026	Various		427,219	427,219	0	1.C Z
05662#-AS-3	BHG Funding 09 Trust - TL 1L 07/26 Class E	09/17/2026	Various		205,065	205,065	0	2.B Z
05662#-AT-1	BHG Funding 09 Trust - TL 1L 07/26 Class F	09/17/2026	Various		273,420	273,420	0	2.C Z
1255M#-AD-3	CI (MG) Group LLC DDTL 9.884% 03/27/30	09/24/2026	Direct		108,035	108,035	0	4.C
171874-AB-6	CI (MG) Group LLC Revolver 10.655% 03/2	09/29/2026	Direct		171,693	171,693	0	4.B Z
20647@-AM-7	Concord Purchaser Corp. Revolver (new)	07/30/2026	Direct		659,404	659,404	0	5.A Z
20647@-AN-5	Concord Purchaser Corp. 7th Amendment Te	09/30/2026	Interest Capitalization		268,545	268,545	0	5.A Z
35967@-AE-5	Full Circle Fiber Operating Sr. Secured	07/16/2026	Direct		1,854,663	1,854,663	0	5.C Z
42839#-AA-3	HH Associates U.S., Inc. Sr. Secured 56	08/06/2026	Direct		4,337,878	4,337,878	0	4.B Z
46600#-AB-9	Ivy Tech Parent Int III Hldgs Sr. Secure	07/31/2026	Direct		496,834	496,834	0	4.C Z
000000-00-0	Kids2, LLC Sr. Secured 31.950% 04/13/31	09/01/2026	Direct		79,376	79,376	0	4.C Z
000000-00-0	Kopius Holdings Sr. Secured 25.946% 12/	09/11/2026	Direct		516,876	516,876	0	4.C Z
000000-00-0	Mission Critical Group, LLC REV 5.719%	08/21/2026	Direct		164,534	164,534	0	4.B Z
000000-00-0	NC 102 Project LLC Debt in a Project 6	09/02/2026	Direct		1,859,706	1,859,706	0	3.A Z
74020@-AG-4	Nationwide Acquisition, LLC Sr. Secured	07/01/2026	Various		13	13	0	4.B Z
74357@-AD-4	AgroFresh Inc. Sr. Secured 9.714% 03/3	09/29/2026	Direct		367,662	367,662	0	4.C
74622*-AB-9	PURE HomeRiver LLC DDTL 9.194% 01/16/3	08/24/2026	Direct		451,621	451,621	0	4.C Z
74746*-AA-2	QTS Wave	09/29/2026	Various		1,456,174	1,456,174	0	1.F PL
000000-00-0	Machine Sciences Corporation Sr. Secured	07/08/2026	Direct		180,043	180,043	0	4.B Z
83083#-AD-4	Skyline Displays Buyer, Inc. PIK trackin	09/25/2026	Direct		2	1,184,726	0	5.C
83083#-AD-4	Skyline Displays Buyer, Inc. Sr. Secured	07/01/2026	Interest Capitalization		(845,249)	(845,249)	0	5.C
88915#-AB-1	Toledo AcquisitionCo Inc. Sr. Secured 1	09/03/2026	Direct		2,126,471	2,126,471	0	4.C
91793@-AA-0	GoodLeap_HI_Class_A_Jun26	09/21/2026	Various		428,553	384,770	0	1.A Z
91793@-AB-8	GoodLeap_HI_Class_B_Jun26	09/21/2026	Various		131,458	119,049	0	2.B Z
91793@-AC-6	GoodLeap_HI_Class_C_Jun26	09/21/2026	Various		58,511	51,632	0	1.F Z
91793@-AD-4	GoodLeap_HI_Class_D_Jun26	09/21/2026	Various		40,486	38,148	0	3.B FE
91793@-AE-2	GoodLeap_HI_Class_E_Jun26	09/21/2026	Various		33,472	35,517	0	4.C FE
000000-00-0	Verita Global, LLC DDTL 9.454% 09/25/3	09/10/2026	Direct		36,959	36,959	0	4.B Z
000000-00-0	BHG Funding 09 Trust - TL 1L 07/26 Class C	09/17/2026	Direct		512,663	512,663	0	1.F Z
000000-00-0	BHG Funding 09 Trust - TL 1L 07/26 Class D	09/17/2026	Various		205,065	205,065	0	2.A Z
000000-00-0	Identity Digital 2026-1 Class A-2 Senior Term Notes	07/09/2026	Direct		1,443,000	1,443,000	0	1.F Z
C0065#-AD-7	Acquisition Oil Corporation Senior Secur	09/30/2026	Interest Capitalization		161,162	161,162	0	6. *
C7228*-AB-4	Persist Oil & Gas Inc. Sr. Secured 12.2	08/06/2026	Direct		70,250	70,250	0	4.A Z
C7467#-AC-8	Prairie Provident Resources In PIK track	07/01/2026	Direct		1	132,334	0	6. *
C7467#-AD-6	Prairie Provident Resources In PIK track	07/01/2026	Direct		0	677,550	0	6. *
000000-00-0	Life Couriers Sr. Secured 35.705% 08/14	08/13/2026	Direct		5,796,054	5,796,054	0	4.C Z
000000-00-0	Life Couriers Sr. Secured 42.253% 08/14	08/12/2026	Direct		194,460	194,460	0	4.C Z
000000-00-0	Life Couriers Sr. Secured 11.568% 08/14	09/14/2026	Direct		353,712	353,712	0	4.C Z
63601Z-C@-3	Mobico Group Plc Sr. Unsecured 1.440%	08/17/2026	Direct		1,501,685	1,501,685	0	3.B Z
G5282*-AB-7	Kite UK BidCo Ltd. DDTL 9.481% 09/19/3	07/23/2026	Direct		614,729	614,729	0	4.C Z
G9311@-AA-4	V&H Limited Sr. Secured 12.734% 04/07/2	09/30/2026	Interest Capitalization		56,760	56,760	0	5.A Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					35,586,245	37,517,488	0	XXX
72765@-AD-4	PLATO ELEARNING LLC Sr. Secured 11.380%	09/30/2026	Interest Capitalization		543,700	543,700	0	5.C Z
72765@-AE-2	PLATO ELEARNING LLC Sr. Secured 11.380%	09/30/2026	Interest Capitalization		108,805	108,805	0	5.C Z
72765@-AG-7	PLATO ELEARNING LLC Sr. Secured 11.380%	09/30/2026	Interest Capitalization		21,942	21,942	0	5.C Z
G2069@-AA-3	Chartway Bidco Limited Sr. Secured 30.8	08/28/2026	Interest Capitalization		96,820	96,820	0	5.B Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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G20698-AB-1	Chartway Bidco Limited Sr. Secured 30.8	08/28/2026	Interest Capitalization		3,348	3,348	0	5.B Z
G20698-AC-9	Chartway Bidco Limited Sr. Secured 38.0	08/28/2026	Interest Capitalization		23,688	23,688	0	5.B Z
G20698-AD-7	Chartway Bidco Limited Sr. Secured 38.0	08/28/2026	Interest Capitalization		10,502	10,502	0	5.B Z
G20698-AE-5	Chartway Bidco Limited Sr. Secured 38.0	08/20/2026	Direct		794,021	794,021	0	5.B Z
G20698-AE-5	Chartway Bidco Limited Sr. Secured 38.0	08/28/2026	Interest Capitalization		35,600	35,600	0	5.B Z
000000-00-0	Chartway Bidco Limited Sr. Secured 38.0	08/28/2026	Interest Capitalization		14,375	14,375	0	5.B Z
000000-00-0	Chartway Bidco Limited Sr. Secured 23.6	09/09/2026	Direct		855,185	855,185	0	5.B Z
0199999999. Subtotal - issuer credit obligations - bank loans - issued (affiliated)					2,507,986	2,507,986	0	XXX
00201#-AA-1	ADB Acquiror, Inc. Sr. Secured 11.436%	09/30/2026	Interest Capitalization		620	620	0	4.C
00201#-AB-9	ADB Acquiror, Inc. Sr. Secured 11.380%	09/30/2026	Interest Capitalization		63	63	0	4.C
00201#-AC-7	ADB Acquiror, Inc. Sr. Secured 12.108%	09/30/2026	Direct		272,727	272,727	0	4.C
00201#-AC-7	ADB Acquiror, Inc. Sr. Secured 12.108%	09/30/2026	Interest Capitalization		258	258	0	4.C
000000-00-0	Kids2, LLC Sr. Secured 32.034% 04/13/31	09/01/2026	Direct		1,307,358	1,307,358	0	4.C Z
49924*-AA-8	Knowledge Support Systems Inc Sr. Secure	07/01/2026	Direct		(14,149)	(14,149)	0	5.B Gl
49924*-AA-8	Knowledge Support Systems Inc Sr. Secure	07/30/2026	Interest Capitalization		39,662	39,662	0	5.B Gl
000000-00-0	Mission Critical Electronics Sr. Secured	09/04/2026	Various		35,538,780	35,538,780	0	4.C Z
000000-00-0	Mission Critical Electronics Sr. Secured	09/04/2026	Various		623,205	623,205	0	4.C Z
92535*-AA-9	Vertullo Imports LLC Sr. Secured 11.127	09/30/2026	Direct		19	19	0	5.A
92535*-AA-9	Vertullo Imports LLC Sr. Secured 11.127	09/30/2026	Interest Capitalization		164	164	0	5.A
92535*-AB-7	Vertullo Imports LLC Sr. Secured 11.127	09/30/2026	Interest Capitalization		56	56	0	5.A
D3002*-AA-6	EMS Group Sr. Secured 1.534% 07/14/28	09/30/2026	Interest Capitalization		27,104	27,104	0	4.C
D3002*-AB-4	EMS Group Sr. Secured 1.534% 07/14/28	09/30/2026	Interest Capitalization		7,927	7,927	0	4.C
G0714*-AA-8	Ballinasmalla Holdings Sr. Secured 7.9	07/21/2026	Various		7,429,741	7,429,741	0	4.B Z
G4711*-AA-3	Primeline Sr. Secured 23.257% 01/15/33	09/04/2026	Various		6,177,360	6,177,360	0	4.C Z
G5210*-AA-6	Kalibrate Technologies Limited Sr. Secur	07/30/2026	Interest Capitalization		75,867	75,867	0	4.C Z
G6373*-AA-7	National Timber Group PIK Tracker for Fa	07/01/2026	Direct		3	232,680	0	6. *
G6373*-AA-7	National Timber Group Sr. Secured 32.38	09/30/2026	Interest Capitalization		244,907	244,907	0	6. *
G6373*-AC-3	National Timber Group PIK Tracker for Fa	07/01/2026	Direct		3	267,463	0	6. *
G6373*-AC-3	National Timber Group Sr. Secured 26.50	09/30/2026	Interest Capitalization		281,898	281,898	0	5.A Z
G6849#-AB-7	Outfield Bidco Limited Sr. Secured 11.4	07/31/2026	Direct		1,561,056	1,561,056	0	4.B Z
G6849#-AC-5	Outfield Bidco Limited DDTL multicurrenc	07/01/2026	Direct		(417,436)	(417,436)	0	4.B Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					53,157,193	53,657,330	0	XXX
1265M0-AA-0	Ecliptica, LLC CTL 5.840% 08/15/42	09/15/2026	Direct		4,609,509	4,609,509	0	2.A Z
30217*-AA-4	FedEx Corp CTL 6.605% 10/15/54	09/15/2026	Interest Capitalization		39,889	39,889	0	2.B
96222@-AA-6	PVP Winter Haven LLC CTL 6.760% 08/15/	09/08/2026	Direct		4,982,515	4,982,515	0	2.B Z
D2773#-AA-1	Gelsenkirchen Senior Note 1.917% 06/04	07/01/2026	Interest Capitalization		191,623	191,623	0	1.C
D2773#-AB-9	Gelsenkirchen Senior Note 1.468% 06/04	07/01/2026	Interest Capitalization		202,695	202,695	0	1.C
D2773#-AC-7	Gelsenkirchen Senior Note 1.441% 06/04	07/01/2026	Interest Capitalization		230,376	230,376	0	1.C
D2773#-AD-5	Gelsenkirchen Senior Note 1.536% 06/04	07/01/2026	Interest Capitalization		165,673	165,673	0	1.C
D2773#-AE-3	Gelsenkirchen Senior Note 1.542% 06/04	07/01/2026	Interest Capitalization		97,501	97,501	0	1.C
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					10,519,781	10,519,781	0	XXX
06418N-RT-1	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	08/18/2026	Scotia Capital Markets USA		25,000,000	25,000,000	0	1.D FE
13606D-YD-8	CIBC BANK USA CERTIFICATE OF DEPOSIT 4	08/18/2026	BGC Partners, LP		24,000,000	24,000,000	0	1.D FE
89115M-FS-0	TORONTO DOMINION BK N Y BRH IN CERTIFICA	08/05/2026	Toronto Dominion Securities		15,000,000	15,000,000	0	1.D FE
21684L-MG-4	COOPERATIEVE RABOBANK UA (NEW CERTIFICAT	08/14/2026	JP Morgan Securities, Inc		10,000,000	10,000,000	0	1.D FE
86959T-YH-3	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	09/21/2026	RBC Capital Markets		10,000,000	10,000,000	0	1.C FE
0249999999. Subtotal - issuer credit obligations - certificates of deposit (unaffiliated)					84,000,000	84,000,000	0	XXX
B8AG47-XR-1	FIDELITY PRIVATE CREDIT FID DIR LEND I J	09/30/2026	Various		59,520,000	59,520,000	0	1.E FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					59,520,000	59,520,000	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,700,101,600	1,783,073,506	8,218,747	XXX
0499999999. Total - issuer credit obligations (affiliated)					95,664,115	95,664,115	1,161,854	XXX
0509999997. Total - issuer credit obligations - Part 3					1,795,765,715	1,878,737,621	9,380,601	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,795,765,715	1,878,737,621	9,380,601	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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38376M-4W-4	GINNIE MAE II CMO 3.000% 06/20/47	09/01/2026	Interest Capitalization		21,206	21,206	0	1.A FE
38376M-EN-3	GINNIE MAE II CMO 3.000% 02/20/47	09/01/2026	Interest Capitalization		49,665	49,665	0	1.A FE
38378E-PK-3	GOVERNMENT NATIONAL MORTGAGE A CMO 3.5	09/01/2026	Interest Capitalization		23,027	23,027	0	1.A FE
38379E-2J-0	GINNIE MAE I CMO 3.000% 09/16/44	09/01/2026	Interest Capitalization		63,523	63,523	0	1.A FE
38379G-VN-4	GINNIE MAE I CMO 3.500% 10/16/44	08/01/2026	Interest Capitalization		5,481	5,481	0	1.A FE
38379H-8G-3	GINNIE MAE II CMO 4.000% 01/20/45	09/01/2026	Interest Capitalization		30,787	30,787	0	1.A FE
38380C-GB-3	GINNIE MAE II CMO 4.000% 01/20/47	09/01/2026	Interest Capitalization		55,681	55,681	0	1.A FE
38380V-LK-5	GINNIE MAE II CMO 3.500% 03/20/48	09/01/2026	Interest Capitalization		12,697	12,697	0	1.A FE
38380W-J4-2	GINNIE MAE II CMO 4.000% 05/20/48	09/01/2026	Interest Capitalization		20,855	20,855	0	1.A FE
38380W-UM-9	GINNIE MAE II CMO 3.000% 04/20/48	09/01/2026	Interest Capitalization		66,953	66,953	0	1.A FE
38380Y-GV-1	GINNIE MAE I CMO 3.500% 08/20/48	07/01/2026	Interest Capitalization		105,326	105,326	0	1.A FE
38380Y-U8-6	GINNIE MAE I CMO 3.500% 09/20/48	08/01/2026	Interest Capitalization		20,656	20,656	0	1.A FE
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					475,857	475,857	0	XXX
3136AN-QW-0	FANNIE MAE CMO 3.000% 05/25/45	09/01/2026	Interest Capitalization		38,323	38,323	0	1.B FE
3136AV-LD-9	FANNIE MAE CMO 3.500% 03/25/47	09/01/2026	Interest Capitalization		28,321	28,321	0	1.B FE
3136AW-DM-6	FANNIE MAE CMO 3.000% 04/25/47	09/01/2026	Interest Capitalization		53,079	53,079	0	1.B FE
3136AX-S8-9	FANNIE MAE CMO 3.000% 09/25/47	09/01/2026	Interest Capitalization		89,387	89,387	0	1.B FE
3137BJ-GX-5	FREDDIE MAC CMO 3.000% 05/15/45	09/01/2026	Interest Capitalization		123,729	123,729	0	1.B FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					332,839	332,839	0	XXX
3137FH-SJ-3	FREDDIE MAC CMO 4.000% 10/15/48	08/01/2026	Interest Capitalization		126,675	126,675	0	1.B FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					126,675	126,675	0	XXX
23372*-AA-0	DRP SOLARIS MULTISTATE LLC - S DOMAIN YO	09/21/2026	DRP SOLARIS MULTISTATE LLC		144,259	144,259	0	2.B PL
000000-00-0	DOMAIN GREENBOUGH ISSUER 2 LLC DOMAIN GR	07/16/2026	DOMAIN GREENBOUGH ISSUER 2 LLC		412,549	412,549	0	2.C FE
00002L-AG-6	A&D_NQM CMO 5.954% 08/25/71	08/13/2026	Piper Jaffray Inc.		1,099,980	1,100,000	3,457	1.F FE
03467A-AG-2	Angel Oak Mortgage Trust CMO 6.049% 06	07/23/2026	Goldman Sachs & Co		799,990	800,000	3,629	1.F FE
03637A-AE-2	ANSLEY PARK CAPITAL 2025-A LLC ASSET BAC	09/24/2026	Mitsubishi UFJ SEC (USA) Inc		1,731,375	1,800,000	1,333	2.A FE
04537U-AE-7	Aspire Mortgage Trust CMO 5.724% 07/26	07/24/2026	Morgan Stanley & Co, Inc		599,991	600,000	2,862	1.A FE
04538Q-AH-8	ASPIRE_NQM CMO 6.032% 08/25/66	08/14/2026	Barclays Capital Inc		999,979	1,000,000	3,409	2.B FE
05495C-AF-1	BINOM MTG LN TR 2026-NQM2 CMO 6.554% 0	09/24/2026	Santander		997,754	1,000,000	5,644	1.C FE
06747V-AE-6	Barclays Mortgage Loan Trust CMO 5.760	07/28/2026	Barclays Capital Inc		999,987	1,000,000	4,800	1.A FE
10570J-AK-3	BRAVO RESIDENTIAL FDG TR 2026- CMO 6.5	09/23/2026	Barclays Capital Inc		998,841	1,000,000	6,402	1.F FE
10570Y-AH-7	BRAVO RESIDENTIAL FDG TR 2026- CMO 5.3	08/19/2026	WELLS FARGO SEC LLC		965,211	968,996	2,741	1.A FE
10571B-AH-6	BRAVO Residential Funding Trus CMO 5.7	07/29/2026	Morgan Stanley & Co, Inc		899,999	900,000	4,331	1.A FE
12677U-AJ-9	COLT Funding CMO 5.803% 08/25/71	07/29/2026	Goldman Sachs & Co		999,996	1,000,000	5,319	1.C FE
12677V-AC-2	COLT 2026-7 MTG LN TR CMO 5.941% 10/25	09/14/2026	Barclays Capital Inc		1,499,999	1,500,000	4,208	1.A FE
12677V-AH-1	COLT 2026-7 MTG LN TR CMO 6.142% 10/25	09/14/2026	Barclays Capital Inc		1,299,984	1,300,000	3,771	1.C FE
17334A-AC-2	Citigroup Mortgage Loan Trust CMO 5.75	07/07/2026	Citigroup Capital Markets Inc		1,799,967	1,800,000	11,230	1.A FE
22758J-AF-3	Cross Mortgage Trust CMO 5.877% 08/25/	07/24/2026	Morgan Stanley & Co, Inc		799,987	800,000	4,702	1.D FE
227935-AF-0	CROSS 2026-NQM11 CMO 6.466% 09/25/71	09/25/2026	Goldman Sachs & Co		999,986	1,000,000	5,209	1.C FE
25705#-AA-9	Domain Greenbough Issuer 3 LLC	09/18/2026	DOMAIN GREENBOUGH ISSUER 3 LLC		1,016,976	1,016,976	0	2.C PL
26215*-AA-4	DRP WA 3 LLC DOMAIN REC CARLSBORG 7.25	09/22/2026	DRP WA 3 LLC		8,303	8,303	0	2.B PL
26215@-AA-2	DRP PA 2 LLC DOMAIN REC BROADCASTING 7	09/21/2026	DRP PA 2 LLC		645,236	645,236	0	2.B PL
26215@-AA-2	DRP PA 2 LLC DOMAIN REC BROADCASTING 7	09/30/2026	Interest Capitalization		54,883	54,883	0	2.B PL
26847G-AE-6	Ellington Financial Mortgage T CMO 5.7	07/31/2026	Barclays Capital Inc		1,599,968	1,600,000	10,176	1.A FE
30259R-AT-2	FMC GMSR ISSUER TRUST FMMSR_26 CMO 6.1	08/18/2026	Nomura Securities Intl		60,050,000	60,050,000	0	2.C FE
31685R-AA-5	FIGRE_HELOC CMO 5.726% 07/25/56	08/04/2026	JP Morgan Securities, Inc		2,899,998	2,900,000	19,373	1.A FE
31685R-AB-3	FIGRE_HELOC CMO 5.932% 07/25/56	08/04/2026	JP Morgan Securities, Inc		799,990	800,000	5,537	1.D FE
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	09/29/2026	Interest Capitalization		25,788	25,788	0	1.A FM
362988-AE-7	GS Mortgage-Backed Securities CMO 5.79	07/29/2026	Goldman Sachs & Co		1,199,984	1,200,000	5,790	1.A FE
437940-AC-3	HOMES Trust CMO 5.679% 07/25/71	08/20/2026	Morgan Stanley & Co, Inc		1,099,989	1,100,000	4,512	1.A FE
46594Y-AE-0	JP Morgan Mortgage Trust CMO 5.772% 12	07/24/2026	JP Morgan Securities, Inc		899,986	900,000	4,316	1.A FE
46595C-AH-0	JP Morgan Mortgage Trust CMO 5.880% 01	08/25/2026	Academy Securities Inc		999,991	1,000,000	4,900	1.D FE
61781C-AC-4	Morgan Stanley Residential Mor CMO 5.5	07/15/2026	Morgan Stanley & Co, Inc		699,987	700,000	3,106	1.A FE
617919-AC-9	Morgan Stanley Residential Mor CMO 5.6	08/27/2026	Morgan Stanley & Co, Inc		999,999	1,000,000	6,016	1.A FE
617961-AC-1	NEWFI_NQM CMO 5.764% 08/25/71	08/11/2026	Morgan Stanley & Co, Inc		999,993	1,000,000	4,323	1.A FE
64832R-AE-0	New Residential Mortgage Loan CMO 5.56	07/10/2026	WELLS FARGO SEC LLC		1,299,994	1,300,000	4,018	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64832V-AE-1	New Residential Mortgage Loan CMO 5.67	07/30/2026	Nomura Securities Intl		3,499,977	3,500,000	19,307	1.A FE
67124Q-AD-4	Onslow Bay Financial CMO 5.425% 06/25/	07/16/2026	Nomura Securities Intl		1,099,991	1,100,000	3,647	1.A FE
67125J-AE-7	OBX_NQM CMO 5.592% 06/25/66	08/07/2026	WELLS FARGO SEC LLC		4,999,982	5,000,000	32,620	1.A FE
673931-AC-5	OBX 2026-NQM14 TR CMO 6.015% 08/25/66	09/11/2026	BMO Capital		899,986	900,000	2,406	1.A FE
67449R-AB-4	OBX 2026-HE3 TR CMO 5.619% 09/25/56	09/30/2026	Barclays Capital Inc		2,000,000	2,000,000	0	1.F Z
69384W-AE-0	PRKCM 2026-AFC6 TR CMO 6.109% 09/25/61	09/22/2026	Mizuho Securities USA, Inc.		2,896,846	2,900,000	17,920	1.A FE
74940B-AA-1	RCKT MTG TR 2026-CES9 CMO 5.975% 09/25	09/25/2026	BPN Paribas Securities		993,125	1,000,000	4,481	1.A FE
78398T-AF-9	SG RESIDENTIAL MTG TR 2026-6 CMO 6.125	09/16/2026	WELLS FARGO SEC LLC		999,993	1,000,000	3,743	1.A FE
78438Q-AC-4	SG Capital Partners CMO 5.505% 08/25/6	07/16/2026	Goldman Sachs & Co		899,988	900,000	3,716	1.A FE
802631-AC-5	Santander Mortgage Asset Recei CMO 5.7	08/03/2026	Santander		2,999,994	3,000,000	17,250	1.A FE
802636-AF-7	SANTANDER MTG ASSET RECEIVABLE CMO 6.4	09/18/2026	Santander		999,993	1,000,000	4,299	1.C FE
924915-AE-1	VERUS SECURITIZATION TR 2026-7 CMO 5.8	09/09/2026	WELLS FARGO SEC LLC		499,991	500,000	1,371	1.A FE
92541Q-AK-1	Verus Securitization Trust CMO 5.665%	07/10/2026	Morgan Stanley & Co, Inc		899,988	900,000	2,266	1.C FE
92541V-AE-4	VERUS SECURITIZATION TR 2026-I CMO 5.6	08/07/2026	Barclays Capital Inc		999,992	1,000,000	1,878	1.A FE
000000-00-0	DOMAIN GREENBOUGH ISSUER 1 LLC DOMAIN GR	09/18/2026	DOMAIN GREENBOUGH ISSUER 1 LLC		1,434,768	1,434,768	0	2.C FE
000000-00-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BAC	09/29/2026	Home Improvement Borrower 2026		253,843	1,088,680	0	4.C FE
000000-00-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BAC	09/29/2026	Home Improvement Borrower 2026		1,731,442	1,969,992	0	3.C FE
000000-00-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BAC	09/29/2026	Home Improvement Borrower 2026		1,088,680	1,088,680	0	2.B FE
000000-00-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BAC	09/29/2026	Home Improvement Borrower 2026		2,160,079	2,160,079	0	1.G FE
000000-00-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BAC	09/29/2026	Home Improvement Borrower 2026		3,542,530	3,542,530	0	1.D FE
000000-00-0	HOME IMPROVEMENT BORROWER_26-1 ASSET BAC	09/29/2026	Home Improvement Borrower 2026		23,242,451	23,242,451	0	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					151,494,538	152,654,170	260,018	XXX
04022A-AA-1	ARES COMMERCIAL MORTGAGE TRUST CMBS 5.	07/08/2026	Santander		1,152,875	1,150,000	3,868	1.A FE
05594L-AA-2	BX Trust CMBS 5.217% 11/15/42	08/28/2026	Merrill Lynch,Pierce,Fenner &		202,868	202,283	453	1.A FM
05595Q-AC-6	BX TR 2026-SUMT CMBS 5.267% 10/15/51	09/18/2026	WELLS FARGO SEC LLC		1,450,000	1,450,000	0	1.D FE
05610F-AC-1	BX Trust CMBS 5.657% 01/17/39	07/20/2026	Santander		700,219	700,000	644	1.A FM
05612H-AA-9	BX 2024-CNYN CMBS 5.259% 04/15/41	09/25/2026	SG Americas securities LLC		134,345	134,177	255	1.A FM
05618X-AG-5	BX Trust CMBS 7.067% 08/15/42	07/20/2026	JP Morgan Securities, Inc		904,906	900,000	654	2.C FM
05619G-AE-6	BRES COML MTG TR 2025-ATCAP CMBS 5.960	09/10/2026	Merrill Lynch,Pierce,Fenner &		552,406	550,000	2,385	2.B
05620H-AA-9	BX Trust CMBS 5.197% 04/15/43	08/28/2026	SG Americas securities LLC		1,491,024	1,485,916	3,315	1.A FE
05620Q-AC-5	BX Trust CMBS 5.467% 06/15/43	08/31/2026	JP Morgan Securities, Inc		1,501,406	1,500,000	3,747	1.D FE
08161B-AX-1	BENCHMARK MORTGAGE TRUST BMARK CMBS 3.	09/01/2026	Interest Capitalization		0	0	0	1.A FM
12433B-AA-5	BX Trust CMBS 5.458% 05/15/41	07/15/2026	JP Morgan Securities, Inc		1,154,945	1,152,424	170	1.A FM
12433F-AA-6	BX COML MTG TR 2025-SPOT CMBS 5.260% 0	08/10/2026	Various		1,215,578	1,213,422	345	1.A FM
12433H-AA-2	BX COML MORTAGE TR 2025-BCAT CMBS 5.19	08/12/2026	Merrill Lynch,Pierce,Fenner &		590,615	589,877	2,403	1.A FM
12433L-AA-3	BX COMMERCIAL MORTGAGE TRUST B CMBS 5.	08/31/2026	Mesirow Financial Inc		1,003,281	1,000,000	2,380	1.A FE
12433M-AA-1	BX TR 2026-CART CMBS 4.867% 02/15/36	09/28/2026	Merrill Lynch,Pierce,Fenner &		975,635	981,771	1,858	1.A FE
12433N-AJ-0	BX COML MTG TR 2026-XL6 CMBS 6.817% 03	09/15/2026	JP Morgan Securities, Inc		704,594	700,000	133	3.C FE
12434J-AA-7	BX TR 2026-ORBT CMBS 5.217% 07/15/43	07/01/2026	Santander		1,001,875	1,000,000	0	1.A FE
23306H-AG-0	DBC 2025-DBC MORTGAGE TRUST CMBS 6.417	07/23/2026	Deutsche Bank Securities Inc		301,500	300,000	471	1.A FM
29439B-AC-9	EQT COML MTG TR 2026-IND2 CMBS 5.260%	09/11/2026	WELLS FARGO SEC LLC		1,500,000	1,500,000	0	1.D FE
36173W-AA-2	GGP TR 2026-BRK3 CMBS 0.000% 10/05/31	09/22/2026	Morgan Stanley & Co, Inc		19,500,000	19,500,000	22,067	1.A FE
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS 2.	08/10/2026	Interest Capitalization		0	0	0	1.A FM
46595B-AA-7	JC COMMERCIAL MORTGAGE TRUST J CMBS 5.	08/17/2026	WELLS FARGO SEC LLC		1,100,000	1,100,000	0	1.A FE
48190H-AA-9	KELR TR 2026-MF CMBS 5.167% 08/15/43	09/08/2026	Nomura Securities Intl		750,469	750,000	2,813	1.A FE
498819-AA-9	KNDR_26-KIND CMBS 5.567% 08/15/31	08/10/2026	Goldman Sachs & Co		500,000	500,000	0	1.A Z
50177C-AE-5	LBA Trust CMBS 5.417% 07/15/43	07/08/2026	WELLS FARGO SEC LLC		650,000	650,000	0	1.G FE
50177C-AG-0	LBA Trust CMBS 5.817% 07/15/43	07/08/2026	WELLS FARGO SEC LLC		1,000,000	1,000,000	0	2.C FE
55318J-AC-3	MLTI TRUST MLTI_26-SF75 CMBS 5.517% 03	07/28/2026	Citigroup Capital Markets Inc		1,002,188	1,000,000	2,091	1.D FE
65486X-AA-1	NJ TRUST NJ_23-GSP CMBS 6.481% 01/06/2	08/14/2026	SG Americas securities LLC		591,481	576,308	1,715	1.A FM
68236J-AA-9	ONE BRYANT PARK OBP_19-OBP CMBS 2.516%	09/15/2026	Merrill Lynch,Pierce,Fenner &		1,371,563	1,500,000	1,573	1.A FM
78398J-AA-2	SCG HOTEL ISSUER INC SCG_25SNI CMBS 5.	07/08/2026	Merrill Lynch,Pierce,Fenner &		712,219	710,000	2,426	1.A FM
78398P-AC-4	SCG HOTEL ISSUER INC SCG_26-MF CMBS 5.	07/29/2026	WELLS FARGO SEC LLC		1,000,000	1,000,000	0	1.D FE
78449R-AN-5	SLG OFFICE TRUST 2021 OVA CMBS 2.851%	09/25/2026	BMO Capital		407,344	500,000	1,069	1.A FM
92842W-AA-6	Vista Leveraged Income Fund CMBS 5.050	08/26/2026	Citigroup Capital Markets Inc		1,100,000	1,100,000	0	1.A FE
955909-AA-4	WESTWAYS FUNDING LTD WEST_25-R CMBS 5.	09/29/2026	Morgan Stanley & Co, Inc		97,188	100,000	439	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					46,320,524	46,496,178	57,274	XXX
142914-AQ-3	CARLYLE CLO CLO 5.184% 07/20/39	08/05/2026	Merrill Lynch,Pierce,Fenner &		10,000,000	10,000,000	0	1.C FE
48936E-AC-1	GENERATE CLO CLO 5.294% 10/20/39	08/07/2026	Goldman Sachs & Co		2,500,000	2,500,000	0	1.C FE
70019C-AN-5	Park Blue CLO Ltd CLO 4.974% 10/25/39	08/07/2026	Jefferies & Co, Inc		10,000,000	10,000,000	0	1.A FE
000000-00-0	HPS STRATEGIC CLO OPPORTUNITIE HPS CAPIT	09/30/2026	HPS STRATEGIC CLO OPPORT. SMA		1,532,772	1,532,772	0	1.C FE
03329K-BN-2	ANCHORAGE CAPITAL CLO LTD CLO 5.460% 1	09/25/2026	Citigroup Capital Markets Inc		5,021,000	5,000,000	47,776	1.C FE
03330N-BL-7	ANCHORAGE CAPITAL CLO LTD CLO 5.381% 0	07/21/2026	Barclays Capital Inc		2,500,000	2,500,000	0	1.C FE
039951-AS-7	ARES LXX CLO CLO 5.060% 01/25/39	09/25/2026	BTIG LLC		10,015,000	10,000,000	88,553	1.A FE
07090B-AA-9	BRIGADE CLO CLO 5.015% 07/20/39	09/28/2026	Barclays Capital Inc		6,251,563	6,250,000	82,711	1.A FE
07135L-BC-9	Battalion CLO LTD CLO 5.253% 10/15/37	09/25/2026	Mizuho Securities USA, Inc.		25,750,000	25,750,000	0	1.C FE
081917-AL-0	Benefit Street Partners CLO Lt CLO 4.9	08/07/2026	WELLS FARGO SEC LLC		9,500,000	9,500,000	0	1.A FE
081917-AN-6	Benefit Street Partners CLO Lt CLO 5.2	08/07/2026	WELLS FARGO SEC LLC		2,400,000	2,400,000	0	1.C FE
12548J-BA-9	CIFC Funding CLO 5.319% 04/20/37	07/07/2026	Citigroup Capital Markets Inc		2,500,000	2,500,000	0	1.C FE
12548R-AK-0	CIFC FDG 2014-II-R CLO 5.525% 10/24/37	08/24/2026	Deutsche Bank Securities Inc		3,206,080	3,200,000	15,716	1.C FE
12551M-AY-5	CIFC Funding Ltd CLO 5.254% 07/17/37	08/27/2026	SMBC NIKKO SECURITIES		10,300,000	10,300,000	0	1.C FE
290015-BJ-4	ELMWOOD CLO CLO 4.849% 04/20/37	09/28/2026	Barclays Capital Inc		3,935,984	3,935,000	37,633	1.A FE
290020-AL-0	ELMWOOD CLO CLO 5.070% 01/17/38	09/25/2026	Morgan Stanley & Co, Inc		4,856,305	4,850,000	49,857	1.A FE
48255V-BG-6	KKR CLO CLO 5.615% 10/20/39	09/28/2026	Jefferies & Co, Inc		11,400,000	11,400,000	0	1.C FE
48256V-AA-9	KKR CLO 54 CLO 5.073% 01/15/38	08/10/2026	Barclays Capital Inc		12,521,875	12,500,000	47,559	1.A FE
55822E-BC-2	Madison Park Funding Ltd CLO 5.394% 04	09/18/2026	Citigroup Capital Markets Inc		37,400,000	37,400,000	393,216	1.B FE
67577K-BJ-5	OCTAGON 52 CLO 5.214% 07/23/37	09/15/2026	Merrill Lynch,Pierce,Fenner &		5,950,000	5,950,000	0	1.C FE
67577W-BJ-9	OCTAGON 66 CLO 5.341% 02/16/37	07/14/2026	Various		1,655	1,655	(1,655)	1.C FE
67578V-AL-6	Octagon 63 CLO 5.057% 07/20/39	07/22/2026	RBC Capital Markets		1,750,000	1,750,000	0	1.A FE
67578V-AQ-5	Octagon 63 CLO 5.407% 07/20/39	07/22/2026	RBC Capital Markets		4,000,000	4,000,000	0	1.C FE
780949-AA-1	RR 48 LTD / RR 48 LLC CLO 5.228% 10/23	09/23/2026	RBC Capital Markets		3,000,000	3,000,000	0	1.A FE
780949-AN-3	RR 48 LTD / RR 48 LLC CLO 5.518% 10/23	09/23/2026	RBC Capital Markets		10,000,000	10,000,000	0	1.C FE
97314H-BG-3	WIND RIV 2021-1 CLO CLO 5.310% 07/20/3	08/04/2026	Morgan Stanley & Co, Inc		2,500,000	2,500,000	0	1.C FE
BCC3XG-98-6	Rockford Tower Europe CLO CLO 3.626% 0	07/24/2026	Barclays Bank PLC-Lond Brk/Dlr		1,535,085	1,535,085	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					200,327,319	200,254,512	761,366	XXX
00833B-BG-2	AFFIRM MASTER TRUST ASSET BACKED 5.260	09/11/2026	Barclays Capital Inc		797,258	800,000	0	1.A FE
05647@-AA-4	FRONTIER MEMBER I TL1 12/2060	09/30/2026	Interest Capitalization		32,982	32,982	0	2.A PL
05647@-AB-2	FRONTIER MEMBER I TL1 12/2060	09/30/2026	Interest Capitalization		19,024	19,024	0	2.B PL
08953#-AA-4	BIGSKY DDTL A2 06/2035	07/14/2026	Various		2,421,950	2,421,950	0	1.G Z
08953#-AA-4	BIGSKY DDTL A2 06/2035	09/29/2026	Direct		4,881,212	4,881,212	0	1.G Z
16473T-AA-8	CHERRY SECURITIZATION TR 2026- ASSET BAC	07/17/2026	Mizuho Securities USA, Inc.		1,000,703	1,000,000	754	1.C FE
21881P-AC-8	Coreweave - INDIGO DDTL 4.0 10/2031	09/10/2026	Direct		7,139,190	7,139,190	0	1.G FE
42866A-AA-0	HIBERNIA ASSET BACKED 6.317% 08/25/46	08/12/2026	Hibernia IV		62,279,601	62,280,000	0	1.G FE
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI 0.500% 0	08/21/2026	Pymt In Kind (Interest Capit)		0	1,800,000	0	1.G FE
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI GP 0.500	08/21/2026	Pymt In Kind (Interest Capit)		0	1,200,000	0	1.G FE
44644N-BB-4	The Huntington National Bank ASSET BACKE	08/21/2026	JP Morgan Securities, Inc		1,500,000	1,500,000	0	1.G FE
000000-00-0	IE US HARDWARE 3 LLC IE US HARDWARE 3 LL	09/10/2026	IE US Hardware 3 LLC		84,000,000	84,000,000	0	1.F FE
463920-AA-6	ISLAND FIN TR 2025-1 ASSET BACKED 6.54	08/20/2026	SMBC NIKKO SECURITIES		200,664	200,000	145	1.F FE
68162*-AA-9	Olympus Member LLC - A-1 (Infra)	07/16/2026	Direct		32,896,927	32,896,927	0	1.G PL
68162*-AB-7	Olympus Member LLC - A-2 (Rese)	07/15/2026	Direct		4,753,115	4,753,115	0	2.A PL
68164@-AA-5	Olympus Member Holdings LP - B-1 (Infra)	07/15/2026	Direct		381,947	381,947	0	2.B PL
68270D-AD-3	ONEMAIN FINANCIAL ISSUANCE TRU ASSET BAC	09/24/2026	WELLS FARGO SEC LLC		195,813	200,000	354	2.C FE
76100B-AB-0	Research-Driven Pagaya Motor A ABS FLOAT	07/09/2026	Deutsche Bank Securities Inc		1,000,000	1,000,000	0	1.A FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/29/2026	TWG HI Finance Trust VI		14,717,719	14,717,719	0	1.A FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/29/2026	TWG HI Finance Trust VI		3,112,688	3,112,688	0	1.D FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/29/2026	TWG HI Finance Trust VI		3,260,979	3,260,979	0	1.G FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/29/2026	TWG HI Finance Trust VI		2,217,055	2,217,055	0	2.C FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/29/2026	TWG HI Finance Trust VI		1,816,223	1,816,223	0	3.C FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/29/2026	TWG HI Finance Trust VI		422,854	422,854	0	4.A FE
86775*-AA-0	SUNRUN SOLAR ASSET BACKED 6.450% 07/30	07/01/2026	SUNRUN SOLAR		0	(80,630)	0	1.G PL
91823A-BC-4	VB-S1 ISSUER LLC VBTEL_22-1A ASSET BACKE	09/18/2026	Barclays Capital Inc		2,483,496	2,500,000	2,329	1.F FE
91825H-AA-2	VB-S1 ISSUER ASSET BACKED 4.693% 03/15	09/15/2026	Merrill Lynch,Pierce,Fenner &		1,425,938	1,500,000	196	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
B8AFKX-1A-0	IVY HILL PRIVATE CREDIT IVY XIX FINANCIN	09/16/2026	Conversion		3,536,400	3,536,400	0	1.E FE
B8AFPK-GS-8	BRIGADE CAPITAL ABL BRIGADE ABL 5.895%	09/25/2026	BRIGADE CAPITAL ABL		3,024,000	3,024,000	0	1.F FE
000000-00-0	Broadcom Inc / Project Big Sky - B DDTL	09/29/2026	Various		1,461,391	1,461,391	0	3.B Z
000000-00-0	General Catalyst 2.0	09/30/2026	Direct		1,120,273	1,120,273	0	1.F Z
B8AG77-P0-6	CORSAIR CAYMAN ISLANDS NO 1 LT ABS FLOAT	09/25/2026	Corsair Cayman Islands Ltd		21,240,000	21,240,000	0	1.A FE
000000-00-0	Granite DebtCo 11 Limited - Facility A	09/09/2026	Various		13,895,000	14,000,000	0	1.F Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					277,234,402	280,355,299	3,778	XXX
69292G-AA-4	PK ALIFT LOAN FUNDING ASSET BACKED 5.2	07/16/2026	Mizuho Securities USA, Inc.		599,998	600,000	0	1.A FE
69292G-AD-8	PK ALIFT LOAN FUNDING ASSET BACKED 6.2	07/16/2026	Mizuho Securities USA, Inc.		799,991	800,000	0	2.C FE
78451E-AB-5	SLR Equipment Finance ASSET BACKED 5.0	07/23/2026	Merrill Lynch,Pierce,Fenner &		999,917	1,000,000	0	1.A FE
40637T-AA-1	PENDING ASSET BACKED 5.390% 08/20/41	08/06/2026	Citigroup Capital Markets Inc		299,979	300,000	0	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					2,699,885	2,700,000	0	XXX
14077F-AB-1	CAPTERIS EQUIP FIN 2026-1 ASSET BACKED	09/25/2026	SMBC NIKKO SECURITIES		86,465	87,698	87	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					86,465	87,698	87	XXX
315961-AA-0	CONSOLIDATED COMMUNICATIONS LL ASSET BAC	07/08/2026	Cantor Fitzgerald & Co. Inc.		599,672	600,000	1,749	1.G FE
49459A-AC-4	KINETIC ABS ISSUER LLC UNITK_2 ASSET BAC	07/22/2026	Mizuho Securities USA, Inc.		1,570,125	1,600,000	6,920	2.C FE
B8AFM0-NC-2	EIG SENIOR INFRASTRUCTURE DEBT EIG RNF	07/31/2026	EIG SNR INF DEBT FUND VI-RN LP		15,785,798	15,785,798	0	1.G FE
B8AFM1-0R-2	EIG SENIOR INFRASTRUCTURE DEBT EIG RNF	07/31/2026	EIG SNR INF DEBT FUND VI-RN LP		3,946,450	3,946,450	0	2.C FE
B8AFM1-1U-4	EIG SENIOR INFRASTRUCTURE DEBT EIG RNF	07/31/2026	EIG SNR INF DEBT FUND VI-RN LP		1,316,591	1,316,591	0	3.B FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					23,218,636	23,248,839	8,669	XXX
1889999999. Total - asset-backed securities (unaffiliated)					702,317,140	706,732,067	1,091,192	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					702,317,140	706,732,067	1,091,192	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					702,317,140	706,732,067	1,091,192	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,498,082,855	2,585,469,688	10,471,793	XXX
G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred E	07/24/2026	Interest Capitalization	125,825.780	168,581	0	0	5.B
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					168,581	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					168,581	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					168,581	XXX	0	XXX
24703L-20-2	Dell Technologies Inc Class V Common Sto	09/18/2026	Direct	2,317.000	1,129,559		0	
316841-10-5	Figma, Inc. Public Common Stock	08/06/2026	Direct	6,702.000	160,647		0	
31846B-10-8	First Advantage Corp COM	08/12/2026	Direct	43,367.000	954,725		0	
464287-20-0	ISHARES COM	08/04/2026	Goldman Sachs & Co	590,700.000	453,262,107		0	
485924-10-4	Karman Holdings Inc Common Stock	07/25/2025	Direct	0.000	0		0	
49845K-10-1	Klaviyo, Inc. Common Stock	08/31/2026	Direct	7,351.000	151,284		0	
75134P-60-0	Ramaco Resources, Inc. COM	09/02/2026	Direct	12,439.000	179,255		0	
78462F-10-3	S&P DEPOSITORY RECEIPTS COM	09/17/2026	Goldman Sachs & Co	1,506,270.000	1,138,731,432		0	
84615Q-10-3	Space Exploration Tech Corp COM	08/19/2026	Direct	842.000	117,585		0	
922908-36-3	VANGUARD INDEX FDS COM	08/12/2026	Citadel Sec Institutional LLC	140,000.000	99,426,600		0	
94975P-40-5	WELLS FARGO FDS Mgnt COM	09/02/2026	LSP Plan	14,810.390	14,810		0	
38246G-10-8	GoodRx Holdings, Inc. Common Stock	08/19/2026	Direct	48,913.000	175,753		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,694,303,757	XXX	0	XXX
69419Y-10-5	PRUDENTIAL INVT PORTFOLIO PGIM Private R	09/23/2026	Reinvestment Of Dividend	49,851.000	1,521,088		0	
74440B-10-8	Prudential Total Rtrn Bond A COMMON STK	09/01/2026	LSP Plan	39.420	469		0	
74440Y-10-8	Prudential High Yield Fund A COM	09/01/2026	LSP Plan	456.430	2,173		0	
74441L-80-8	STRATEGIC PART PGIM Jennison Glob Eq Inc	09/21/2026	LSP Plan	8.920	154		0	
5919999999. Subtotal - common stocks - parent, subsidiaries and affiliates publicly traded					1,523,884	XXX	0	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74440E-20-1	DRYDEN CORE FUND MM SER MMMF Core Ultra	09/28/2026	Prudential Mutual Fund Service	252,406,848.600	252,406,849		0	
000000-00-0	NEW STREET INVESTMENTS CAYMAN LIMITED (PICA)	09/30/2026	PGIM Invst. Mgmt., Inc.	100.000	74,494,592		0	
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					326,901,441	XXX	0	XXX
5989999997. Total - common stocks - Part 3					2,022,729,082	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,022,729,082	XXX	0	XXX
5999999999. Total - preferred and common stocks					2,022,897,663	XXX	0	XXX
6009999999 - Totals					4,520,980,519	XXX	10,471,793	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912810-UR-7	US TREASURY N/B TREASURY 4.750% 02/15/	09/11/2026	Various		46,126,597	48,945,000	46,176,264	0	0	428	0	428	0	46,176,692	0	(50,096)	(50,096)	1,013,089	02/15/2056	1.A
912810-UJ-0	US TREASURY N/B TREASURY 5.000% 05/15/	09/23/2026	Various		11,292,429	11,865,000	11,368,205	0	0	146	0	146	0	11,368,351	0	(75,922)	(75,922)	192,556	05/15/2056	1.A
912810-UV-8	US TREASURY N/B TREASURY 5.000% 05/15/	07/22/2026	Various		3,681,888	3,740,000	3,683,207	0	0	0	0	0	0	3,683,207	0	(1,320)	(1,320)	33,270	05/15/2046	1.A
912810-UX-4	US TREASURY N/B TREASURY 5.125% 08/15/	09/02/2026	Merrill Lynch,Pierce,Fenner &		3,076,954	3,135,000	3,075,974	0	0	0	0	0	0	3,075,974	0	980	980	8,295	08/15/2046	1.A
91282C-LB-5	US TREASURY NOTE TREASURY 4.375% 07/31	07/31/2026	Maturity		196,140,000	196,140,000	198,645,382	196,946,282	0	(806,282)	0	(806,282)	0	196,140,000	0	0	0	8,581,125	07/31/2026	1.A
91282C-QQ-7	US TREASURY NOTE TREASURY 4.375% 05/15	08/03/2026	Various		8,613,140	8,800,000	8,613,016	0	0	0	0	0	0	8,613,016	0	124	124	73,664	05/15/2036	1.A
91282C-RF-0	US TREASURY NOTE TREASURY 4.625% 08/15	09/02/2026	Merrill Lynch,Pierce,Fenner &		1,366,173	1,385,000	1,365,632	0	0	0	0	0	0	1,365,632	0	541	541	3,307	08/15/2036	1.A
912834-VE-5	UNITED STATES TREAS SEC STRIPP STRIP 0	09/23/2026	Morgan Stanley & Co, Inc		4,023,980	14,420,000	4,262,930	0	0	44,934	0	44,934	0	4,307,865	0	(283,885)	(283,885)	0	11/15/2049	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					274,321,161	288,430,000	277,190,610	196,946,282	0	(760,774)	0	(760,774)	0	274,730,737	0	(409,578)	(409,578)	9,905,306	XXX	XXX
89156H-AB-3	TOTE SHIPHOLDINGS INC Corporate 3.450%	07/21/2026	Various		364,000	364,000	364,264	364,169	0	(6)	0	(6)	0	364,163	0	(163)	(163)	6,488	01/22/2041	1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					364,000	364,000	364,264	364,169	0	(6)	0	(6)	0	364,163	0	(163)	(163)	6,488	XXX	XXX
135087-M6-8	CANADIAN GOVERNMENT CORP FOREIGN 1.750	09/23/2026	Various		43,604	71,132	54,177	53,412	0	300	0	300	1,766	52,362	(3,115)	(8,759)	(11,874)	942	12/01/2053	1.A FE
135087-P9-9	CANADIAN GOVERNMENT DISCOUNT NOTE 2.75	09/25/2026	Various		132,414	173,061	142,733	145,343	0	349	0	349	(2,572)	144,013	892	(11,599)	(10,707)	3,457	12/01/2055	1.A FE
135087-U2-8	CANADIAN GOVERNMENT CANADIAN GOVERNMENT	09/23/2026	National Bank Of Canada		169,502	178,191	173,789	0	0	42	0	42	0	171,006	(2,826)	(1,504)	(4,330)	1,767	06/01/2036	1.A Z
135087-U4-4	CANADIAN GOVERNMENT GOVT FOREIGN 2.500	09/25/2026	National Bank Of Canada		41,907	42,442	42,032	0	0	4	0	4	0	41,912	(123)	(5)	(128)	436	05/01/2028	1.A FE
135087-U7-7	CANADIAN GOVERNMENT CANADIAN GOVERNMENT	09/16/2026	ALTACORP CAPITAL		63,931	64,581	64,849	0	0	11	0	11	0	64,295	(565)	(365)	(930)	229	08/01/2028	1.A Z
77586R-AC-4	ROMANIA GOVT FOREIGN 6.125% 01/22/44	09/28/2026	Various		2,080,415	2,330,000	2,671,338	2,594,964	0	(6,904)	0	(6,904)	0	2,588,060	0	(507,645)	(507,645)	168,967	01/22/2044	2.C FE
77586T-AE-6	ROMANIA GOVT FOREIGN 6.125% 01/22/44	09/28/2026	Various		616,245	690,000	853,868	818,415	0	(3,495)	0	(3,495)	0	814,920	0	(198,675)	(198,675)	50,036	01/22/2044	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					3,148,018	3,549,407	4,002,786	3,612,134	0	(9,693)	0	(9,693)	(806)	3,876,568	(5,737)	(728,552)	(734,289)	225,834	XXX	XXX
29270C-J2-2	ENERGY NORTHWEST WASH ELEC REV CORPORATE	07/18/2026	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12,800	07/01/2038	1.C FE
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE	08/27/2026	Call 104.8080		487,357	465,000	589,192	535,549	0	(1,535)	0	(1,535)	0	534,015	0	(69,015)	(69,015)	46,332	05/15/2039	1.D FE
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE	07/31/2026	Various		1,335,000	1,335,000	1,359,941	1,343,150	0	(1,086)	0	(1,086)	0	1,342,065	0	(7,065)	(7,065)	34,657	08/01/2040	1.A FE
64577B-5Q-3	New Jersey Economic Dev Auth Senior Secu	08/01/2026	Various		2,243	2,243	2,243	2,243	0	0	0	0	0	2,243	0	0	0	84	08/01/2048	5.B GI
64577B-H3-1	New Jersey Economic Dev Auth Redevelopme	08/01/2026	Various		15,799	15,799	15,086	15,318	0	481	0	481	0	15,799	0	0	0	592	02/01/2039	5.B GI
64577B-H4-9	New Jersey Economic Dev Auth Series A Bo	08/01/2026	Various		25,000	25,000	24,412	24,649	0	351	0	351	0	25,000	0	0	0	881	05/01/2036	5.B GI
64577B-H5-6	New Jersey Economic Dev Auth Series B Bo	08/01/2026	Various		50,000	50,000	48,845	49,306	0	694	0	694	0	50,000	0	0	0	1,762	05/01/2036	5.B GI
645790-FR-2	NJ HLTH CARE FAC AUTH AHS HOSP CORPORATE	07/01/2026	Various		3,355,000	3,355,000	3,881,742	3,404,134	0	(49,134)	0	(49,134)	0	3,355,000	0	0	0	167,750	07/01/2043	1.E FE
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea	08/01/2026	Redemption 100.0000		73,781	73,781	51,621	63,012	0	10,769	0	10,769	0	73,781	0	0	0	2,767	02/01/2034	5.B GI
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev	08/01/2026	Various		86,000	86,000	86,062	86,030	0	(30)	0	(30)	0	86,000	0	0	0	2,903	02/01/2033	5.B GI
64971W-S5-0	NEW YORK CITY TRANSITIONAL FIN CORPORATE	07/31/2026	Call 100.0000		1,065,000	1,065,000	1,147,804	1,070,657	0	(5,657)	0	(5,657)	0	1,065,000	0	0	0	21,300	08/01/2039	1.A FE
650404-AB-2	NEWARK NJ REDEV AREA 155 Washington Stre	08/01/2026	Various		7,642	7,642	7,640	7,640	0	2	0	2	0	7,642	0	0	0	287	08/01/2047	5.B GI
650404-AD-8	NEWARK NJ REDEV AREA 777 McCarter Urban	08/15/2026	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,925	05/15/2053	1.F PL
677555-Y8-1	The Ohio Enterprise Bond Fund Sr. Secure	09/01/2026	Redemption 100.0000		103,345	103,345	103,345	103,345	0	0	0	0	0	103,345	0	0	0	3,584	06/01/2047	1.B FE
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI 4.800%	07/16/2026	JP Morgan Securities, Inc		1,161,403	1,435,000	1,593,410	1,591,669	0	(118)	0	(118)	0	1,591,552	0	(430,149)	(430,149)	43,241	06/01/2111	1.B FE
70917S-QT-3	PENNSYLVANIA ST HIGHER EDL FAC CORPORATE	07/24/2026	Call 100.0000		240,000	240,000	255,198	239,986	0	(4)	0	(4)	0	239,982	0	18	18	7,813	10/01/2038	1.B FE
73358W-XQ-2	PORT AUTH N Y & N J CORPORATE MUNI TAXAB	07/16/2026	WELLS FARGO SEC LLC		12,683,289	14,365,000	14,365,000	14,365,000	0	0	0	0	0	14,365,000	0	(1,681,711)	(1,681,711)	522,056	10/15/2065	1.D FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC 4.938%	07/27/2026	Redemption 100.0000		217,280	217,280	210,796	224,315	0	(7,035)	0	(7,035)	0	217,280	0	0	0	6,922	10/27/2036	1.B FE
88430#-AA-9	36-54 Rector Urban Renewal LLC Redevelop	08/01/2026	Various		25,565	25,565	25,565	25,565	0	0	0	0	0	25,565	0	0	0	959	05/01/2049	4.A
902562-BA-4	UAB MEDICINE FIN AUTH ALA CORPORATE MUNI	08/31/2026	Various		16,335,000	16,335,000	18,544,247	16,577,515	0	(243,788)	0	(243,788)	0	16,333,727	0	1,273	1,273	408,375	09/01/2041	1.D FE
915115-8F-9	UNIVERSITY TEX CORPORATE MUNI TAXABLE	07/16/2026	Southwest Securities Inc.		2,556,061	3,465,000	3,246,740	3,282,762	0	2,996	0	2,996	0	3,285,758	0	(729,697)	(729,697)	122,177	07/01/2047	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					39,889,765	42,731,655	45,623,889	43,076,845	0	(293,094)	0	(293,094)	0	42,783,754	0	(2,916,346)	(2,916,346)	1,410,167	XXX	XXX
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se	09/30/2026	Various		1,234,073	1,234,073	1,234,073	1,234,073	0	0	0	0	0	1,234,073	0	0	0	59,235	09/30/2038	2.B
05637*-AA-8	BIF III Holtwood Holdco Borrow Debt in a	08/15/2026	Redemption 100.0000		783,205	783,205	783,205	783,205	0	0	0	0	0	783,205	0	0	0	45,524	02/15/2033	3.A
05645#-AA-4	BCD 2025 Fund 1 MM, LLC Debt in a Projec	09/30/2026	Redemption 100.0000		270,487	270,487	270,487	270,487	0	0	0	0	0	270,487	0	0	0	12,070	06/30/2032	2.C Z
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu	09/30/2026	Various		80,004	80,004	80,004	80,004	0	0	0	0	0	80,004	0	0	0	3,075	03/31/2032	2.B PL
12520#-AA-2	CCP-PL Lessor, LLC Debt in a Project 4	07/11/2026	Redemption 100.0000		442,126	442,126	442,126	442,126	0	0	0	0	0	442,126	0	0	0	15,917	12/31/2027	3.A
12696*-AF-1	Cyrq Power Systems, LLC Debt in a Projec	09/30/2026	Various		373,039	373,039	373,039	373,039	0	0	0	0	0	373,039	0	0	0	13,569	12/31/2039	3.B
12806*-AH-4	Brookhaven Energy Center, LLC Series H S	07/15/2026	Various		392,083	392,083	392,083	392,083	0	0	0	0	0	392,083	0	0	0	18,582	01/15/2032	2.B PL
152320-AA-5	Centinela Solar Energy, LLC Senior Note	08/31/2026	Redemption 100.0000		649,874	649,874	649,874	649,874	0	0	0	0	0	649,874	0	0	0	28,270	05/31/2034	2.A PL
152320-AB-3	Centinela Solar Energy, LLC Senior Note	08/31/2026	Redemption 100.0000		120,348	120,348	120,348	120,348	0	0	0	0	0	120,348	0	0	0	5,100	05/31/2034	2.A PL
174558-AA-0	Citizens Entprs. Capital LLC Debt in a P	09/30/2026	Redemption 100.0000		539,939	539,939	539,939	513,625	0	26,314	0	26,314	0	539,939	0	0	0	18,296	12/31/2034	3.A
23274*-AA-9	Cypress Creek Fund 5, LLC Debt in a Proj	07/11/2026	Redemption 100.0000		257,609	257,609	257,609	257,609	0	0	0	0	0	257,609	0	0	0	10,240	12/09/2036	3.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A	09/30/2026	Various		432,467	432,467	432,467	432,467	0	0	0	0	0	432,467	0	0	0	30,273	03/30/2033	2.C
..25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A	09/30/2026	Various		922,514	922,514	922,514	922,514	0	0	0	0	0	922,514	0	0	0	64,576	03/30/2033	2.C
..35677@-AA-4	Freeport Power Limited Sr. Secured 6.0	07/15/2026	Redemption 100.0000		531,343	531,343	531,343	531,343	0	0	0	0	0	531,343	0	0	0	31,881	10/15/2034	2.B
. 000000-00-0	GS Hahnes NMTC Investment Fund Leverage	09/12/2026	Maturity		2,118,731	2,118,731	2,102,721	2,116,919	0	1,812	0	1,812	0	2,118,731	0	0	0	(30,192)	11/12/2026	5.B GI
..44411*-AB-7	Hudson Ranch Power I, LLC Senior Note	09/30/2026	Various		259,664	259,664	259,664	259,664	0	0	0	0	0	259,664	0	0	0	12,172	03/31/2042	3.C
..45772@-AC-3	Innovative Solar 42, LLC Debt in a Proje	09/30/2026	Redemption 100.0000		689,446	689,446	689,446	689,446	0	0	0	0	0	689,446	0	0	0	21,718	02/28/2033	3.A
..46129*-AA-7	Invenergy Cannon Falls LLC Debt in a Pro	09/30/2026	Redemption 100.0000		82,758	82,758	82,758	0	0	0	0	0	0	82,758	0	0	0	1,564	05/31/2048	2.B Z
..46816*-AA-5	Jackson Generation, LLC Debt in a Projec	07/08/2026	Various		26,714,790	26,420,000	26,420,000	26,420,000	0	0	0	0	0	26,420,000	0	0	0	1,067,428	06/30/2027	4.B Z
..48277@-AA-1	KSI II Finco, LLC Debt in a Project 2.	09/15/2026	Redemption 100.0000		187,798	187,798	187,798	187,798	0	0	0	0	0	187,798	0	0	0	3,944	09/15/2031	2.C
..48277@-AC-7	KSI II Finco, LLC Debt in a Project 4.	09/15/2026	Redemption 100.0000		68,650	68,650	68,650	68,650	0	0	0	0	0	68,650	0	0	0	2,446	09/15/2031	2.C
..52678@-AA-8	Lerado Investments, LLC Sr. Secured 3.	09/30/2026	Redemption 100.0000		15,213	15,213	15,213	15,213	0	0	0	0	0	15,213	0	0	0	440	03/31/2036	2.B PL
..52678@-AB-6	Lerado Investments, LLC Debt in a Projec	09/30/2026	Redemption 100.0000		167,167	167,167	167,167	167,167	0	0	0	0	0	167,167	0	0	0	7,886	03/31/2036	2.B PL
..62880*-AA-9	NC 102 Project LLC Debt in a Project 4	09/30/2026	Various		692,914	692,914	692,914	692,914	0	0	0	0	0	692,914	0	0	0	22,918	09/30/2033	3.A
..67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in	09/30/2026	Redemption 100.0000		500,613	500,613	502,712	501,686	0	(1,073)	0	(1,073)	0	500,613	0	0	0	21,213	02/12/2038	2.C
..67095@-AA-1	OCI Alamo 1 LLC Debt in a Project 4.41	07/31/2026	Redemption 100.0000		550,099	550,099	550,099	550,099	0	0	0	0	0	550,099	0	0	0	24,259	06/30/2038	2.C
..71953*-AA-6	PIBB Member LLC	09/20/2026	Redemption 100.0000		587,317	587,317	587,317	587,317	0	0	0	0	0	587,317	0	0	0	31,973	12/31/2049	2.B PL
..73758@-AA-7	Potentia US Wind Fund 1, LLC Debt in a P	09/30/2026	Redemption 100.0000		188,875	188,875	188,875	188,875	0	0	0	0	0	188,875	0	0	0	9,926	12/31/2034	3.A Z
..75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu	09/30/2026	Various		427,388	427,388	431,317	429,423	0	(2,035)	0	(2,035)	0	427,388	0	0	0	21,957	09/30/2035	2.B
..75659*-AA-4	Red Hills Fin LLC Senior Secured Note	09/30/2026	Various		204,481	204,481	218,977	209,506	0	(5,025)	0	(5,025)	0	204,481	0	0	0	9,968	06/30/2028	2.C
..75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj	09/30/2026	Redemption 100.0000		1,537,223	1,537,223	1,537,223	1,537,223	0	0	0	0	0	1,537,223	0	0	0	66,869	11/27/2034	2.C
..75914@-AB-1	Regulus Solar, LLC Debt in a Project 5	08/01/2026	GIB Re PRV		7,774,340	7,940,552	8,196,639	8,196,639	0	0	256,087	(256,087)	0	7,940,552	0	(166,212)	(166,212)	251,574	11/25/2034	2.C Z
..75914@-AB-1	Regulus Solar, LLC Debt in a Project 5	08/01/2026	Hedge Increase Adjust.		(256,087)	0	(256,087)	0	0	0	0	0	0	(256,087)	0	0	0	0	11/25/2034	2.C Z
..78478@-AA-5	SR Hazlehurst, LLC Debt in a Project 5	09/30/2026	Redemption 100.0000		14,633	14,633	14,633	14,633	0	0	0	0	0	14,633	0	0	0	590	12/31/2040	3.B
..78505*-AB-2	SRC Term Borrower 1, LLC Debt in a Proje	07/31/2026	Various		220,487	220,487	220,487	220,487	0	0	0	0	0	220,487	0	0	0	15,170	07/31/2031	2.C PL
..83274@-AA-1	Smoky Mountain Holdings LLC Debt in a Pr	07/31/2026	Redemption 100.0000		64,564	64,564	64,564	64,564	0	0	0	0	0	64,564	0	0	0	3,921	12/31/2034	2.B PL
..84381#-AA-7	Southern Sky Renewable Energy Debt in a	09/30/2026	Redemption 100.0000		209,097	209,097	209,097	209,097	0	0	0	0	0	209,097	0	0	0	6,508	01/03/2045	3.B
..90432#-AB-1	Uncommon CP Lender II, LLC Promissory No	07/17/2026	Various		136,650	136,650	136,650	136,650	0	0	0	0	0	136,650	0	0	0	5,181	06/10/2028	2.B PL
..90432*-AA-7	Uncommon NSA Lender, LLC Senior Secured	07/17/2026	Various		36,109	36,109	36,236	36,186	0	(77)	0	(77)	0	36,109	0	0	0	1,835	12/28/2035	2.C
..90432*-AB-5	Uncommon NSA Lender, LLC Senior Secured	07/17/2026	Various		30,191	30,191	30,291	30,253	0	(62)	0	(62)	0	30,191	0	0	0	1,774	12/28/2035	2.C
..90432@-AC-1	Uncommon NSA Lender VI, LLC Senior Note	07/17/2026	Various		209,603	209,603	211,774	213,763	0	(4,160)	0	(4,160)	0	209,603	0	0	0	10,650	04/20/2041	2.C
..91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not	09/30/2026	Various		389,762	389,762	389,762	389,762	0	0	0	0	0	389,762	0	0	0	15,055	12/31/2036	2.C
..92250*-AA-2	Vega Portfolio Holdings II,LLC Debt in a	09/30/2026	Redemption 100.0000		462,914	462,914	462,914	462,914	0	0	0	0	0	462,914	0	0	0	21,317	03/31/2037	2.B PL
..92250*-AC-8	Vega Portfolio Holdings II,LLC Debt in a	09/30/2026	Redemption 100.0000		327,428	327,428	327,428	0	0	0	0	0	0	327,428	0	0	0	9,685	03/31/2037	2.C Z
..924172-E@-4	Vermont Transco LLC First Mortgage Bonds	07/01/2026	Various		114,400	114,400	114,400	114,400	0	0	0	0	0	114,400	0	0	0	5,371	01/01/2034	1.F
..92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf	09/30/2026	Redemption 100.0000		290,890	290,890	290,890	290,890	0	0	0	0	0	290,890	0	0	0	8,574	06/30/2030	1.F PL
..10548@-AA-2	Brantgate General Partner 1 Debt in a Pr	09/30/2026	Various		1,959,943	1,959,943	2,167,495	2,030,005	0	0	0	0	137,489	1,959,943	(207,551)	0	(207,551)	54,318	06/30/2035	2.B
..05256L-AB-9	Australia Pacific LNG Senior Secured Not	09/30/2026	Various		1,526,250	1,526,250	1,526,250	1,526,250	0	0	0	0	0	1,526,250	0	0	0	73,565	09/30/2030	2.B FE
..05256L-AC-7	Australia Pacific LNG Senior Secured Not	09/30/2026	Redemption 100.0000		376,125	376,125	376,125	376,125	0	0	0	0	0	376,125	0	0	0	18,242	09/30/2030	2.B FE
..03974*-AA-6	GIP Capricorn Finco Pty Ltd Sr. Secured	09/30/2026	Various		633,381	633,381	633,381	633,381	0	0	0	0	0	633,381	0	0	0	24,326	12/31/2034	2.B PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					56,542,918	56,670,427	56,884,891	56,570,696	0	15,694	256,087	(240,393)	137,489	56,414,340	(207,551)	(166,212)	(373,763)	2,180,753	XXX	XXX
..00287Y-DW-6	ABBVIE INC CORPORATE 5.400% 03/15/54	07/16/2026	Various		6,475,602	6,926,000	6,863,914	5,913,066	0	281	0	281	0	6,864,037	0	(388,434)	(388,434)	286,748	03/15/2054	1.G FE
..00287Y-ES-4	ABBVIE INC CORPORATE 6.000% 09/15/56	08/14/2026	Citigroup Capital Markets Inc		1,709,223	1,730,000	1,720,329	0	0	0	0	0	0	1,720,329	0	(11,107)	(11,107)	0	09/15/2056	1.G FE
..00502*-AA-1	Across Finance LLC Sr. Secured 3.950%	09/15/2026	Redemption 100.0000		141,875	141,875	141,875	141,875	0	0	0	0	0	141,875	0	0	0	4,203	01/07/2037	1.C
..008016-A#-4	The Aerospace Corporation Senior Unsecur	09/08/2026	Various		125,925	125,925	125,925	125,925	0	0	0	0	0	125,925	0	0	0	3,996	04/08/2033	1.F FE
. 008016-B*-7	The Aerospace Corporation Sr. Unsecured	09/02/2026	Redemption 100.0000		43,194	43,194	43,194	43,194	0	0	0	0	0	43,194	0	0	0	1,123	04/04/2033	1.F FE
..008016-C*-6	The Aerospace Corporation Sr. Unsecured	09/02/2026	Redemption 100.0000		48,817	48,817	50,761	50,089	0	(1,273)	0	(1,273)	0	48,817	0	0	0	1,139	04/04/2033	1.F FE
..008016-D@-3	The Aerospace Corporation Sr. Unsecured	09/08/2026	Redemption 100.0000		133,203	133,203	133,203	133,203	0	0	0	0	0	133,203	0	0	0	2,572	09/08/2042	1.F FE
..00802#-AA-4	Aerostar Airport Holdings, LLC Debt in I	09/22/2026	Redemption 100.0000		312,411	312,411	312,411	312,411	0	0	0	0	0	312,411	0	0	0	17,964	03/22/2035	2.A FE
..01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec	07/01/2026	PIACOL Priv - PCG		5,415,662	5,415,662	5,415,662	5,415,662	0	0	0	0	0	5,415,662	0	0	0	190,090	01/10/2033	2.A
..02079K-BA-4	Alphabet Inc CORPORATE 5.450% 11/15/55	08/05/2026	SMBC NIKKO SECURITIES		1,927,063	2,124,000	2,109,982	2,109,844	0	126	0	126	0	2,109,970	0	(182,907)	(182,907)	86,819	11/15/2055	1.C FE
..02079K-CU-9	Alphabet Inc CORPORATE 6.375% 08/15/56	08/07/2026	Various		50,520	50,000	49,986	0	0	0	0	0	0	49,986	0	534	534	0	08/15/2056	1.C FE
..02112#-AJ-6	Alsco Inc. Sr. Unsecured 4.600% 04/09/	07/09/2026	Redemption 100.0000		1,593,529	1,593,529	1,593,529	1,593,529	0	0	0	0	0	1,593,529	0	0	0	54,977	04/09/2030	1.G
..02112#-AM-9	Alsco Inc. Sr. Unsecured 5.450% 02/19/	09/01/2026	GIB Re PRV		12,132,739	12,500,000	11,943,441	0	0	0	(556,559)	556,559	0	12,500,000	0	(367,261)	(367,261)	363,333	02/19/2036	2.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02112#-AM-9	Alsco Inc. Sr. Unsecured 5.450% 02/19/	09/01/2026	Hedge Decrease Adjust.		556,559	556,559	556,559	0	0	0	0	0	0	556,559	0	0	0	0	02/19/2036	2.A Z
02133@-AA-2	Alta Realty Investments LLC Senior Secur	07/31/2026	Redemption 100.0000		57,742	57,742	57,742	57,742	0	0	0	0	0	57,742	0	0	0	3,031	01/31/2031	3.A
023135-EG-7	Amazon.com, Inc. CORPORATE 6.100% 07/0	07/30/2026	Goldman Sachs & Co		6,200,799	6,445,000	6,403,752	0	0	(288)	0	(288)	0	6,403,464	0	(202,665)	(202,665)	24,026	07/09/2056	1.D FE
023135-EG-7	Amazon.com, Inc. CORPORATE 6.100% 07/0	08/04/2026	Various		12,071,186	12,372,000	12,292,819	0	0	(636)	0	(636)	0	12,292,183	0	(220,998)	(220,998)	54,506	07/09/2056	1.D FE
031162-BC-3	AMGEN INC CORPORATE 5.750% 03/15/40	07/27/2026	Citadel Sec Institutional LLC		9,865,191	9,830,000	9,821,043	9,823,026	0	355	0	355	0	9,823,382	0	41,810	41,810	491,432	03/15/2040	2.A FE
039483-BL-5	ARCHER DANIELS MIDLAND C CORPORATE 2.5	08/11/2026	Maturity		5,750,000	5,750,000	5,445,423	5,725,319	0	24,681	0	24,681	0	5,750,000	0	0	0	143,750	08/11/2026	1.F FE
040555-DC-5	ARIZONA PUB SVC CO CORPORATE 2.650% 09	08/11/2026	Goldman Sachs & Co		680,937	1,185,000	718,015	353,996	0	5,447	0	5,447	0	724,735	0	(43,799)	(43,799)	28,524	09/15/2050	2.A FE
04471@-AA-8	Ashley Holdings FL, Inc. Senior Note 3	07/17/2026	Redemption 100.0000		97,264	97,264	97,264	97,264	0	0	0	0	0	97,264	0	0	0	2,604	10/17/2034	2.B
04560*-AL-8	Associated Electric Co., Inc. Sr. Secure	07/31/2026	Various		260,128	260,128	260,128	260,128	0	0	0	0	0	260,128	0	0	0	6,438	05/02/2050	1.D
05332*-BG-2	Automotive Rentals, Inc. Senior Secured	07/01/2026	PIACOL Priv - PCG		10,051,187	10,051,187	10,051,187	10,051,187	0	0	0	0	0	10,051,187	0	0	0	189,543	07/20/2028	2.A
05825#-AP-3	Baldwin Richardson Foods Sr. Secured 5	08/12/2026	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,575	05/12/2031	3.B
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T CORPORATE	08/17/2026	Maturity		5,869,000	5,869,000	5,309,704	5,817,543	0	51,457	0	51,457	0	5,869,000	0	0	0	143,791	08/17/2026	1.F FE
071813-BG-3	BAXTER INTL INC CORPORATE 4.500% 06/15	08/20/2026	Tender (Corp Action)		14,333,902	18,187,000	17,335,121	17,550,769	0	14,391	0	14,391	0	17,565,160	0	(3,776,868)	(3,776,868)	1,102,587	06/15/2043	2.C FE
07330M-AA-5	BRANCH BANKING AND TRUST COMPA CORP 3.	09/29/2026	Call 100.0000		6,420,000	6,420,000	6,672,214	6,448,341	0	(28,238)	0	(28,238)	0	6,420,103	0	(103)	(103)	223,630	10/30/2026	1.G FE
076912-AA-2	BEIGNET INVESTOR LLC CORP SINKING FUND	07/01/2026	Morgan Stanley & Co, Inc		1,293,891	1,272,000	1,303,286	707,915	0	(459)	0	(459)	0	1,302,820	0	(8,929)	(8,929)	42,191	05/30/2049	1.E FE
09172#-AE-9	Bissell, Inc Senior Unsecured 4.090% 0	08/25/2026	Call 100.0000		2,718,750	2,718,750	2,718,750	2,718,750	0	0	0	0	0	2,718,750	0	0	0	81,544	09/01/2027	3.A
09172#-AE-9	Bissell, Inc Senior Unsecured 4.090% 0	09/01/2026	Redemption 100.0000		906,250	906,250	906,250	906,250	0	0	0	0	0	906,250	0	0	0	27,799	09/01/2027	3.A
097023-AX-3	BOEING CO CORPORATE 6.875% 03/15/39	09/23/2026	Citadel Sec Institutional LLC		528,695	500,000	566,270	566,004	0	(2,513)	0	(2,513)	0	563,492	0	(34,797)	(34,797)	35,234	03/15/2039	2.C FE
10373Q-BR-0	BP CAP MARKETS AMERICA CORPORATE 3.060	09/16/2026	JP Morgan Securities, Inc		344,026	480,000	366,816	368,145	0	3,391	0	3,391	0	371,537	0	(27,511)	(27,511)	11,016	06/17/2041	1.E FE
10563*-AE-8	WHBraumInc,BraumInc,RetailBld Sr. Unsecu	07/28/2026	Redemption 100.0000		2,790,714	2,790,714	2,790,714	2,790,714	0	0	0	0	0	2,790,714	0	0	0	95,233	07/28/2032	2.C
11135F-BP-5	BROADCOM INC CORPORATE 3.137% 11/15/35	07/21/2026	Various		9,723,531	11,650,000	9,723,531	9,894,501	0	77,192	0	77,192	0	9,971,693	0	(248,162)	(248,162)	249,731	11/15/2035	1.G FE
11135F-BQ-3	BROADCOM INC CORPORATE 3.187% 11/15/36	07/21/2026	Various		6,943,351	9,256,000	6,943,351	7,266,251	0	73,982	0	73,982	0	7,340,233	0	(396,883)	(396,883)	201,576	11/15/2036	1.G FE
11135F-BR-1	BROADCOM INC CORPORATE 4.000% 04/15/29	07/21/2026	Various		10,549,712	10,650,000	10,680,692	10,664,657	0	(2,545)	0	(2,545)	0	10,662,112	0	(112,401)	(112,401)	326,600	04/15/2029	1.G FE
114474-B*-9	Brookshire Grocery Company Senior Note	09/01/2026	Redemption 100.0000		165,592	165,592	165,592	165,592	0	0	0	0	0	165,592	0	0	0	6,681	11/01/2026	3.B
114474-D#-3	Brookshire Grocery Company Senior Note	09/01/2026	Redemption 100.0000		20,801	20,801	20,801	20,801	0	0	0	0	0	20,801	0	0	0	784	11/01/2028	3.B
114474-D*-7	Brookshire Grocery Company Senior Note	09/01/2026	Various		133,816	133,816	135,366	134,273	0	(456)	0	(456)	0	133,816	0	0	0	3,514	11/29/2027	3.B
11448*-DM-6	Brookshire Grocery Comp Sr. Unsecured	08/01/2026	GIB Re PRV		6,130,075	6,250,000	6,096,522	0	0	0	(153,478)	153,478	0	6,250,000	0	(119,925)	(119,925)	197,370	07/16/2034	3.B
11448*-DM-6	Brookshire Grocery Comp Sr. Unsecured	08/01/2026	Hedge Decrease Adjust.		153,478	153,478	153,478	0	0	0	0	0	0	153,478	0	0	0	0	07/16/2034	3.B
12189L-AN-1	BURLINGTN NORTH SANTA FE LLC CORPORATE	09/16/2026	JP Morgan Securities, Inc		1,480,430	1,755,000	1,536,327	0	0	2,847	0	2,847	0	1,539,174	0	(58,743)	(58,743)	39,483	03/15/2043	1.F FE
125523-DA-5	CIGNA GROUP CORPORATE 6.000% 01/15/56	09/15/2026	HSBC Securities (USA) Inc		1,171,431	1,225,000	1,284,966	1,284,760	0	(679)	0	(679)	0	1,284,081	0	(112,651)	(112,651)	75,950	01/15/2056	2.A FE
134429-BK-4	THE CAMPBELLS COMPANY CORPORATE 3.125%	09/29/2026	Goldman Sachs & Co		547,810	1,000,000	940,580	946,616	0	1,080	0	1,080	0	947,696	0	(399,886)	(399,886)	29,167	04/24/2050	2.C FE
141781-AE-4	Cargill Inc SENIOR NOTES 144A 7.500% 0	09/01/2026	Maturity		5,485,000	5,485,000	6,288,114	5,526,362	0	(41,362)	0	(41,362)	0	5,485,000	0	0	0	411,375	09/01/2026	1.F FE
161150-AF-7	CHART INDUSTRIES INC CORPORATE 7.500%	07/16/2026	Call 103.7500		363,125	350,000	345,314	347,038	0	331	0	331	0	347,370	0	2,630	2,630	40,469	01/01/2030	3.C FE
161175-BL-7	CHARTER COMM OPT LLC/CAP CORPORATE 5.3	08/12/2026	Taxable Exchange		204,303	245,000	207,569	207,667	0	496	0	496	0	208,163	0	(3,859)	(3,859)	10,279	05/01/2047	2.C FE
161175-BV-5	CHARTER COMM OPT LLC/CAP CORPORATE 3.7	08/12/2026	Taxable Exchange		1,520,187	1,500,000	1,518,348	1,516,641	0	(247)	0	(247)	0	1,516,394	0	3,793	3,793	47,946	04/01/2051	2.C FE
161175-CA-0	CHARTER COMM OPT LLC/CAP CORPORATE 3.9	08/12/2026	Taxable Exchange		2,059,933	2,745,000	2,058,304	2,060,276	0	6,232	0	6,232	0	2,066,507	0	(6,574)	(6,574)	74,641	06/01/2052	2.C FE
161175-CV-4	CHARTER COMM OPT LLC/CAP CORPORATE 7.3	08/27/2026	Various		1,595,266	1,596,000	2,237,463	0	0	(76)	0	(76)	0	2,237,386	0	(642,120)	(642,120)	2,199	09/01/2041	2.C FE
161175-CV-4	CHARTER COMM OPT LLC/CAP CORPORATE 7.3	09/28/2026	JP Morgan Securities, Inc		331,687	359,000	579,716	0	0	(1,643)	0	(1,643)	0	578,073	0	(246,385)	(246,385)	3,439	09/01/2041	2.C FE
171239-AH-9	CHUBB INA HOLDINGS INC CORPORATE 2.850	07/30/2026	JP Morgan Securities, Inc		2,904,417	4,790,000	3,012,431	0	0	9,186	0	9,186	0	3,021,617	0	(117,201)	(117,201)	85,701	12/15/2051	1.F FE
17327C-AY-9	CITIGROUP INC CORP FLOATER 5.612% 03/0	07/15/2026	Various		7,489,928	7,916,000	7,916,000	7,916,000	0	0	0	0	0	7,916,000	0	(426,072)	(426,072)	385,013	03/04/2056	1.G FE
191048-AA-1	Coborn's, Inc. Senior Unsecured 5.700%	09/15/2026	Redemption 100.0000		248,000	248,000	248,000	248,000	0	0	0	0	0	248,000	0	0	0	10,602	12/15/2026	3.C
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Un	07/01/2026	PIACOL Priv - PCG		13,010,000	13,010,000	13,010,000	13,010,000	0	0	0	0	0	13,010,000	0	0	0	230,808	12/28/2029	1.F FE
20030N-DS-7	COMCAST CORP CORPORATE 2.887% 11/01/51	08/11/2026	JP Morgan Securities, Inc		1,491,728	2,800,000	1,692,992	1,694,626	0	11,533	0	11,533	0	1,706,158	0	(214,430)	(214,430)	63,097	11/01/2051	1.G FE
205887-AX-0	CONAGRA FOODS INC NOTES 8.250% 09/15/3	07/17/2026	Various		9,506,476	8,524,000	9,615,426	8,874,129	0	(35,470)	0	(35,470)	0	8,838,660	0	667,816	667,816	595,792	09/15/2030	2.C FE
205887-BS-0	CONAGRA FOODS INC CORPORATE 4.650% 01/	07/16/2026	Goldman Sachs & Co		711,585	900,000	799,300	821,232	0	1,577	0	1,577	0	822,810	0	(111,225)	(111,225)	40,920	01/25/2043	2.C FE
20826F-BH-8	CONOCOPHILLIPS CO CORPORATE 5.700% 09/	07/24/2026	Morgan Stanley & Co, Inc		3,208,293	3,450,000	3,388,632	3,220,811	0	314	0	314	0	3,389,945	0	(181,652)	(181,652)	170,430	09/15/2063	1.F FE
21246#-AT-3	Convenience Store Investments Senior Not	08/24/2026	Redemption 100.0000		108,121	108,121	110,290	109,172	0	(1,051)	0	(1,051)	0	108,121	0	0	0	3,536	02/24/2034	2.B PL
21871X-AK-5	COREBRIDGE FINANCIAL INC CORPORATE 4.3	07/16/2026	Various		1,892,468	2,280,000	1,748,700	1,095,925	0	7,774	0	7,774	0	1,781,689	0	110,780	110,780	60,052	04/05/2042	2.A FE
000000-00-0	COREWAVE META META CW GPU 5.945% 03/31	09/01/2026	Paydown		1,120,951	1,120,951	1,120,951	0	0	0	0	0	0	1,120,951	0	0	0	9,884	03/31/2032	1.G FE
22211#-AA-3	Coughlan Companies, Inc. Senior Secured	07/31/2026	Redemption 100.0000		323,015	323,015	323,015	323,015	0	0	0	0	0	323,015	0	0	0	12,907	07/31/2026	4.B
224044-CC-9	COX COMMUNICATIONS INC CORPORATE 4.500	09/28/2026	JP Morgan Securities, Inc		641,697	950,000	691,890	739,064	0	4,821	0	4,821	0	743,886	0	(102,189)	(102,189)	31,944	06/30/2043	2.C FE
224044-CV-7	COX COMMUNICATIONS INC CORPORATE 5.950	07/16/2026	Morgan Stanley & Co, Inc		402,638	483,000	484,319	484,270	0	(2)	0	(2)	0	484,268	0	(81,630)	(81,630)	25,226	09/01/2054	2.B FE
23292P-AA-1	DP Red River LLC Sr. Secured 6.016% 05	09/28/2026	Redemption 100.0000		864,498	864,498	864,498	0	0	0	0	0	0	864,498	0	0	0	15,468	05/29/2046	2.A Z
23292Q-AA-9	DP Eagle LLC Sr. Secured 6.071% 07/28/	09/28/2026	Redemption 100.0000		254,908	254,908	254,908	0	0	0	0	0	0	254,908	0	0	0	3,783	07/28/2046	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
232920-AA-9	DP Eagle LLC Sr. Secured 6.071% 07/28/	08/28/2026	Redemption 100.0000		271,552	271,552	271,552	0	0	0	0	0	0	271,552	0	0	0	2,656	07/28/2046	2.A Z
23404@-AC-6	Daisy Brand, LLC Senior Note 4.480% 09	09/29/2026	Various		5,172,817	5,172,817	5,251,879	5,179,510	0	(6,693)	0	(6,693)	0	5,172,817	0	0	0	173,807	09/29/2026	2.B
235851-AW-2	DANAHER CORP CORPORATE 2.800% 12/10/51	08/03/2026	Barclays Capital Inc		1,378,987	2,330,000	1,433,577	434,796	0	5,047	0	5,047	0	1,440,021	0	(61,034)	(61,034)	27,356	12/10/2051	1.F FE
23852P-A#-2	The Davey Tree Expert Company Senior Uns	09/21/2026	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	8,000	09/21/2028	2.C
25239*-AD-2	DeZurik, Inc. Senior Secured Note 6.65	09/30/2026	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	12,469	12/31/2026	4.A
25278X-BB-4	DIAMONDBACK ENERGY INC CORPORATE 5.900	09/09/2026	Toronto Dominion Securities		5,232,315	5,500,000	5,099,875	5,101,565	0	1,881	0	1,881	0	5,103,446	0	128,869	128,869	287,297	04/18/2064	2.B FE
26214*-AA-5	DRP WA 2 LLC DOMAIN REC ROLLINGHILLS 7	09/15/2026	DRP WA 2 LLC		145,604	145,604	145,604	0	0	0	0	0	0	145,604	0	0	0	3,733	03/22/2030	2.B Z
26214*-AA-5	DRP WA 2 LLC DOMAIN REC ROLLINGHILLS 7	09/22/2026	Paydown		128,480	128,480	128,480	0	0	0	0	0	0	128,480	0	0	0	3,539	03/22/2030	2.B Z
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr	07/15/2026	Redemption 100.0000		167,835	167,835	167,835	167,835	0	0	0	0	0	167,835	0	0	0	7,687	01/15/2039	1.G PL
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK	08/11/2026	Redemption 100.0000		170,118	170,118	194,410	176,287	0	(6,170)	0	(6,170)	0	170,118	0	0	0	8,861	02/11/2030	1.F FE
31428X-DP-8	FedEx Corporation CORPORATE 5.100% 01/	07/14/2026	Tender (Corp Action)		1,495,942	1,597,000	1,589,093	1,589,108	0	(138)	0	(138)	0	1,588,970	0	(140,938)	(140,938)	100,997	01/15/2044	2.B FE
31428X-DQ-6	FedEx Corporation CORPORATE 4.100% 02/	07/14/2026	Tender (Corp Action)		8,939,500	10,892,000	9,690,076	9,698,960	0	20,584	0	20,584	0	9,719,544	0	(1,106,804)	(1,106,804)	752,244	02/01/2045	2.B FE
31428X-DR-4	FedEx Corporation CORPORATE 4.750% 11/	07/14/2026	Tender (Corp Action)		10,486,410	11,825,000	11,500,572	11,502,628	0	4,984	0	4,984	0	11,507,611	0	(1,375,951)	(1,375,951)	727,648	11/15/2045	2.B FE
31428X-DS-2	FedEx Corporation CORPORATE 4.550% 04/	07/14/2026	Tender (Corp Action)		9,536,020	11,061,000	10,466,806	10,466,652	0	1,522	0	1,522	0	10,468,173	0	(1,113,984)	(1,113,984)	577,460	04/01/2046	2.B FE
31428X-DT-0	FedEx Corporation CORPORATE 4.400% 01/	07/14/2026	Tender (Corp Action)		6,413,306	7,623,000	6,335,838	6,343,460	0	17,272	0	17,272	0	6,360,733	0	(176,117)	(176,117)	563,170	01/15/2047	2.B FE
31428X-DU-7	FedEx Corporation CORPORATE 4.050% 02/	07/14/2026	Tender (Corp Action)		14,262,166	17,846,000	14,317,215	14,335,631	0	43,702	0	43,702	0	14,379,333	0	(652,547)	(652,547)	1,195,905	02/15/2048	2.B FE
31428X-DV-5	FedEx Corporation CORPORATE 4.950% 10/	07/14/2026	Tender (Corp Action)		12,262,020	13,578,000	14,629,646	14,620,837	0	(19,016)	0	(19,016)	0	14,601,821	0	(2,747,140)	(2,747,140)	905,822	10/17/2048	2.B FE
316773-DS-6	FIFTH THIRD BANCORP CORPORATE 4.000% 0	09/24/2026	Tax Free Exchange		6,790,648	6,670,000	6,763,498	0	0	(10,913)	0	(10,913)	0	6,752,585	0	38,063	38,063	172,679	02/01/2029	2.A FE
33800*-AB-9	Fisher Sand & Gravel Co. Sr. Secured 6	08/28/2026	Call 100.0000		11,445,829	10,890,000	10,890,000	10,890,000	0	0	0	0	0	10,890,000	0	0	0	1,015,251	05/25/2031	3.A
34107@-AA-7	Florida Pipeline Holdings, LLC Sr. Secur	08/15/2026	Redemption 100.0000		34,682	34,682	34,682	34,682	0	0	0	0	0	34,682	0	0	0	1,013	08/15/2038	2.B PL
350930-AD-5	FOUNDRY JV HOLDCO LLC CORPORATE 6.250%	07/23/2026	Merrill Lynch,Pierce,Fenner &		2,062,740	2,000,000	2,129,900	639,092	0	(2,566)	0	(2,566)	0	2,126,826	0	(64,086)	(64,086)	80,903	01/25/2035	2.B FE
36279#-AA-2	GC Customer Value RNF Issuer L.P.	09/21/2026	Call 100.0000		517,879	517,879	517,879	0	0	0	0	0	0	517,879	0	0	0	885	06/18/2041	1.F PL
37362@-AA-0	Georgia Trans First Mortgage Oblig Serie	09/01/2026	PIACOL Priv - PCG		1,685,471	1,633,333	1,896,420	1,697,128	0	(11,657)	0	(11,657)	0	1,685,471	0	0	0	61,123	06/30/2030	1.E
38119#-AE-4	Golden Spread Elec Coop Inc. Sr. Secured	09/16/2026	Redemption 100.0000		41,141	41,141	39,764	40,146	0	995	0	995	0	41,141	0	0	0	1,572	03/16/2045	1.D
38141G-C5-1	GOLDMAN SACHS GROUP INC CORP FLOATER 5	07/14/2026	Various		10,250,039	10,896,000	10,896,000	10,896,000	0	0	0	0	0	10,896,000	0	(645,961)	(645,961)	602,215	01/28/2056	1.F FE
38479*-AX-0	Grain Processing Corporation Sr. Unsecur	08/01/2026	GIB Re PRV		6,220,930	6,250,000	6,384,264	0	0	0	134,264	(134,264)	0	6,250,000	0	(29,070)	(29,070)	202,920	06/15/2038	2.B Z
38479*-AX-0	Grain Processing Corporation Sr. Unsecur	08/01/2026	Hedge Increase Adjust.		(134,264)	0	(134,264)	0	0	0	0	0	0	(134,264)	0	0	0	0	06/15/2038	2.B Z
384802-AC-8	WW GRAINGER INC CORPORATE 3.750% 05/15	09/16/2026	JP Morgan Securities, Inc		371,675	500,000	391,995	0	0	1,191	0	1,191	0	393,186	0	(21,511)	(21,511)	15,729	05/15/2046	1.E FE
39056@-AE-9	Great Lakes Cheese Co Inc. Senior Unsecu	09/26/2026	Redemption 100.0000		1,480,000	1,480,000	1,480,000	1,480,000	0	0	0	0	0	1,480,000	0	0	0	37,296	09/27/2027	2.C
39265*-AJ-7	Green Bay Packaging Senior Note 4.240%	07/01/2026	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	48,182	06/30/2026	2.B
392709-A*-2	Green Brick Partners, Inc. Sr. Unsecured	08/08/2026	Redemption 100.0000		17,687,231	17,687,231	18,324,445	17,776,312	0	(89,081)	0	(89,081)	0	17,687,231	0	0	0	530,617	08/08/2026	1.E PL
39301#-AD-2	Green Diamond Resource Company Senior No	09/29/2026	Redemption 100.0000		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	19,409	09/29/2034	2.C
39526@-AG-6	Greenheck Fan Corporation Sr. Secured	08/24/2026	Redemption 100.0000		2,450,000	2,450,000	2,450,000	2,450,000	0	0	0	0	0	2,450,000	0	0	0	87,281	08/24/2032	2.B PL
39985#-AF-0	Growmark Inc. Sr. Secured 5.870% 12/19	07/01/2026	GIB Re PRV		12,345,441	12,500,000	12,374,583	12,374,583	0	(125,417)	0	125,417	0	12,500,001	0	(154,560)	(154,560)	391,333	12/19/2035	2.C
39985#-AF-0	Growmark Inc. Sr. Secured 5.870% 12/19	07/01/2026	Hedge Decrease Adjust.		125,417	125,417	125,417	0	0	0	0	0	0	125,417	0	0	0	0	12/19/2035	2.C
40624@-AY-6	Hallmark Cards, Inc. Senior Unsecured No	09/28/2026	Redemption 100.0000		141,498	141,498	150,786	143,791	0	(2,294)	0	(2,294)	0	141,498	0	0	0	5,606	09/28/2026	2.C PL
41977@-AB-7	Hawaii Pacific Health Sr. Secured 3.25	09/12/2026	Redemption 100.0000		156,060	156,060	156,060	156,060	0	0	0	0	0	156,060	0	0	0	5,072	03/12/2043	1.E
42241@-AJ-8	Hearst Communications, Inc. Senior Unsec	09/01/2026	PIACOL Priv - PCG		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,150	06/01/2028	1.G
42251#-AN-4	HEB Grocery Company, LP Senior Note 4.	07/01/2026	Various		9,738,735	10,000,000	9,568,000	9,705,199	0	33,536	0	33,536	0	9,738,735	0	0	0	231,389	12/17/2029	1.F
437076-BN-1	Home Depot Inc CORPORATE 2.125% 09/15/	09/15/2026	Maturity		13,000,000	13,000,000	12,323,800	12,929,383	0	70,617	0	70,617	0	13,000,000	0	0	0	276,250	09/15/2026	1.F FE
43849R-AJ-4	HONEYWELL AEROSPACE INC CORPORATE 5.73	08/12/2026	Various		93,306,449	93,388,000	93,306,450	0	0	321	0	321	0	93,306,771	0	(322)	(322)	2,170,939	03/16/2056	1.G FE
43849R-AK-1	HONEYWELL AEROSPACE INC CORPORATE 5.85	08/12/2026	Various		12,057,058	11,970,000	12,057,056	0	0	83	0	83	0	12,057,139	0	(81)	(81)	284,085	03/16/2066	1.G FE
44813D-AA-4	HUT 8 DC LLC CORP SINKING FUND 6.192%	07/29/2026	RBC Capital Markets		2,131,866	2,200,000	2,200,000	0	0	0	0	0	0	2,200,000	0	(68,134)	(68,134)	34,056	11/15/2042	2.C FE
44988G-GP-7	ING US FUNDING LLC COMMERCIAL PAPER 3.	08/18/2026	Maturity		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	322,383	08/18/2026	1.E FE
46647P-ES-1	JPMORGAN CHASE & CO CORP FLOATER 5.534	09/08/2026	Citadel Sec Institutional LLC		7,607,634	8,047,000	8,269,097	8,262,037	0	(5,223)	0	(5,223)	0	8,256,814	0	(649,181)	(649,181)	346,361	11/29/2045	1.E FE
48837@-AE-6	Kemin Industries Inc. Senior Unsecured	07/29/2026	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,122	04/29/2032	2.C
49456B-BA-8	Kinder Morgan Inc/DE CORPORATE 5.950%	07/28/2026	Merrill Lynch,Pierce,Fenner &		16,557	17,000	16,922	16,923	0	2	0	2	0	16,924	0	(367)	(367)	1,006	08/01/2054	2.A FE
50152#-AD-9	Kwik Trip, Inc. Senior Secured Note 3.	08/24/2026	Redemption 100.0000		15,851	15,851	15,916	15,886	0	(35)	0	(35)	0	15,851	0	0	0	416	02/24/2036	2.B PL
50230*-AA-5	LRE Financing I, LLC Sr. Secured 6.400	09/30/2026	Various		181,934	181,934	181,934	181,268	0	666	0	666	0	181,934	0	0	0	15,065	03/31/2050	2.C PL
50540R-AS-1	LABORATORY CORP AMER HLDGS CORPORATE 4	09/16/2026	JP Morgan Securities, Inc		425,965	500,000	450,470	450,894	0	1,050	0	1,050	0	451,945	0	(25,980)	(25,980)	26,503	02/01/2045	2.B FE
537008-C#-9	Littelfuse Inc. Sr. Unsecured 4.330% 0	09/01/2026	PLAZ FlexGuard PPC		7,440,901	7,890,000	7,890,000	7,890,000	0	0	0	0	0	7,890,000	0	(449,099)	(449,099)	228,707	06/30/2032	2.B
53839@-AB-0	Living Spaces Furniture, LLC Sr. Secured	07/01/2026	Redemption 100.0000		98,250	98,250	98,250	98,250	0	0	0	0	0	98,250	0	0	0	2,977	11/24/2031	1.E PL
53839@-AC-8	Living Spaces Furniture, LLC Sr. Secured	07/01/2026	Various		162,100	162,100	162,100	162,100	0	0	0	0	0	162,100	0	0	0	4,377	04/29/2033	1.E PL
53839@-AJ-3	Living Spaces Furniture, LLC Sr. Secured	07/01/2026	Redemption 100.0000		71,350	71,350	71,350	0	0	0	0	0	0	71,350	0	0	0	1,180	03/16/2040	2.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
539830-CE-7	LOCKHEED MARTIN CORP CORPORATE 5.200%	09/24/2026	Barclays Capital Inc		780,469	925,000	866,767	0	0	257	0	257	0	867,024	0	(86,556)	(86,556)	36,284	02/15/2064	1.F FE
54388*-AM-1	Loram Maintenance of Way, Inc. Senior Se	07/23/2026	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	44,438	07/23/2026	3.A
548661-CR-6	LOWES COMPANIES INC CORPORATE 5.800% 0	09/18/2026	Colliers Securities LLC		702,803	700,000	725,046	716,549	0	(465)	0	(465)	0	716,084	0	(13,281)	(13,281)	32,045	04/15/2040	2.A FE
548661-EE-3	LOWES COMPANIES INC CORPORATE 2.800% 0	09/16/2026	JP Morgan Securities, Inc		367,128	545,000	398,090	399,757	0	4,334	0	4,334	0	404,091	0	(36,962)	(36,962)	15,345	09/15/2041	2.A FE
54949@-AP-4	Luck Stone Corporation Senior Unsecured	07/20/2026	Redemption 100.0000		312,500	312,500	312,500	312,500	0	0	0	0	0	312,500	0	0	0	8,438	07/20/2026	3.A
54949@-AQ-2	Luck Stone Corporation Sr. Unsecured 3	07/20/2026	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,140	07/22/2030	3.A
54949@-AS-8	Luck Stone Corporation Sr. Unsecured 3	07/20/2026	Various		308,750	308,750	308,750	308,750	0	0	0	0	0	308,750	0	0	0	7,132	01/20/2042	3.A
552953-CD-1	MGM RESORTS INTL CORPORATE 4.625% 09/0	09/01/2026	Maturity		1,000,000	1,000,000	881,250	978,412	0	21,588	0	21,588	0	1,000,000	0	0	0	46,250	09/01/2026	4.A FE
55303J-A*-7	MGP Ingredients, Inc. Senior Secured Not	08/23/2026	Redemption 100.0000		32,545	32,545	34,104	33,006	0	(461)	0	(461)	0	32,545	0	0	0	862	08/23/2027	2.B
55384@-AC-2	MTD Products, Inc. Senior Unsecured Note	07/28/2026	Maturity		6,329,005	6,329,005	6,204,493	6,528,281	0	0	0	0	(323,788)	6,329,005	124,512	0	124,512	119,307	07/28/2026	2.A
57169*-AU-1	Mars Inc. Senior Note 3.990% 10/11/27	09/01/2026	PIACOL Priv - PCG		22,710,000	22,710,000	22,710,000	22,710,000	0	0	0	0	0	22,710,000	0	0	0	805,448	10/11/2027	1.F
57686G-B#-1	Matson Inc Senior Unsecured Note 3.140	09/14/2026	Various		2,790,824	2,790,824	2,790,824	2,790,824	0	0	0	0	0	2,790,824	0	0	0	87,632	09/15/2031	2.A
58013M-ER-1	MCDONALDS CORP CORPORATE 3.625% 05/01/	09/16/2026	JP Morgan Securities, Inc		505,920	680,000	525,164	0	0	1,868	0	1,868	0	527,032	0	(21,112)	(21,112)	9,312	05/01/2043	2.A FE
58528#-FR-3	Meijer Inc. Sr. Unsecured Note 3.760%	09/01/2026	Redemption 100.0000		390,909	390,909	390,909	390,909	0	0	0	0	0	390,909	0	0	0	14,698	09/04/2035	1.F
58646#-AM-6	Menasha Corporation Senior Note 4.370%	07/01/2026	PIACOL Priv - PCG		785,714	785,714	785,714	785,714	0	0	0	0	0	785,714	0	0	0	18,789	03/14/2027	2.A
58646#-AP-9	Menasha Corporation Senior Note 3.580%	07/01/2026	PIACOL Priv - PCG		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	3,367	02/04/2028	2.A
58646#-AV-6	Menasha Corporation Senior Note 3.770%	08/11/2026	Redemption 100.0000		2,186,142	2,186,142	2,186,142	2,186,142	0	0	0	0	0	2,186,142	0	0	0	61,813	08/11/2027	2.A
594918-AD-6	MICROSOFT CORP CORPORATE 5.200% 06/01/	09/30/2026	US Bank NA		955,940	1,000,000	1,223,675	1,141,055	0	(6,151)	0	(6,151)	0	1,134,904	0	(178,964)	(178,964)	43,333	06/01/2039	1.A FE
59564V-AC-9	MidCon II Energy Asset Issuer, Sr. Secur	08/25/2026	Redemption 100.0000		3,150,722	3,150,722	3,150,722	0	0	0	(160,816)	160,816	0	3,311,538	0	(160,816)	(160,816)	24,232	07/25/2051	1.G Z
59564V-AC-9	MidCon II Energy Asset Issuer, Sr. Secur	09/02/2026	LotusRe PLAZ Coinsur		21,767,603	21,849,278	21,688,463	0	0	0	0	0	0	21,688,463	0	79,140	79,140	189,960	07/25/2051	1.F PL
59564V-AC-9	MidCon II Energy Asset Issuer, Sr. Secur	09/02/2026	Hedge Decrease Adjust.		160,816	160,816	160,816	0	0	0	0	0	0	160,816	0	0	0	0	07/25/2051	1.F PL
59564V-AD-7	MidCon II Energy Asset Issuer, Sr. Secur	09/25/2026	Redemption 100.0000		196,080	196,080	196,080	0	0	0	0	0	0	196,080	0	0	0	2,937	07/25/2051	2.B PL
59564V-AD-7	MidCon II Energy Asset Issuer, Sr. Secur	08/25/2026	Redemption 100.0000		568,796	568,796	568,796	0	0	0	0	0	0	568,796	0	0	0	5,156	07/25/2051	2.C Z
59862*-AN-3	Mike Albert Leasing Inc. Sr. Secured 2	08/30/2026	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	133,000	08/30/2026	3.B
607828-E@-5	Modine Manufacturing Company Sr. Secured	07/31/2026	Redemption 100.0000		228,750	228,750	228,750	228,750	0	0	0	0	0	228,750	0	0	0	10,036	01/31/2029	3.A
617446-8Y-8	MORGAN STANLEY CORP FLOATER 2.802% 01/	09/02/2026	JP Morgan Securities, Inc		1,963,006	3,357,000	2,158,551	2,190,393	0	15,114	0	15,114	0	2,205,507	0	(242,501)	(242,501)	103,992	01/25/2052	1.E FE
61748U-BB-7	MORGAN STANLEY CORP FLOATER 5.605% 07/	07/24/2026	WELLS FARGO SEC LLC		6,285,391	6,305,000	6,301,160	0	0	(8)	0	(8)	0	6,301,152	0	(15,760)	(15,760)	9,817	07/17/2037	1.E FE
62927#-AG-1	NFL Ventures, L.P. Senior Unsecured Note	09/01/2026	PLAZ FlexGuard PPC		5,518,171	5,805,683	5,805,683	5,805,683	0	0	0	0	0	5,805,683	0	(287,512)	(287,512)	181,931	04/15/2032	1.E FE
646025-D@-2	New Jersey Resources Corp Sr. Unsecured	07/01/2026	PLAZ FlexGuard PPC		9,356,846	10,170,000	10,170,000	10,170,000	0	0	0	0	0	10,170,000	0	(813,154)	(813,154)	343,746	07/23/2032	2.A PL
64829*-AA-3	Rithm 1st Lien Revolver due 2029 (USD)	07/27/2026	Call 100.0000		170,208	170,208	170,208	0	0	0	0	0	0	170,208	0	0	0	1,056	06/25/2029	2.C PL
65255*-AA-9	Rithm 1st Lien Revolver due 2029 - 2 (USD)	09/30/2026	Call 100.0000		221,157	221,157	221,157	0	0	0	0	0	0	221,157	0	0	0	3,677	06/25/2029	2.C PL
671058-AF-8	OSI Group LLC Senior Secured Note 4.35	09/10/2026	Call 100.0000		1,351,500	1,351,500	1,351,500	1,351,500	0	0	0	0	0	1,351,500	0	0	0	56,839	03/22/2028	2.B PL
67777B-AA-3	Orion Infrastructure Capital Revolver	09/30/2026	Call 0.0000		200,151	200,151	200,151	194,510	0	557	0	557	0	195,067	0	5,084	5,084	1,800	12/31/2035	2.A Z
67777B-AA-3	Orion Infrastructure Capital Revolver	07/21/2026	Call 0.0000		703,606	703,606	703,606	683,775	0	(23,401)	0	(23,401)	0	660,373	0	43,233	43,233	30,124	12/31/2035	2.A PL
67777B-AB-1	Orion Infrastructure Capital Revolver	09/30/2026	Call 0.0000		100,075	100,075	100,075	97,509	0	254	0	254	0	97,763	0	2,312	2,312	49	12/31/2035	2.C Z
67777B-AB-1	Orion Infrastructure Capital Revolver	07/21/2026	Call 0.0000		351,803	351,803	351,803	342,784	0	(10,667)	0	(10,667)	0	332,117	0	19,686	19,686	16,669	12/31/2035	2.C PL
67777B-AC-9	Orion Infrastructure Capital Revolver 1	09/30/2026	Call 0.0000		30,023	30,023	30,023	29,316	0	70	0	70	0	29,386	0	637	637	16	12/31/2035	3.B Z
67777B-AC-9	Orion Infrastructure Capital Revolver 1	07/21/2026	Call 0.0000		105,541	105,541	105,541	103,056	0	(2,940)	0	(2,940)	0	100,115	0	5,426	5,426	5,558	12/31/2035	3.B PL
682680-AT-0	ONEOK INC CORPORATE 4.950% 07/13/47	09/17/2026	Tender (Corp Action)		1,234,424	1,480,000	1,544,587	1,534,375	0	(1,189)	0	(1,189)	0	1,533,186	0	(372,762)	(372,762)	160,284	07/13/2047	2.B FE
682680-BV-4	ONEOK INC CORPORATE 5.150% 10/15/43	09/17/2026	Tender (Corp Action)		4,542,916	5,160,000	4,490,203	4,524,156	0	14,438	0	14,438	0	4,538,594	0	(253,678)	(253,678)	503,071	10/15/2043	2.B FE
682680-BX-0	ONEOK INC CORPORATE 4.250% 09/15/46	09/17/2026	Tender (Corp Action)		9,814,445	12,850,000	12,725,641	12,721,151	0	2,504	0	2,504	0	12,723,655	0	(3,551,710)	(3,551,710)	1,191,659	09/15/2046	2.B FE
682680-BY-8	ONEOK INC CORPORATE 4.200% 10/03/47	09/17/2026	Various		4,248,574	5,650,000	4,872,369	4,898,957	0	11,476	0	11,476	0	4,910,433	0	(661,859)	(661,859)	226,753	10/03/2047	2.B FE
682680-BZ-5	ONEOK INC CORPORATE 4.850% 02/01/49	09/17/2026	Tender (Corp Action)		4,654,620	5,700,000	4,711,421	4,744,146	0	13,547	0	13,547	0	4,757,693	0	(388,073)	(388,073)	596,774	02/01/2049	2.B FE
682680-CA-9	ONEOK INC CORPORATE 3.950% 03/01/50	09/17/2026	Various		6,473,076	9,150,000	6,603,521	4,850,322	0	28,982	0	28,982	0	6,657,131	0	(641,555)	(641,555)	785,831	03/01/2050	2.B FE
682680-CF-8	ONEOK INC CORPORATE 5.700% 11/01/54	09/17/2026	Tender (Corp Action)		482,872	536,000	484,594	0	0	205	0	205	0	484,798	0	(28,727)	(28,727)	20,986	11/01/2054	2.B FE
694308-JH-1	PACIFIC GAS & ELEC CO CORPORATE 3.300%	07/01/2026	Susquehanna Intl Group		864,575	1,155,000	852,864	0	0	1,573	0	1,573	0	854,436	0	10,139	10,139	15,987	08/01/2040	2.A FE
713448-EE-4	PEPSICO INC CORPORATE 7.290% 09/15/26	09/15/2026	Maturity		4,978,000	4,978,000	6,061,163	5,091,129	0	(113,129)	0	(113,129)	0	4,978,000	0	0	0	362,896	09/15/2026	1.E FE
73965*-AA-8	Prairie Power Inc. Senior Secured Note	08/15/2026	Various		37,975	37,975	41,555	39,638	0	(1,663)	0	(1,663)	0	37,975	0	0	0	1,453	11/15/2032	1.G PL
740256-A*-3	Precision, Inc. Sr. Secured 5.930% 06/	09/30/2026	Redemption 100.0000		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	21,126	06/30/2031	3.B
74842*-AP-2	Quiktrip Corporation Sr. Unsecured 5.3	09/01/2026	PIACOL Priv - PCG		41,330,000	41,330,000	41,330,000	41,330,000	0	0	0	0	0	41,330,000	0	0	0	1,995,780	01/03/2031	2.A
748758-AE-5	Quinn Group, Inc. Senior Unsecured 6.5	09/17/2026	Various		1,014,387	1,014,387	1,096,895	1,061,268	0	(46,881)	0	(46,881)	0	1,014,387	0	0	0	49,451	09/17/2032	2.C
75513E-AC-5	RTX CORP CORPORATE 3.125% 07/01/50	07/16/2026	Citadel Sec Institutional LLC		130,050	200,000	133,542	0	0	86	0	86	0	133,628	0	(3,578)	(3,578)	3,403	07/01/2050	2.A FE
75513E-CB-5	RTX CORP CORPORATE 4.700% 12/15/41	09/16/2026	JP Morgan Securities, Inc		995,790	1,140,000	1,025,427	0	0	1,461	0	1,461	0	1,025,887	0	(30,097)	(30,097)	40,483	12/15/2041	2.A FE
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note	07/01/2026	PLAZ FlexGuard PPC		42,402,861	43,300,000	43,300,000	43,300,000	0	0	0	0	0	43,300,000	0	(897,139)	(897,139)	1,119,305	12/13/2030	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78433L-AP-1	SCE RECOVERY FDG LLC CORP SINKING FUND	07/23/2026	Citigroup Capital Markets Inc		2,047,424	2,030,000	2,029,918	0	0	0	0	0	0	2,029,918	0	17,505	17,505	0	06/15/2059	1.A FE
822905-AT-2	SHELL FINANCE US INC CORPORATE 6.375%	07/13/2026	Tax Free Exchange		51,602,763	39,693,000	47,715,202	47,684,723	0	(253,248)	0	(253,248)	0	47,431,475	0	4,171,288	4,171,288	1,462,026	12/15/2038	1.D FE
822905-AV-7	SHELL FINANCE US INC CORPORATE 5.500%	07/13/2026	Tax Free Exchange		13,095,585	12,771,000	13,352,188	13,350,320	0	(15,472)	0	(15,472)	0	13,334,848	0	(239,262)	(239,262)	561,924	03/25/2040	1.D FE
822905-AX-3	SHELL FINANCE US INC CORPORATE 5.125%	07/13/2026	Various		9,084,593	8,975,000	8,948,293	7,403,348	0	(1,652)	0	(1,652)	0	8,946,309	0	138,284	138,284	301,062	10/15/2041	1.D FE
822905-AZ-8	SHELL FINANCE US INC CORPORATE 3.125%	07/13/2026	Tax Free Exchange		7,105,587	10,200,000	7,116,041	7,119,986	0	34,625	0	34,625	0	7,154,610	0	(49,023)	(49,023)	217,812	11/07/2049	1.D FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC CORP SINKING FUN	07/28/2026	Various		541,329	525,000	525,000	0	0	0	0	0	0	525,000	0	16,329	16,329	0	11/30/2048	1.D FE
84055*-AE-8	South Texas Electric Coop Senior Secured	08/15/2026	Redemption 100.0000		117,000	117,000	117,000	117,000	0	0	0	0	0	117,000	0	0	0	4,867	08/17/2048	1.F
84314#-AD-3	Southern Illinois Power Cooper Senior Se	09/15/2026	Redemption 100.0000		307,018	307,018	307,018	307,018	0	0	0	0	0	307,018	0	0	0	16,886	03/15/2041	2.B FE
845331-A#-4	SouthWest Water Company Senior Secured N	09/13/2026	Redemption 100.0000		151,333	151,333	151,333	151,333	0	0	0	0	0	151,333	0	0	0	10,351	09/13/2035	1.G PL
84615Q-AJ-2	Space Exploration Tech Corp CORPORATE	09/16/2026	JP Morgan Securities, Inc		8,921,400	10,000,000	9,945,300	0	0	(1,233)	0	(1,233)	0	9,944,067	0	(1,022,667)	(1,022,667)	149,625	07/15/2056	2.A FE
86613#-AG-1	Summit LDC Holdings Senior Secured Note	09/01/2026	PIACOL Priv - PCG		49,500,000	49,500,000	49,500,000	49,500,000	0	0	0	0	0	49,500,000	0	0	0	1,812,938	05/08/2029	3.A
87183X-AE-3	SYSCO HOLDINGS CORP CORPORATE 6.400% 1	09/24/2026	BPN Paribas Securities		2,610,336	2,660,000	2,646,062	0	0	0	0	0	0	2,646,062	0	(35,725)	(35,725)	0	10/06/2046	2.B FE
87183X-AF-0	SYSCO HOLDINGS CORP CORPORATE 6.500% 1	09/23/2026	Various		6,025,306	6,010,000	6,001,346	0	0	0	0	0	0	6,001,346	0	23,960	23,960	0	10/06/2056	2.B FE
87183X-AG-8	SYSCO HOLDINGS CORP CORPORATE 6.600% 1	09/23/2026	Various		1,735,252	1,760,000	1,757,290	0	0	0	0	0	0	1,757,290	0	(22,037)	(22,037)	0	10/06/2066	2.B FE
87305N-C*-7	TTX Company Sr. Unsecured 3.000% 06/29	07/01/2026	PLAZ FlexGuard PPC		49,232,161	55,240,000	55,240,000	55,240,000	0	0	0	0	0	55,240,000	0	(6,007,839)	(6,007,839)	837,807	06/29/2032	1.F
87905P-B@-5	Teichert Sr. Unsecured 3.500% 07/16/32	07/16/2026	Redemption 100.0000		121,875	121,875	121,875	121,875	0	0	0	0	0	121,875	0	0	0	3,199	07/16/2032	2.C
889175-BD-6	TOLEDO EDISON CO CORPORATE 6.150% 05/1	08/05/2026	Fifth Third Bank		1,821,704	1,725,000	1,881,044	1,879,726	0	(6,125)	0	(6,125)	0	1,873,601	0	(51,898)	(51,898)	76,619	05/15/2037	1.G FE
89055F-AB-9	TOPBUILD CORP CORPORATE 3.625% 03/15/2	07/01/2026	Call 100.0000		750,000	750,000	742,500	746,539	0	508	0	508	0	747,048	0	2,952	2,952	21,599	03/15/2029	3.B FE
89472#-AH-1	Trek Bicycle Corporation Senior Secured	09/30/2026	Various		63,024	63,024	63,024	63,024	0	0	0	0	0	63,024	0	0	0	3,962	05/01/2027	3.C
89472#-AH-1	Trek Bicycle Corporation Senior Secured	09/30/2026	Various		128,809	128,809	128,809	128,809	0	0	0	0	0	128,809	0	0	0	8,407	05/01/2027	3.C
89472#-AJ-7	Trek Bicycle Corporation Senior Secured	09/30/2026	Various		95,545	95,545	95,545	95,545	0	0	0	0	0	95,545	0	0	0	6,830	11/01/2028	3.C
89472#-AJ-7	Trek Bicycle Corporation Senior Secured	09/30/2026	Various		195,274	195,274	195,274	195,274	0	0	0	0	0	195,274	0	0	0	14,494	11/01/2028	3.C
89472#-AK-4	Trek Bicycle Corporation Sr. Secured 6	09/30/2026	Call 100.0000		26,062	26,062	26,062	26,062	0	0	0	0	0	26,062	0	0	0	1,441	11/01/2033	3.C
89472#-AK-4	Trek Bicycle Corporation Sr. Secured 6	09/30/2026	Redemption 100.0000		52,818	52,818	52,818	52,818	0	0	0	0	0	52,818	0	0	0	3,032	11/01/2033	3.C
90363#-AB-6	USTA National Tennis Ctr Inc. Senior Not	07/08/2026	Redemption 100.0000		364,625	364,625	364,625	364,625	0	0	0	0	0	364,625	0	0	0	14,877	09/08/2039	1.G FE
90397*-AA-0	UWM MSR Facility 1 LLC - Revolver	09/01/2026	Call 100.0000		12,074,996	12,074,996	12,074,996	0	0	0	0	0	0	12,074,996	0	0	0	63,978	03/20/2029	2.C Z
91159H-HN-3	US BANCORP SR NT CORPORATE 2.375% 07/2	07/22/2026	Maturity		7,363,000	7,363,000	6,918,870	7,329,125	0	33,875	0	33,875	0	7,363,000	0	0	0	174,871	07/22/2026	1.G FE
92556V-AF-3	Viatrus Inc CORPORATE 4.000% 06/22/50	09/16/2026	Goldman Sachs & Co		1,272,335	1,900,000	1,140,000	1,162,012	0	7,715	0	7,715	0	1,169,727	0	102,608	102,608	55,944	06/22/2050	2.C FE
927804-FT-6	Virginia Electric Power CORPORATE 4.20	09/30/2026	Merrill Lynch,Pierce,Fenner &		2,274,884	3,035,000	2,925,163	2,948,957	0	2,153	0	2,153	0	2,951,110	0	(676,226)	(676,226)	111,890	05/15/2045	2.A FE
927804-GS-7	Virginia Electric Power CORPORATE 5.55	09/18/2026	Barclays Capital Inc		3,254,076	3,600,000	3,584,340	3,584,402	0	197	0	197	0	3,584,600	0	(330,524)	(330,524)	219,780	08/15/2054	2.A FE
92968*-AB-3	Wd-40 Company Sr. Unsecured 2.500% 11/	07/01/2026	Various		3,760,732	3,757,402	3,771,779	3,761,542	0	(810)	0	(810)	0	3,760,732	0	0	0	58,970	11/15/2027	2.C
92980*-AB-7	W2W Finance LLC Sr. Secured 4.600% 01/	07/01/2026	PIACOL Priv - PCG		29,507,177	29,507,177	29,507,177	29,507,177	0	0	0	0	0	29,507,177	0	0	0	682,435	01/31/2032	2.B PL
931142-EM-1	WAL MART STORES INC CORPORATE 3.050% 0	07/08/2026	Maturity		600,000	600,000	599,208	599,933	0	67	0	67	0	600,000	0	0	0	18,300	07/08/2026	1.C FE
94689#-AJ-8	WBI Energy Transmission Sr. Unsecured	07/01/2026	GIB Re PRV		5,028,917	5,000,000	4,652,894	4,652,894	0	(347,106)	0	347,106	0	4,999,999	0	28,918	28,918	165,113	12/22/2045	2.B Z
94689#-AJ-8	WBI Energy Transmission Sr. Unsecured	07/01/2026	Hedge Decrease Adjust.		347,106	347,106	347,106	0	0	0	0	0	0	347,106	0	0	0	0	12/22/2045	2.B Z
969457-BV-1	WILLIAMS COS INC CORPORATE 5.750% 06/2	08/11/2026	Various		3,827,640	4,000,000	3,858,355	3,496,224	0	2,134	0	2,134	0	3,867,838	0	(40,198)	(40,198)	145,667	06/24/2044	2.B FE
97806*-AA-0	Wolverine Power Cooperative Series A Sen	09/01/2026	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	4,028	08/01/2039	1.F
97806*-AB-8	Wolverine Power Cooperative Series B Sen	09/01/2026	Various		135,833	135,833	148,940	144,123	0	(8,290)	0	(8,290)	0	135,833	0	0	0	5,234	12/01/2039	1.F
98235W-A*-1	Wright Service Corp. Sr. Secured 2.250	09/30/2026	Redemption 100.0000		644,643	644,643	644,643	644,643	0	0	0	0	0	644,643	0	0	0	10,878	10/02/2028	3.A
98385X-AJ-5	XTO ENERGY INC CORPORATE 6.100% 04/01/	09/28/2026	Call 108.8653		5,443,265	5,000,000	4,728,600	4,846,351	0	8,591	0	8,591	0	4,854,942	0	145,058	145,058	744,876	04/01/2036	1.D FE
98385X-AM-8	XTO ENERGY INC CORPORATE 6.750% 08/01/	09/25/2026	Call 114.5669		5,728,345	5,000,000	4,994,050	4,996,032	0	(43)	0	(43)	0	4,995,990	0	4,010	4,010	1,118,345	08/01/2037	1.D FE
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC CORPORATE 4	09/16/2026	JP Morgan Securities, Inc		334,044	405,000	358,344	358,729	0	973	0	973	0	359,701	0	(25,657)	(25,657)	19,625	08/15/2045	2.B FE
000000-00-0	Briscoe Wind Farm, LLC Subordinated 13.	09/30/2026	Call 27.9314		134,097	480,095	5	0	5	0	0	5	0	5	0	134,092	134,092	(15,603)	11/01/2030	6. *
05657#-AA-1	Loram Pty Ltd. Senior Secured 2.830% 0	08/15/2026	Redemption 100.0000		5,326,243	5,326,243	5,054,373	5,008,185	0	0	0	0	46,188	5,326,243	271,870	0	271,870	112,895	08/15/2029	2.C PL
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE 4.0	08/19/2026	RBC Dominion Securities Inc		18,180	21,251	23,551	21,417	0	0	0	0	2,134	21,251	(2,300)	(3,071)	(5,371)	598	12/01/2053	1.G FE
013047-AB-1	ALBERTA POWERLINE LP DISCOUNT NOTE 4.0	09/30/2026	Redemption 100.0000		22	22	25	23	0	0	0	0	2	22	(2)	0	(2)	0	12/01/2053	1.G FE
013047-AD-7	ALBERTA POWERLINE LP DISCOUNT NOTE 4.0	08/19/2026	RBC Dominion Securities Inc		18,241	21,274	23,576	21,440	0	0	0	0	2,136	21,274	(2,302)	(3,033)	(5,335)	845	03/01/2054	1.G FE
06368L-5G-7	BANK OF MONTREAL DISCOUNT NOTE 4.420%	08/05/2026	RBC Dominion Securities Inc		226,534	221,121	230,849	231,503	0	(874)	0	(874)	(1,732)	225,490	(3,407)	1,044	(2,363)	10,349	07/17/2029	1.F FE
07813Z-CR-3	BELL CANADA LTD CORP FOREIGN 5.150% 08	07/13/2026	RBC Dominion Securities Inc		58,972	56,561	57,602	57,546	0	41	0	41	160	55,810	(1,937)	3,162	1,225	2,619	08/24/2034	2.B FE
116705-AQ-7	Bruce Power CORP FOREIGN 4.270% 12/21/	08/17/2026	DESJARDINS		169,197	173,079	172,242	173,305	0	96	0	96	(995)	171,414	(993)	(2,217)	(3,210)	4,789	12/21/2034	2.A FE
12509Q-CX-9	CDP FINANCIAL INC COMMERCIAL PAPER 3.9	09/14/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	298,901	09/14/2026	1.C FE
13607H-XC-1	CANADIAN IMPERIAL BANK CORP FOR 4.000%	07/13/2026	DESJARDINS		70,744	70,701	70,671	43,020	0	475	0	475	(996)	70,532	(692)	212	(480)	2,179	01/28/2082	2.C FE
14042M-AA-0	Capital Power Corporation Senior Unsecur	09/14/2026	Various		68,045,597	68,045,597	72,398,893	69,100,471	0	0	0	0	3,298,421	68,045,597	(4,353,295)	0	(4,353,295)	2,503,275	09/14/2026	2.C
18914L-AA-8	CLOVER LP DISCOUNT NOTE 4.216% 03/31/3	08/19/2026	RBC Dominion Securities Inc		14,075	14,118	14,998	14,228	0	0	0	0	770	14,118	(881)	(42)	(923)	525	03/31/2034	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..18914L-AB-6	CLOVER LP DISCOUNT NOTE 4.216% 06/30/3	08/19/2026	RBC Dominion Securities Inc ...		13,450	13,500	14,342	13,605	0	0	0	0	737	13,500	(842)	(50)	(892)	357	06/30/2034	2.B FE
..18914L-AB-6	CLOVER LP DISCOUNT NOTE 4.216% 06/30/3	09/30/2026	Redemption 100.0000		1,250	1,250	1,363	1,293	0	0	0	0	70	1,250	(114)	0	(114)	26	06/30/2034	2.B FE
..29250Z-AG-3	ENBRIDGE PIPELINES INC DISCOUNT NOTE 5	09/30/2026	Tax Free Exchange		186,948	182,328	187,287	187,148	0	(151)	0	(151)	(50)	186,948	0	0	0	4,453	12/19/2036	2.A FE
..29250Z-BA-5	ENBRIDGE PIPELINES INC DISCOUNT NOTE 4	09/30/2026	Tax Free Exchange		66,137	66,159	66,137	58,342	0	1	0	1	7,794	66,137	0	0	0	1,446	05/12/2051	2.A FE
..29250Z-BB-3	ENBRIDGE PIPELINES INC CORPORATE FOREIGN	09/30/2026	Tax Free Exchange		66,789	66,833	66,804	65,616	0	(1)	0	(1)	1,174	66,789	0	0	0	3,151	08/17/2053	2.A FE
..349553-AR-8	FORTIS INC CORP FOREIGN 5.677% 11/08/3	07/13/2026	National Bank Of Canada		61,210	56,561	63,078	63,048	0	(279)	0	(279)	(574)	60,830	(1,365)	381	(984)	2,248	11/08/2033	2.A FE
..35085Z-BP-0	407 INTERNATIONAL CORP FOREIGN 3.430%	07/15/2026	National Bank Of Canada		48,416	49,817	50,173	50,045	0	65	0	65	194	48,883	(1,421)	(467)	(1,888)	1,078	06/01/2033	1.F FE
..35085Z-CG-9	407 INTERNATIONAL DISCOUNT NOTE 4.480%	07/15/2026	DESJARDINS		115,029	113,867	118,773	0	0	(23)	0	(23)	0	115,053	(3,697)	(23)	(3,720)	1,398	10/07/2036	1.F FE
..386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE	08/19/2026	Nesbitt Burns		14,324	14,705	15,529	14,820	0	0	0	0	710	14,705	(825)	(380)	(1,205)	611	01/31/2035	2.A FE
..386435-AA-9	GRAND RENEWABLE SOLAR LP DISCOUNT NOTE	07/31/2026	Redemption 100.0000		825	825	885	845	0	0	0	0	40	825	(60)	0	(60)	33	01/31/2035	2.A FE
..496676-AA-5	KINGSTON SOLAR LP 3.571% 07/31/35	08/19/2026	Redemption 95.7543		35,071	36,626	38,262	36,940	0	(1,623)	0	(1,623)	1,322	35,071	(1,568)	0	(1,568)	1,385	07/31/2035	2.A FE
..66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO	08/19/2026	RBC Dominion Securities Inc ...		48,328	51,896	54,660	52,301	0	0	0	0	2,359	51,896	(2,764)	(3,568)	(6,332)	1,087	06/30/2042	1.G FE
..66509C-AA-8	Northern Courier Pipeline LP DISCOUNT NO	09/30/2026	Redemption 100.0000		2,026	2,026	2,191	2,097	0	0	0	0	95	2,026	(165)	0	(165)	34	06/30/2042	1.G FE
..66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN 4.3	08/19/2026	Redemption 100.2917		11,552	11,519	14,122	11,610	0	40	0	40	2,512	11,552	(2,609)	0	(2,609)	317	06/30/2032	1.F FE
..66980C-AC-2	Nouvelle Autoroute 30 Fin Inc. Corp Fore	08/19/2026	Nesbitt Burns		10,936	11,164	11,857	11,251	0	0	0	0	606	11,164	(693)	(228)	(921)	371	03/31/2033	2.A FE
..66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei	08/19/2026	Nesbitt Burns		9,881	10,035	10,658	10,113	0	0	0	0	545	10,035	(623)	(154)	(777)	235	12/31/2032	2.A FE
..66980C-AD-0	Nouvelle Autoroute 30 Fin Inc. Cor Forei	09/30/2026	Redemption 100.0000		627	627	683	649	0	0	0	0	35	627	(57)	0	(57)	12	12/31/2032	2.A FE
..724155-AB-2	PIPE Courier Holdings LP Sr. Secured 4	08/15/2026	Redemption 100.0000		11,428	11,428	11,958	11,572	0	0	0	0	386	11,428	(529)	0	(529)	359	02/18/2042	3.A
..779926-DJ-0	ROYAL BANK OF CANADA DISCOUNT NOTE 4.0	08/05/2026	Wood Gundy Inc		173,099	171,190	177,483	176,708	0	(270)	0	(270)	520	172,512	(4,445)	587	(3,858)	5,595	10/17/2030	1.E FE
..C6574#-AD-8	North West Company, Inc. Senior Secured	09/01/2026	PLAZ FlexGuard FOREX		9,223,057	9,326,403	10,176,460	9,432,203	0	0	0	0	744,257	9,326,403	(850,057)	(103,346)	(953,403)	324,730	09/26/2029	2.C
..C6802#-AB-8	Oilers Ent Group CA Corp Sr. Secured 5	09/30/2026	Redemption 100.0000		37,643	37,643	37,253	38,988	0	0	0	0	(1,735)	37,643	390	0	390	1,441	06/30/2051	2.B PL
..C8666#-AC-5	TQM Pipeline and Company, LP Sr. Unsecur	07/01/2026	PLAZ FlexGuard FOREX		20,081,424	21,247,897	23,720,000	22,019,843	0	0	0	0	1,700,157	21,247,897	(2,472,103)	(1,166,473)	(3,638,576)	515,373	02/26/2031	2.A
..01538T-AA-3	ALFA DESARROLLO SPA CORP FOREIGN 4.550	09/28/2026	Various		54,367	54,367	52,625	52,654	0	1,712	0	1,712	0	54,367	0	0	0	22,111	09/27/2051	2.C FE
..06738E-AV-7	BARCLAYS PLC CORP FOREIGN 4.950% 01/10	07/22/2026	Barclays Capital Inc		1,717,609	1,990,000	2,646,484	2,567,594	0	(11,107)	0	(11,107)	0	2,556,486	0	(838,878)	(838,878)	102,062	01/10/2047	2.A FE
..12803R-AH-7	CAIXABANK SA CORP FRGN FLOATER 6.037%	07/16/2026	Merrill Lynch,Pierce,Fenner & .		10,357,700	10,000,000	10,699,900	10,694,857	0	(36,785)	0	(36,785)	0	10,658,071	0	(300,371)	(300,371)	355,512	06/15/2035	1.G FE
..13970R-A@-8	Capita Plc. Sr. Unsecured 9.350% 07/27	07/27/2026	Maturity		8,310,777	8,310,777	8,188,004	8,403,872	0	0	0	0	(215,868)	8,310,777	122,773	0	122,773	789,814	07/27/2026	2.C PL
..22534P-AK-9	CREDIT AGRICOLE SA (LONDON BRA CORP FORE	07/16/2026	SG Americas securities LLC		25,352,970	25,000,000	24,858,500	24,876,927	0	6,680	0	6,680	0	24,883,607	0	469,363	469,363	1,135,890	03/11/2034	1.E FE
..225401-AZ-1	UBS GROUP AG CORP FRGN FLOATER 6.537%	09/14/2026	Tender (Corp Action)		26,401,250	25,000,000	26,214,500	26,007,719	0	(89,818)	0	(89,818)	0	25,917,901	0	483,349	483,349	1,779,517	08/12/2033	1.F FE
..23380Y-AD-9	DAIICHI LIFE GROUP INC CORP FRGN FLOATER	07/07/2026	SMBC NIKKO SECURITIES		55,221,429	55,238,000	55,226,952	0	0	50,231	0	50,231	0	55,277,183	0	(55,755)	(55,755)	1,006,559	10/24/2079	1.F FE
..36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN 4.	07/31/2026	Various		176,400	176,400	178,299	176,752	0	(352)	0	(352)	0	176,400	0	0	0	8,174	07/31/2029	2.A FE
..40637C-D*-8	Halma Plc Sr. Unsecured 3.080% 07/12/3	07/12/2026	Redemption 100.0000		11,311,335	11,311,335	11,001,771	11,345,497	0	0	0	0	(343,726)	11,311,335	309,565	0	309,565	349,240	07/12/2032	2.A
..40637C-D*-8	Halma Plc Sr. Unsecured 3.080% 07/12/3	09/01/2026	PLAZ FlexGuard FOREX		30,936,937	33,230,658	31,968,393	32,967,176	0	0	0	0	(998,783)	33,230,658	1,262,265	(2,293,721)	(1,031,456)	1,154,114	07/12/2032	2.A
..45323#-AA-9	Impulsora Pipeline, LLC Senior Secured N	07/01/2026	Various		1,095,911	1,095,911	1,095,911	1,095,911	0	0	0	0	0	1,095,911	0	0	0	66,306	01/01/2043	2.C PL
..532522-AA-7	LIMA METRO LINE 2 FINANCE LTD CORP SINKI	07/05/2026	Various		98,049	98,049	99,378	98,648	0	(599)	0	(599)	0	98,049	0	0	0	4,320	07/05/2034	2.C FE
..60688X-BR-0	MIZUHO BANK LTD CORP FOREIGN 5.772% 04	07/16/2026	HSBC Securities (USA) Inc		2,305,820	2,350,000	2,350,000	0	0	0	0	0	0	2,350,000	0	(44,180)	(44,180)	34,287	04/16/2046	1.F FE
..85771P-AL-6	EQUINOR ASA CORP FOREIGN 3.950% 05/15/	09/16/2026	JP Morgan Securities, Inc		395,850	500,000	415,245	0	0	1,215	0	1,215	0	416,460	0	(20,610)	(20,610)	16,568	05/15/2043	1.D FE
..874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD CORP FOREIG	09/16/2026	JP Morgan Securities, Inc		772,044	1,075,000	828,609	831,543	0	8,084	0	8,084	0	839,627	0	(67,583)	(67,583)	38,661	07/09/2040	2.A FE
..87938W-AU-7	TELEFONICA EMISIONES SAU CORP FOREIGN	08/05/2026	RBC Capital Markets		9,432,806	10,991,000	9,899,704	9,934,803	0	15,507	0	15,507	0	9,950,310	0	(517,504)	(517,504)	522,031	03/08/2047	2.C FE
..87938W-AW-3	TELEFONICA EMISIONES SAU CORP FOREIGN	08/05/2026	Various		4,111,650	5,000,000	4,317,584	3,172,504	0	6,917	0	6,917	0	4,339,378	0	(227,728)	(227,728)	191,068	03/06/2048	2.C FE
..902613-BU-1	UBS GROUP AG CORP FRGN FLOATER 5.528%	07/22/2026	Deutsche Bank Securities Inc ..		1,452,986	1,550,000	1,545,398	1,311,870	0	67	0	67	0	1,545,386	0	(92,400)	(92,400)	61,169	05/06/2047	1.F FE
..D70028-AC-1	Rheinkalk Holding GmbH Sr. Unsecured 2	07/31/2026	Various		66,962,010	66,962,010	64,270,260	68,352,990	0	0	0	0	(4,082,730)	66,962,010	2,691,750	0	2,691,750	1,436,680	03/31/2037	2.B
..D9478#-AA-4	Grammer AG Senior Unsecured Note 5.820	08/14/2026	Call 100.0000		13,727,865	13,700,739	13,259,466	13,894,165	0	0	0	0	(634,699)	13,700,739	441,272	0	441,272	871,860	07/09/2029	4.B
..F1068#-AG-2	Bonduelle S.A. Senior Unsecured Note 1	07/06/2026	Various		10,366,540	10,159,981	10,663,440	10,366,540	0	0	0	0	(503,459)	10,366,540	206,559	0	206,559	184,157	07/06/2027	2.C PL
..F2000#-AB-2	Compagnie des Levures Lesaffre Senior No	09/26/2026	Various		5,635,967	5,635,967	6,258,727	6,001,760	0	(194,418)	0	(194,418)	13,504	5,635,967	(184,879)	0	(184,879)	163,025	09/26/2028	2.A
..F4596#-AA-2	Groupe Lucien Barriere, SA Sr. Secured	07/28/2026	Call 100.0000		103,309,123	91,088,000	83,952,000	93,956,000	0	0	0	0	(10,004,000)	91,088,000	7,136,000	0	7,136,000	4,779,469	12/12/2034	3.C
..F9120#-AB-2	Teleperformance S.E. Senior Unsecured No	07/01/2026	PIACOL Priv - PCG		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	138,557	12/14/2026	2.B
..G0827#-BK-5	Barratt Redrow PLC Senior Unsecured Note	09/01/2026	PLAZ FlexGuard FOREX		16,623,395	17,015,290	16,287,390	16,880,378	0	0	0	0	(592,988)	17,015,290	727,900	(391,895)	336,005	483,263	08/23/2027	2.C
..G17508-AA-9	Cairn Homes plc Senior Secured Note 3.	07/31/2026	Various		25,740,780	25,740,780	26,238,888	26,282,339	0	(6,890)	0	(6,890)	(85,802)	25,740,780	(448,868)	0	(448,868)	660,244	07/31/2026	2.B PL
..G4445*-AA-6	High Speed Rail Finance PLC Senior Secur	09/30/2026	Redemption 100.0000		3,840,973	3,840,973	3,840,973	3,840,973	0	0	0	0	0	3,840,973	0	0	0	145,573	03/30/2028	1.G PL
..G4691#-AL-9	IMI Group Limited Sr. Unsecured 3.400%	09/01/2026	PLAZ FlexGuard FOREX		50,244,608	51,162,672	45,850,845	51,728,650	0	0	0	0	(5,877,805)	51,162,672	5,311,827	(918,064)	4,393,763	1,157,636	06/28/2030	2.A
..G4986#-AB-5	JD WETHERSPOON PLC Senior Secured Note	08/20/2026	Various		59,954,247	59,954,247	55,677,291	58,959,792	0	198,540	0	198,540	(2,069,359)	59,954,247	2,865,275	0	2,865,275	1,777,987	08/20/2026	3.B Z
..G6970*-AJ-5	Peel Ports PP Finance Limited Senior Sec	09/01/2026	PLAZ FlexGuard FOREX		13,945,174	14,041,883	15,119,000	13,930,546	0	0	0	0	1,188,454	14,041,883	(1,077,117)	(96,709)	(1,173,826)	527,304	02/01/2027	2.A PL
..G7896#-AA-9	Scottish Hydro Electric Trans Sr. Unsecu	09/01/2026	PLAZ FlexGuard FOREX		40,524,115	46,100,590	44,607,880	45,735,063	0	0	0	0	(1,127,183)	46,100,590	1,492,710	(5,576,475)	(4,083,765)	950,781	06/30/2032	2.A
..G8228*-AR-3	Smith & Nephew plc Sr. Unsecured 3.090	09/01/2026	PLAZ FlexGuard PPC		41,760,379	47,455,000	47,455,000	47,455,000	0	0	0	0	0	47,455,000	0	(5,694,621)	(5,694,621)	1,034,598	06/17/2032	2.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G8407#-AB-7	St. James's Place Partnership Senior Uns	07/21/2026	Redemption 100.0000		16,518,910	16,518,910	15,888,200	16,617,748	0	0	0	0	(729,548)	16,518,910	630,710	0	630,710	704,197	07/21/2027	1.G
..G8729*-AA-4	Meter Serve (Holdco 2) Limited Sr. Secur	09/30/2026	Redemption 100.0000		320,954	320,954	302,145	324,964	0	0	0	0	(22,819)	320,954	18,809	0	18,809	13,495	03/31/2038	2.B PL
..G9338#-AJ-2	Vesuvius Holdings Limited Sr. Unsecured	09/01/2026	PLAZ FlexGuard FOREX		4,749,817	4,772,057	4,470,928	4,824,847	0	0	0	0	(353,919)	4,772,057	301,129	(22,239)	278,890	111,759	06/30/2027	2.B PL
..G9369*-AA-7	Viridor Energy Group Limited Sr. Secured	09/30/2026	Redemption 100.0000		544,308	544,308	550,270	551,110	0	0	0	0	(840)	544,308	(5,962)	0	(5,962)	15,734	03/31/2043	2.B PL
..H2731#-AB-6	Franke Holding AG Senior Unsecured Note	07/01/2026	PLAZ FlexGuard FOREX		62,110,381	61,854,395	50,479,556	63,111,392	0	0	0	0	(12,631,836)	61,854,395	11,374,839	255,986	11,630,825	432,457	12/19/2030	2.A
..H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured N	09/30/2026	Redemption 100.0000		4,652,286	4,652,286	4,652,286	4,652,286	0	0	0	0	0	4,652,286	0	0	0	165,027	03/31/2028	2.B PL
..K8553*-AA-0	Scandlines ApS Senior Secured Note 2.5	09/01/2026	PLAZ FlexGuard FOREX		5,099,272	5,211,325	5,078,530	5,268,975	0	0	0	0	(190,445)	5,211,325	132,795	(112,054)	20,741	(18,465)	10/02/2028	2.B FE
..K8553*-AB-8	Scandlines ApS Sr. Secured 1.760% 01/0	09/01/2026	PLAZ FlexGuard FOREX		14,192,371	15,510,643	14,812,290	15,682,227	0	0	0	0	(869,937)	15,510,643	698,353	(1,318,273)	(619,920)	165,838	01/02/2032	2.B FE
..N8244#-AB-6	Stedin Holding NV Senior Note 1.440% 0	09/01/2026	PLAZ FlexGuard FOREX		39,309,831	39,724,019	36,762,500	40,163,459	0	0	0	0	(3,400,959)	39,724,019	2,961,519	(414,188)	2,547,331	561,569	03/08/2027	1.G
..P1917*-AA-1	Calidra Chile Importaciones Senior Secur	07/15/2026	Redemption 100.0000		406,061	406,061	406,061	406,061	0	0	0	0	0	406,061	0	0	0	19,795	07/24/2029	3.A PL
..P2604@-AA-5	Grupo Altex Sr. Secured 8.350% 08/22/2	08/22/2026	Redemption 100.0000		7,657,143	7,657,143	7,657,143	7,657,143	0	0	0	0	0	7,657,143	0	0	0	481,010	08/22/2028	5.A
..P3922#-AA-6	Ferreycorp S A A/ Ferreyros S Sr. Unsecu	07/23/2026	Various		13,005,961	13,005,961	13,254,987	13,075,387	0	(69,426)	0	(69,426)	0	13,005,961	0	0	0	428,746	07/23/2027	2.C
..P4603#-AA-0	Gas Natural Del Noroeste, S.A. Sr. Unsec	07/19/2026	Various		797,250	797,250	797,250	797,250	0	0	0	0	0	797,250	0	0	0	19,744	01/19/2041	2.B PL
..P4603#-AD-4	Gas Natural Del Noroeste, S.A. Sr. Unsec	08/01/2026	LotusRe PLAZ Coinsur		15,954,580	16,250,000	15,442,573	15,442,573	0	3,181	(807,427)	810,608	0	16,253,181	0	(298,601)	(298,601)	815,272	11/05/2045	2.B PL
..P4603#-AD-4	Gas Natural Del Noroeste, S.A. Sr. Unsec	07/31/2026	Hedge Decrease Adjust.		807,427	807,427	807,427	0	0	0	0	0	0	807,427	0	0	0	0	11/05/2045	2.B PL
..Q0182#-AC-2	Alinta Energy Finance Pty Ltd Senior Uns	09/28/2026	Various		4,326,692	4,326,692	4,634,929	4,131,214	0	(22,875)	0	(22,875)	377,537	4,326,692	(159,184)	0	(159,184)	205,591	09/28/2026	2.B PL
..Q0458*-AF-6	AquaSure Finance Pty Ltd Senior Secured	07/12/2026	Redemption 100.0000		167,641	167,641	167,641	167,641	0	0	0	0	0	167,641	0	0	0	7,242	01/12/2034	1.G FE
..Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Senior Un	09/01/2026	PLAZ FlexGuard PPC		7,686,020	8,465,000	8,465,000	8,465,000	0	0	0	0	0	8,465,000	0	(778,980)	(778,980)	296,536	08/11/2031	1.G
..Q3793#-AE-3	Clarus Sr. Secured 2.590% 03/23/30	07/01/2026	PIACOL Priv - PCG		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	300,008	03/23/2030	2.B FE
..Q7702*-AB-0	Ports of Auckland Limited Senior Unsecur	09/01/2026	PLAZ FlexGuard FOREX		16,593,965	16,563,400	19,684,000	16,101,400	0	0	0	0	3,582,600	16,563,400	(3,120,600)	30,565	(3,090,035)	544,986	06/21/2030	1.G
..Q7702*-AC-8	Ports of Auckland Limited Senior Unsecur	09/01/2026	PLAZ FlexGuard FOREX		9,550,650	9,633,096	11,448,004	9,364,402	0	0	0	0	2,083,602	9,633,096	(1,814,908)	(82,446)	(1,897,354)	333,244	06/21/2033	1.G
..Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note	09/01/2026	PIACOL Priv - PCG		14,200,000	14,200,000	14,200,000	14,200,000	0	0	0	0	0	14,200,000	0	0	0	539,277	07/27/2027	2.B
..T0003#-AA-0	ACS Dobfar SpA Senior Unsecured Note 1	07/13/2026	Various		34,714,312	34,714,312	35,234,347	35,802,552	0	(55,157)	0	(55,157)	(1,003,991)	34,714,312	(29,092)	0	(29,092)	670,581	07/13/2026	3.A YE
..T0296#-AC-2	AMA SpA Senior Secured Note 7.050% 09/	09/19/2026	Various		2,312,347	2,312,347	2,344,828	2,369,339	0	0	0	0	(24,511)	2,312,347	(32,480)	0	(32,480)	117,036	09/19/2028	4.A
..T0440#-AB-9	Aquafil SpA Senior Unsecured Note 4.20	09/20/2026	Redemption 100.0000		3,149,909	3,149,909	3,185,085	3,227,544	0	0	0	0	(42,459)	3,149,909	(35,176)	0	(35,176)	140,707	09/20/2028	4.A
..T3420#-AA-9	CRIF SpA Senior Unsecured 2.230% 07/19	07/20/2026	Redemption 100.0000		1,366,989	1,366,989	1,354,167	1,407,435	0	0	0	0	(53,268)	1,366,989	12,823	0	12,823	30,709	07/19/2028	2.C
..T3495*-AB-1	De'Longhi SpA Senior Unsecured 1.650%	09/01/2026	PLAZ FlexGuard FOREX		3,264,152	3,312,184	3,190,714	3,348,824	0	0	0	0	(158,110)	3,312,184	121,470	(48,032)	73,438	38,917	06/14/2027	2.B
..T4000#-AA-5	Stevanato Group SpA Sr. Unsecured 1.40	09/01/2026	PLAZ FlexGuard FOREX		26,319,134	27,022,301	25,803,320	27,321,230	0	0	0	0	(1,517,911)	27,022,301	1,218,981	(703,167)	515,814	333,547	04/18/2028	2.B
..T53988-AA-4	Illycaffe S.p.A. Senior Unsecured Note	07/30/2026	Redemption 100.0000		7,657,292	7,657,292	7,298,840	7,817,713	0	0	0	0	(518,873)	7,657,292	358,452	0	358,452	260,901	07/30/2027	2.C
..T6645*-AC-1	Marr SpA Sr. Unsecured 1.900% 07/29/31	09/01/2026	PLAZ FlexGuard FOREX		29,794,071	31,673,696	32,347,198	32,024,080	0	0	0	0	323,118	31,673,696	(673,502)	(1,879,625)	(2,553,127)	570,848	07/29/2031	2.C
..G4162#-AH-8	Greensands FING PLC Senior Secured Note	09/30/2026	PGIM, Inc.		19,947	19,947	0	0	0	0	0	0	0	19,947	0	19,947	19,947	0	09/30/2030	5.A
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,150,816,976	2,203,466,331	2,158,192,369	1,880,571,688	5	(252,249)	(2,016,539)	1,764,295	(35,003,559)	2,184,840,777	25,503,034	(52,384,685)	(26,881,651)	72,551,607	XXX	XXX
..694560-AA-4	PGIM Capital Partners VI, L.P. Senior Se	08/07/2026	Various		25,885,113	25,885,113	25,885,113	18,414,545	0	0	0	0	0	25,885,113	0	0	0	819,156	06/10/2031	1.G PL
. 000000-00-0	Prudential Chile II Spa Promissory Note	09/09/2026	Call 100.0000		46,394,574	46,394,574	46,994,011	0	0	0	0	0	0	46,394,574	(599,437)	0	(599,437)	1,118,109	09/09/2028	1.G Z
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					72,279,687	72,279,687	72,879,124	18,414,545	0	0	0	0	0	72,279,687	(599,437)	0	(599,437)	1,937,265	XXX	XXX
..90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F	07/02/2026	Redemption 100.0000		307,789	307,789	367,867	338,337	0	(30,548)	0	(30,548)	0	307,789	0	0	0	36,535	01/02/2031	1.C FE
..909318-AA-5	UNITED AIRLINES INC UNITED AIRLINES INC	09/01/2026	Redemption 100.0000		148,468	148,468	148,468	148,468	0	0	0	0	0	148,468	0	0	0	5,196	03/01/2030	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					456,257	456,257	516,335	486,805	0	(30,548)	0	(30,548)	0	456,257	0	0	0	41,731	XXX	XXX
..69455#-AC-5	PGIM PSLO II Offshore Subordinate Note C	08/31/2026	Call 100.0000		337,890	337,890	337,890	0	0	0	0	0	0	337,890	0	0	0	13,568	07/31/2032	3.C PL
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					337,890	337,890	337,890	0	0	0	0	0	0	337,890	0	0	0	13,568	XXX	XXX
..27965#-AQ-5	Edens Limited Partnership Sr. Unsecured	07/08/2026	Maturity		17,900,000	17,900,000	17,041,909	17,738,868	0	161,132	0	161,132	0	17,900,000	0	0	0	642,610	07/08/2026	2.A
..292102-A@-9	Empire State Realty OP, L.P. Sr. Unsecur	07/20/2026	Various		6,870,600	6,870,600	6,870,600	6,870,600	0	0	0	0	0	6,870,600	0	0	0	158,457	03/29/2027	2.A PL
..46361*-BG-0	Irvine/Land Co LLC Senior Note 3.650%	08/11/2026	Maturity		2,380,000	2,380,000	2,380,000	2,380,000	0	0	0	0	0	2,380,000	0	0	0	86,870	08/11/2026	1.E PL
..502175-B#-8	LTC Properties Inc Senior Unsecured 4.	07/31/2026	Redemption 100.0000		466,667	466,667	466,667	466,667	0	0	0	0	0	466,667	0	0	0	15,750	07/31/2026	2.C
..502175-C*-1	LTC Properties Inc Senior Unsecured 4.	08/31/2026	Redemption 100.0000		1,536,000	1,536,000	1,536,000	1,536,000	0	0	0	0	0	1,536,000	0	0	0	51,840	09/03/2030	2.C
..51805@-AH-1	LaSalle Property Fund REIT Inc Sr. Unsec	09/01/2026	PIACOL Priv - PCG		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	104,275	05/10/2029	2.B
..51805@-AK-4	LaSalle Property Fund REIT Inc Sr. Unsec	09/01/2026	PLAZ FlexGuard PPC		25,502,172	25,630,000	25,630,000	25,630,000	0	0	0	0	0	25,630,000	0	(127,828)	(127,828)	807,010	06/08/2027	2.B
..76169*-AB-3	Rexford Industrial Realty, L.P Senior Un	09/17/2026	Various		36,250,080	36,250,080	36,754,206	36,388,135	0	(63,471)	0	(63,471)	0	36,324,664	0	(74,584)	(74,584)	1,321,738	07/13/2027	2.A FE
..96608#-AA-8	Whitestone REIT Op Part LP Senior Unsecu	07/14/2026	Call 100.0000		1,274,023	1,264,286	1,264,286	1,264,286	0	0	0	0	0	1,264,286	0	0	0	45,846	03/22/2029	2.C FE
..P2604*-AB-5	CIBanco SA Inst Banca MIt Div Senior Uns	09/30/2026	Maturity		15,000,000	15,000,000	16,370,760	15,225,125	0	(225,125)	0	(225,125)	0	15,000,000	0	0	0	816,000	09/30/2026	2.B PL
..P4000*-AB-1	Corporacion Vesta, S.A.B.de CV Senior Un	09/09/2026	Various		16,706,236	16,594,679	16,866,689	16,677,175	0	(32,393)	0	(32,393)	0	16,644,782	0	(50,102)	(50,102)	960,914	09/22/2027	2.B FE
..P4000*-AD-7	Corporacion Vesta, S.A.B.de CV Senior Un	09/09/2026	Various		29,990,391	29,486,019	29,661,751	29,555,766	0	(19,355)	0	(19,355)	0	29,536,411	0	(50,391)	(50,391)	1,841,194	05/31/2028	2.B FE
..Q2309#-AA-0	Charter Hall Wholesale Mgmt Senior Secur	09/01/2026	PLAZ FlexGuard FOREX		27,222,421	27,376,030	29,093,120	25,473,670	0	0	0	0	3,619,450	27,376,030	(1,717,090)	(153,609)	(1,870,699)	1,111,145	05/11/2027	2.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06235#-AQ-5	Mirvac Group Finance Limited Senior Unse	09/01/2026	PLAZ FlexGuard FOREX		6,602,620	6,681,450	6,966,273	6,217,156	0	0	0	0	749,117	6,681,450	(284,823)	(78,830)	(363,653)	299,124	09/20/2027	1.G FE ....
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					192,701,210	192,435,811	195,902,261	190,423,448	0	(179,212)	0	(179,212)	4,368,567	192,610,890	(2,001,913)	(535,344)	(2,537,257)	8,262,773	XXX	XXX
..00262*-AC-7	APS Acquisition Holdings, LLC Sr. Secure	09/30/2026	Redemption 100.0000		5,405	5,405	5,405	5,231	0	0	0	0	0	5,405	0	0	0	530	07/11/2029	4.C .....
..03600B-AA-4	SG AL Midco, LLC TL 9.201% 05/29/30	07/14/2026	Call 100.0000		513,167	513,167	513,167	513,167	0	0	0	0	0	513,167	0	0	0	23,761	05/29/2030	4.C Z ....
..03600B-AA-4	SG AL Midco, LLC TL 9.201% 05/29/30	09/30/2026	Redemption 100.0000		42,364	42,364	42,364	42,364	0	0	0	0	0	42,364	0	0	0	2,899	05/29/2030	4.C .....
..05662#-AA-2	BHG Funding 09 Trust - Class A	08/17/2026	Call 100.0000		72,584	72,584	72,584	0	0	0	0	0	0	72,584	0	0	0	1,117	04/17/2036	1.A PL ....
..05662#-AB-0	BHG Funding 09 Trust - Class B	08/17/2026	Call 100.0000		31,174	31,174	31,174	0	0	0	0	0	0	31,174	0	0	0	569	04/17/2036	1.C PL ....
..05662#-AC-8	BHG Funding 09 Trust - Class C	08/17/2026	Call 100.0000		6,979	6,979	6,979	0	0	0	0	0	0	6,979	0	0	0	136	04/17/2036	1.E PL ....
..05662#-AD-6	BHG Funding 09 Trust - Class D	09/01/2026	Call 100.0000		29,797	29,797	29,797	0	0	0	0	0	0	29,797	0	0	0	703	04/17/2036	1.G PL ....
..05662#-AE-4	BHG Funding 09 Trust - Class E	09/01/2026	Call 100.0000		27,433	27,433	27,433	0	0	0	0	0	0	27,433	0	0	0	721	04/17/2036	2.C PL ....
..05662#-AF-1	BHG Funding 09 Trust - Class F	09/01/2026	Call 100.0000		93,209	93,209	93,209	0	0	0	0	0	0	93,209	0	0	0	2,691	04/17/2036	3.A PL ....
..06734*-AC-4	Barchemy BidCo LLC Add on TL 8.947% 10	09/23/2026	PGIM FOXTROT FundLP		5,985,000	5,985,000	5,985,000	0	0	0	0	0	0	5,985,000	0	0	0	65,468	10/06/2031	4.C Z ....
..1255M#-AC-5	CI (MG) Group LLC Term Loan 9.708% 03/	09/30/2026	Redemption 100.0000		33,570	33,570	33,570	33,570	0	0	0	0	0	33,570	0	0	0	2,406	03/27/2030	4.C .....
..1255M#-AD-3	CI (MG) Group LLC DDTL 9.884% 03/27/30	08/05/2026	Call 100.0000		265	265	265	265	0	0	0	0	0	265	0	0	0	12	03/27/2030	4.C .....
..1255M#-AD-3	CI (MG) Group LLC DDTL 9.884% 03/27/30	09/30/2026	Redemption 100.0000		7,468	7,468	7,468	5,886	0	0	0	0	0	7,468	0	0	0	467	03/27/2030	4.C .....
..12787#-AA-8	Atmos Technologies Holdings Sr. Secured	08/28/2026	Call 100.0000		73,276	73,276	73,276	73,276	0	0	0	0	0	73,276	0	0	0	4,298	03/07/2029	4.C Z ....
..12787#-AB-6	Atmos Technologies Holdings Sr. Secured	09/30/2026	Redemption 100.0000		31,553	31,553	31,553	31,553	0	0	0	0	0	31,553	0	0	0	2,434	03/07/2029	4.B Z ....
..14081*-AC-7	Carbon California Company, LLC Senior Se	09/30/2026	Various		303,889	303,889	303,889	303,889	0	0	0	0	0	303,889	0	0	0	27,276	06/30/2027	5.B Z ....
..15201E-AN-4	Centersquare Issuer LLC	07/01/2026	KKR ABF GIBRe		2,940,945	3,041,636	2,992,027	2,992,065	0	330	0	330	0	2,992,395	0	(51,450)	(51,450)	83,290	12/27/2055	1.G Z ....
..15732#-AC-3	CF NEWCO, INC. Sr. Secured 10.231% 12/1	09/30/2026	Redemption 100.0000		68,581	68,581	68,581	68,581	0	0	0	0	0	68,581	0	0	0	5,222	12/10/2029	4.C Z ....
..17187#-AB-6	CI (MG) Group LLC Revolver 10.655% 03/2	09/09/2026	Call 100.0000		616,298	616,298	616,298	257,540	0	0	0	0	0	616,298	0	0	0	21,914	03/27/2030	4.B Z ....
..18906#-AB-9	Close the Loop Sr. Secured 12.394% 10/2	09/30/2026	Redemption 100.0000		44,613	44,613	44,613	44,613	0	0	0	0	0	44,613	0	0	0	3,935	10/26/2029	4.C .....
..20647#-AN-5	Concord Purchaser Corp. 7th Amendment Te	09/30/2026	Redemption 100.0000		369,734	369,734	369,734	369,675	0	0	0	0	0	369,734	0	0	0	33,540	12/16/2027	5.A Z ....
..21878B-AA-1	Coregistics Buyer LLC Sr. Secured 44.84	09/30/2026	Redemption 100.0000		16,898	16,898	16,898	16,855	0	43	0	43	0	16,898	0	0	0	1,291	06/28/2029	4.C Z ....
..35967B-AE-5	Full Circle Fiber Operating Sr. Secured	08/11/2026	Call 100.0000		309,110	309,110	309,110	0	0	0	0	0	0	309,110	0	0	0	0	12/16/2027	5.C Z ....
..40137#-AG-3	Guardian Fueling Technologies Sr. Secure	09/30/2026	Redemption 100.0000		23,270	23,270	23,270	23,270	0	0	0	0	0	23,270	0	0	0	1,638	07/29/2027	4.B Z ....
..42839#-AA-3	HH Associates U.S., Inc. Sr. Secured 56	09/23/2026	PGIM FOXTROT FundLP		4,268,472	4,337,878	4,337,878	0	0	0	0	0	0	4,337,878	0	(69,406)	(69,406)	0	08/06/2031	4.B Z ....
..46600#-AA-1	Ivy Tech Parent Int III Hldgs Sr. Secure	09/30/2026	Redemption 100.0000		37,344	37,344	37,344	37,344	0	0	0	0	0	37,344	0	0	0	2,558	03/28/2031	4.C Z ....
..46600#-AB-9	Ivy Tech Parent Int III Hldgs Sr. Secure	09/30/2026	Call 100.0000		124,208	124,208	124,208	0	0	0	0	0	0	124,208	0	0	0	4,739	03/28/2031	4.C Z ....
. 000000-00-0	Kids2, LLC Sr. Secured 31.950% 04/13/31	09/23/2026	PGIM FOXTROT FundLP		78,741	79,376	79,376	0	0	0	0	0	0	79,376	0	(635)	(635)	0	04/13/2031	4.C Z ....
..56085M-AA-9	Kopius Holdings Sr. Secured 40.810% 12/	09/30/2026	Redemption 100.0000		93,635	93,635	93,635	92,350	0	1,285	0	1,285	0	93,635	0	0	0	7,407	12/03/2026	4.C Z ....
..605207-A*-0	Mission Critical Group, LLC TL 5.719%	09/23/2026	PGIM FOXTROT FundLP		4,881,392	4,911,335	4,911,335	0	0	0	0	0	0	4,911,335	0	(29,943)	(29,943)	171,959	10/01/2030	2.B PL ....
. 000000-00-0	Mission Critical Group, LLC REV 5.719%	09/23/2026	PGIM FOXTROT FOREX		163,531	164,534	164,534	0	0	0	0	0	0	164,534	0	(1,003)	(1,003)	529	10/01/2030	4.B Z ....
..70471#-AA-7	Peak 10 Hermleigh, LP Sr. Secured 2.83	07/16/2026	Call 0.0000		(33,740)	0	0	0	0	2,818	2,818	0	0	0	0	(33,740)	(33,740)	0	08/23/2026	6. * .....
..70471#-AA-7	Peak 10 Hermleigh, LP Sr. Secured 2.83	09/30/2026	Capital Distribution		33,740	33,740	33,740	33,740	0	0	0	0	0	33,740	0	0	0	0	08/23/2026	6. * .....
..70814B-AE-7	PENNCOMP, LLC Sr. Secured 9.278% 04/17	09/30/2026	Redemption 100.0000		9,986	9,986	9,986	1,946	0	0	0	0	0	9,986	0	0	0	553	04/17/2030	4.B PL ....
..70814B-AF-4	PENNCOMP, LLC Sr. Secured 9.278% 04/17	09/30/2026	Redemption 100.0000		10,116	10,116	10,116	10,116	0	0	0	0	0	10,116	0	0	0	685	04/17/2030	4.B Z ....
..72388*-AC-5	Pioneer Square Brands, Inc. Sr. Secured	09/30/2026	Redemption 100.0000		52,326	52,326	52,326	52,326	0	0	0	0	0	52,326	0	0	0	4,096	12/29/2027	4.C .....
..73758B-AB-5	Potentia US Wind Fund 1, LLC Debt in a P	09/30/2026	Redemption 100.0000		159,485	159,485	159,485	159,485	0	0	0	0	0	159,485	0	0	0	7,500	12/31/2029	3.A Z ....
..74020B-AD-1	Nationwide Acquisition, LLC Sr. Secured	09/30/2026	Redemption 100.0000		2,407	2,407	2,407	2,407	0	0	0	0	0	2,407	0	0	0	218	10/01/2029	4.B .....
..74020B-AF-6	Nationwide Acquisition, LLC Sr. Secured	09/23/2026	PGIM FOXTROT FundLP		5,970,000	5,970,000	5,970,000	0	0	0	0	0	0	5,970,000	0	0	0	157,252	10/01/2029	4.B Z ....
..74020B-AG-4	Nationwide Acquisition, LLC Sr. Secured	09/23/2026	PGIM FOXTROT FundLP		131,822	133,830	133,830	0	0	0	0	0	0	133,830	0	(2,007)	(2,007)	0	10/01/2029	4.B Z ....
..74111*-AB-7	Prestige Employee Admin, Inc. Sr. Secure	09/30/2026	Redemption 100.0000		9,505	9,505	9,505	9,505	0	0	0	0	0	9,505	0	0	0	676	01/14/2030	4.B .....
..74357#-AC-6	AgroFresh Inc. Sr. Secured 9.633% 03/3	09/30/2026	Redemption 100.0000		30,677	30,677	30,677	30,599	0	78	0	78	0	30,677	0	0	0	2,157	03/31/2030	4.C .....
..74357#-AE-2	AgroFresh Inc. Sr. Secured 9.633% 03/3	09/30/2026	Redemption 100.0000		24,873	24,873	24,873	24,810	0	63	0	63	0	24,873	0	0	0	1,749	03/31/2030	4.C .....
..74469*-AC-3	Pryor Learning Sr. Secured 10.393% 02/2	09/30/2026	Redemption 100.0000		7,525	7,525	7,525	7,525	0	0	0	0	0	7,525	0	0	0	550	02/28/2029	4.C .....
..74622*-AA-1	PURE HomeRiver LLC Term Loan 9.201% 01	09/30/2026	Redemption 100.0000		25,660	25,660	25,660	0	0	0	0	0	0	25,660	0	0	0	1,763	01/16/2031	4.C Z ....
..74622*-AB-9	PURE HomeRiver LLC DDTL 9.194% 01/16/3	09/30/2026	Redemption 100.0000		513	513	513	0	0	0	0	0	0	513	0	0	0	8	01/16/2031	4.C Z ....
..74622*-AB-9	PURE HomeRiver LLC DDTL 9.194% 01/16/3	07/09/2026	Various		243,389	246,339	246,339	0	0	0	0	0	0	246,339	0	(2,950)	(2,950)	0	01/16/2031	4.B Z ....
..74746*-AA-2	QTS Wave	09/01/2026	Blackstone ABF GIBRe		4,648,454	4,645,544	4,645,544	1,525,013	0	0	0	0	0	4,645,544	0	2,910	2,910	130,055	10/31/2030	1.F PL ....
. 000000-00-0	Machine Sciences Corporation Sr. Secured	09/23/2026	PGIM FOXTROT FundLP		179,143	180,043	180,043	0	0	0	0	0	0	180,043	0	(900)	(900)	0	03/31/2032	4.B Z ....
. 78108#-AB-1	Rougaroux Power Holdings, LLC Debt in a	09/30/2026	Call 100.0000		189,125	189,125	189,125	0	0	0	0	0	0	189,125	0	0	0	3,512	11/30/2029	3.C .....
..78488J-AA-3	Service Properties Trust - SVC 2026-1A A	09/20/2026	Call 100.0000		5,575	5,575	5,575	0	0	0	0	0	0	5,575	0	0	0	95	03/20/2056	1.A FE ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78488J-AC-9	Service Properties Trust - SVC 2026-1A B	09/20/2026 .	Call 100.0000		7,160	7,160	7,160	0	0	0	0	0	0	7,160	0	0	0	137	03/20/2056 .	1.C FE ....
..78523@-AA-0	SBI Intermediary Inc. Sr. Secured 9.70	09/23/2026 .	PGIM FOXTROT FundLP		3,838,398	3,882,353	3,882,353	0	0	0	0	0	0	3,882,353	0	(43,955)	(43,955)	74,246	04/16/2031 .	4.C Z ....
..78524#-AA-7	SG AL Midco, LLC TL ADD ON 9.201% 05/2	07/14/2026 .	Call 100.0000		148,405	148,405	148,405	0	0	0	0	0	0	148,405	0	0	0	1,050	05/29/2030 .	4.C Z ....
..78524*-AA-7	SG AL Midco, LLC TL ADD ON 9.201% 05/2	09/23/2026 .	PGIM FOXTROT FundLP		4,813,079	4,851,595	4,851,595	0	0	0	0	0	0	4,851,595	0	(38,517)	(38,517)	34,336	05/29/2030 .	4.C Z ....
..82630#-AB-8	Sierra Enterprises, LLC Sr. Secured 9.	07/17/2026 .	Call 100.0000		3,684,108	3,684,108	3,684,108	3,684,108	0	0	0	0	0	3,684,108	0	0	0	259,770	05/20/2030 .	4.C PL ....
..83083#-AD-4	Skyline Displays Buyer, Inc. PIK trackin	09/25/2026 .	Call 0.0002		2	1,087,193	2	1,807	0	0	0	0	0	1,807	0	(1,806)	(1,806)	0	01/13/2029 .	5.C .....
..85256@-AA-8	Stakeholders Vacation Rentals TL 9.201	09/23/2026 .	PGIM FOXTROT FundLP		3,656,765	3,694,821	3,694,821	0	0	0	0	0	0	3,694,821	0	(38,057)	(38,057)	46,932	05/08/2031 .	4.C Z ....
..86508J-A*-5	Suja Life, LLC Sr. Secured 0.000% 08/2	08/20/2026 .	Call 100.0000		9,855,261	9,855,261	9,855,261	9,855,261	0	0	0	0	0	9,855,261	0	0	0	600,850	08/23/2029 .	4.C .....
..86508J-AA-2	Suja Life, LLC Sr. Secured 0.000% 08/2	08/20/2026 .	Call 100.0000		3,981,821	3,981,821	3,981,821	3,981,821	0	0	0	0	0	3,981,821	0	0	0	255,992	08/23/2029 .	4.C Z ....
..86508J-AA-2	Suja Life, LLC Sr. Secured 0.000% 08/2	08/20/2026 .	Redemption 100.0000		1,408,192	1,408,192	1,408,192	1,408,192	0	0	0	0	0	1,408,192	0	0	0	92,011	08/23/2029 .	4.C Z ....
..867976-AB-8	SunStrong Issuer 2025-1 LLC - STRONG 2025-1 A2	09/28/2026 .	Redemption 100.0000		17,922	17,922	17,650	17,653	0	269	0	269	0	17,922	0	0	0	799	12/28/2055 .	1.E PL ....
..88915#-AB-1	Toledo AcquisitionCo Inc. Sr. Secured 1	07/31/2026 .	Call 100.0000		1,594,853	1,594,853	1,594,853	708,824	0	0	0	0	0	1,594,853	0	0	0	47,478	08/21/2029 .	4.C .....
..88915#-AC-9	Toledo AcquisitionCo Inc. Sr. Secured 1	07/31/2026 .	Various		3,475	3,475	3,475	3,475	0	0	0	0	0	3,475	0	0	0	226	08/21/2029 .	4.C .....
..89272L-AB-3	Traffic Management, LLC Sr. Secured 9.	07/24/2026 .	Call 100.0000		402,024	402,024	402,024	0	0	0	0	0	0	402,024	0	0	0	8,515	08/09/2029 .	4.C YE ....
..89272L-AB-3	Traffic Management, LLC Sr. Secured 9.	08/07/2026 .	Call 100.0000		402,024	402,024	402,024	402,024	0	0	0	0	0	402,024	0	0	0	21,913	08/09/2029 .	4.C .....
..89689#-AB-3	TriplePoint Acquisition Hldngs Sr. Secur	09/30/2026 .	Redemption 100.0000		4,494	4,494	4,494	4,494	0	0	0	0	0	4,494	0	0	0	388	05/31/2029 .	3.C Z ....
..913924-AB-2	Universal GEM Gaming, LLC Sr. Secured	09/30/2026 .	Redemption 100.0000		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	1,948	03/13/2031 .	4.C .....
..92352@-AA-7	Verita Global, LLC TL 9.454% 09/25/30	09/30/2026 .	Redemption 100.0000		31,294	31,294	31,294	31,294	0	0	0	0	0	31,294	0	0	0	3,401	09/25/2030 .	4.B PL ....
. 000000-00-0	Verita Global, LLC DDTL 9.454% 09/25/3	09/30/2026 .	Redemption 100.0000		92	92	92	0	0	0	0	0	0	92	0	0	0	0	09/25/2030 .	4.B Z ....
. 000000-00-0	Skyrodema Bidco, LLC Sr. Secured 8.947	09/23/2026 .	PGIM FOXTROT FundLP		3,582,913	3,609,000	3,609,000	0	0	0	0	0	0	3,609,000	0	(26,087)	(26,087)	101,728	03/09/2033 .	4.C Z ....
..G4216*-AA-3	Project Idaho Merger Sub, Inc. Term Loan	08/06/2026 .	Call 100.0000		28,400,000	28,400,000	28,400,000	28,400,000	0	0	0	0	0	28,400,000	0	0	0	1,989,466	02/25/2027 .	4.B .....
..P53328-AA-7	Ideas Activas Publicidad Sr. Secured 13	09/30/2026 .	Redemption 100.0000		115,739	115,739	115,739	115,739	0	0	0	0	0	115,739	0	0	0	11,148	06/17/2028 .	5.A .....
..C6903#-AA-6	Ventum Financial Corp. Sr. Secured 12.6	09/21/2026 .	Call 100.0000		563,359	563,359	583,580	575,976	0	0	0	7,604	0	563,359	(20,221)	0	(20,221)	29,232	04/03/2028 .	5.A .....
..C6903*-AA-6	Ventum Financial Corp. Sr. Secured 12.6	09/29/2026 .	Redemption 100.0000		371,266	371,266	389,504	384,429	0	0	0	5,075	0	371,266	(18,238)	0	(18,238)	31,483	04/03/2028 .	5.A .....
..C7228*-AA-6	Persist Oil & Gas Inc. Sr. Secured 12.2	09/29/2026 .	Redemption 100.0000		63,800	63,800	63,800	63,800	0	0	0	0	0	63,800	0	0	0	5,197	08/09/2027 .	4.B .....
. 000000-00-0	Life Couriers Sr. Secured 35.705% 08/14	08/27/2026 .	Direct		806,204	798,660	791,117	0	0	0	0	0	0	798,660	7,544	7,544	15,088	0	08/14/2033 .	4.C Z ....
..636012-C@-3	Mobico Group Plc Sr. Unsecured 1.440%	09/29/2026 .	Call 100.0000		3,306,180	3,306,180	2,467,054	0	0	0	0	0	0	3,306,180	839,126	0	839,126	33,408	07/11/2029 .	3.B Z ....
..E7005*-AA-3	Iberfrasa Sr. Secured 8.206% 12/29/31	07/31/2026 .	Call 100.0000		1,146,132	1,146,132	1,173,177	1,169,940	0	0	0	3,238	0	1,146,132	(27,046)	0	(27,046)	47,592	12/29/2031 .	4.C Z ....
..E8410@-AA-8	REGISA, S.A. Sr. Secured 8.460% 12/03/	09/30/2026 .	Redemption 100.0000		19,560	19,560	18,387	20,225	0	0	0	(1,838)	0	19,560	1,173	0	1,173	1,183	12/03/2031 .	4.B .....
..G1127#-AA-3	Birdie Bidco Ltd Sr. Secured 370.617% 08	09/26/2026 .	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(964,456)	08/08/2029 .	3.A PL ....
..G1797#-AE-4	Camira Hldgs Ltd Senior Secured Term Loa	07/23/2026 .	Call 100.0000		8,784,686	8,784,686	8,500,527	8,873,084	0	0	0	(372,557)	0	8,784,686	284,159	0	284,159	658,746	05/05/2027 .	5.A .....
..G1797*-AE-4	Camira Hldgs Ltd Senior Secured Term Loa	07/23/2026 .	Various		7,324,075	7,324,075	6,850,800	7,397,775	0	0	0	(546,975)	0	7,324,075	473,275	0	473,275	549,217	05/05/2027 .	5.A .....
..G4390@-AA-9	Helios UK Bidco Limited Sr. Secured 9.	09/30/2026 .	Redemption 100.0000		29,697	29,697	30,246	0	0	0	0	0	0	29,697	(549)	0	(549)	1,625	03/02/2031 .	4.B Z ....
..G5282*-AA-9	Kite UK BidCo Ltd. TL 9.483% 09/19/31	09/23/2026 .	PGIM FOXTROT FOREX		3,734,032	3,784,699	3,841,848	0	0	0	0	0	0	3,784,699	(57,148)	(50,667)	(107,815)	63,217	09/19/2031 .	4.C Z ....
..G5282*-AB-7	Kite UK BidCo Ltd. DDTL 9.481% 09/19/3	09/23/2026 .	PGIM FOXTROT FOREX		1,049,834	1,057,874	1,054,351	0	0	0	0	0	0	1,057,874	3,523	(8,040)	(4,517)	115	09/19/2031 .	4.C Z ....
..G72568-AC-1	Project Gold Bidco Limited Sr. Secured	08/11/2026 .	Call 100.0000		1,494,153	1,494,153	1,444,822	1,487,738	0	0	0	0	0	1,494,153	49,331	0	49,331	90,556	05/18/2027 .	4.C .....
..P6469#-AA-8	Medios Cattri, S.A. de C.V. Sr. Secured	09/30/2026 .	Redemption 100.0000		172,081	172,081	151,922	172,197	0	0	0	(42,916)	0	172,081	(20,275)	0	(20,275)	22,745	06/17/2028 .	5.A .....
..P6469#-AB-6	Medios Cattri, S.A. de C.V. Sr. Secured	09/30/2026 .	Redemption 100.0000		121,622	121,622	121,622	121,622	0	0	0	0	0	121,622	0	0	0	11,715	06/17/2028 .	5.A .....
..Q2928#-AB-9	Salus Aviation Group Sr. Secured 2.941	09/30/2026 .	Redemption 100.0000		224,355	224,355	253,204	228,508	0	0	0	24,697	0	224,355	(28,849)	0	(28,849)	14,521	12/21/2027 .	4.C .....
..Q3525#-AG-3	Engage Marine Sr. Secured 11.219% 05/09	07/29/2026 .	Call 100.0000		5,133,757	5,133,757	4,753,795	4,943,961	0	0	0	(190,167)	0	5,133,757	379,963	0	379,963	318,228	05/09/2030 .	4.A PL ....
..Q5813*-AA-6	MARR Contracting Pty Ltd Sr. Secured 0	08/27/2026 .	Call 100.0000		4,250,553	4,250,553	4,182,287	0	0	0	0	0	0	4,250,553	68,267	0	68,267	116,538	07/12/2027 .	4.B Z ....
..Q5813*-AB-4	MARR Contracting Pty Ltd Sr. Secured 0	08/27/2026 .	Call 100.0000		806,076	806,076	832,553	747,454	0	0	0	85,099	0	806,076	(26,477)	0	(26,477)	50,711	07/12/2027 .	4.C .....
..G9311@-AA-4	V&H Limited Sr. Secured	09/30/2026 .	PGIM, Inc.		(6,757)	0	0	0	0	0	0	0	0	(3,432)	(3,432)	(3,325)	(6,757)	0	04/07/2029 .	5.A Z ....
..G9382*-AA-0	Vita Senior Secured Term Loan	09/30/2026 .	PGIM, Inc.		22,775	22,775	0	0	0	0	0	0	0	0	0	22,775	22,775	0	06/08/2029 .	5.B GI ....
. 000000-00-0	Chartway Bidco Limited Sr. Secured	09/30/2026 .	PGIM, Inc.		138,357	138,357	0	0	0	0	797,901	(797,901)	0	(820,981)	(23,080)	959,338	936,258	0	12/31/2026 .	6. .....
. 000000-00-0	Chartway Bidco Limited Sr. Secured	09/30/2026 .	PGIM, Inc.		(78,968)	0	0	0	0	942,428	(942,428)	0	0	(959,239)	(16,811)	880,271	863,460	0	12/31/2026 .	6. .....
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					138,446,835	140,055,895	136,809,702	81,597,867	0	4,886	1,743,147	(1,738,261)	(1,049,015)	136,976,484	1,904,670	1,470,350	3,375,019	5,418,286	XXX	XXX
..72765@-AD-4	PLATO ELEARNING LLC Sr. Secured	09/30/2026 .	PGIM, Inc.		0	0	0	0	0	0	5,728,832	(5,728,832)	0	(5,728,832)	0	5,728,832	5,728,832	0	01/11/2028 .	5.C Z ....
..72765@-AE-2	PLATO ELEARNING LLC Sr. Secured	09/30/2026 .	PGIM, Inc.		0	0	0	0	0	0	1,666,375	(1,666,375)	0	(1,666,375)	0	1,666,375	1,666,375	0	01/11/2028 .	5.C Z ....
..29389*-AA-8	Entertainment Earth Senior Secured Term	09/30/2026 .	Redemption 100.0000		948,320	948,484	948,484	948,484	0	0	0	0	0	948,484	0	(164)	(164)	63,666	03/31/2028 .	4.C .....
..G2069@-AA-3	Chartway Bidco Limited Sr. Secured 30.8	09/30/2026 .	Call 0.0000		(2,659,432)	7,574,080	2,639,017	3,133,565	0	0	8,197,224	(8,197,224)	(54,031)	(7,744,244)	37,762	5,084,812	5,122,574	311,382	01/31/2028 .	5.B Z ....
..G2069@-AB-1	Chartway Bidco Limited Sr. Secured 30.8	08/22/2026 .	Call 0.0000		(521,400)	0	0	0	0	4,952	282,748	(277,796)	0	(370,386)	(473)	(151,014)	(151,486)	10,773	01/31/2028 .	5.B Z ....
..G2069@-AC-9	Chartway Bidco Limited Sr. Secured 38.0	09/30/2026 .	Call 0.0000		(772,540)	1,853,078	645,662	758,859	0	0	1,393,908	(1,393,908)	(11,248)	(1,388,964)	8,552	616,424	624,976	59,566	01/31/2028 .	5.B Z ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G2069@-AD-7	Chartway Bidco Limited Sr. Secured 38.0	09/30/2026	Call 0.0000		(235,991)	819,499	285,957	0	0	0	805,761	(805,761)	0	(264,992)	5,416	29,000	34,416	0	01/31/2028	5.B Z
..G2069@-AE-5	Chartway Bidco Limited Sr. Secured 38.0	09/30/2026	Call 0.0000		(404,050)	1,147,298	439,709	0	0	0	1,107,815	(1,107,815)	0	(412,422)	4,779	8,372	13,151	0	01/31/2028	5.B Z
. 000000-00-0	Chartway Bidco Limited Sr. Secured 38.0	09/30/2026	Call 0.0000		(395,690)	1,124,568	391,830	0	0	0	2,191,651	(2,191,651)	0	(1,478,570)	(13,153)	1,082,880	1,069,726	51,008	01/31/2028	5.B Z
. 000000-00-0	Chartway Bidco Limited Sr. Secured 23.6	09/24/2026	Direct		139,265	139,405	142,769	0	0	0	0	0	0	139,405	(3,364)	(140)	(3,504)	0	01/31/2028	5.B Z
0199999999. Subtotal - issuer credit obligations - bank loans - issued (affiliated)					(3,901,519)	13,606,412	5,493,428	4,840,908	0	4,952	21,374,313	(21,369,361)	(65,279)	(17,966,896)	39,520	14,065,377	14,104,896	496,395	XXX	XXX
..G6373*-AA-7	National Timber Group Sr. Secured	09/30/2026	PGIM, Inc.		5,555	5,555	0	0	0	0	0	0	0	5,555	5,555	0	5,555	0	01/31/2031	6. *
..00088S-AB-9	ACS Industries, Inc. Sr. Secured 9.379	09/30/2026	Redemption 100.0000		8,336	8,336	8,336	8,336	0	0	0	0	0	8,336	0	0	0	508	11/26/2030	4.B
..00201#-AA-1	ADB Acquiror, Inc. Sr. Secured 11.436%	09/30/2026	Call 100.0000		254,599	254,599	254,599	254,599	0	0	0	0	0	254,599	0	0	0	17,080	05/12/2028	4.C
..00201#-AA-1	ADB Acquiror, Inc. Sr. Secured 11.436%	09/14/2026	Redemption 100.0000		207,805	207,805	207,805	207,626	0	0	0	0	0	207,805	0	0	0	12,791	05/12/2028	4.C
..00201#-AB-9	ADB Acquiror, Inc. Sr. Secured 11.380%	09/14/2026	Call 100.0000		45,854	45,854	45,854	45,854	0	0	0	0	0	45,854	0	0	0	2,803	05/12/2028	4.C
..00201#-AB-9	ADB Acquiror, Inc. Sr. Secured 11.380%	09/30/2026	Redemption 100.0000		2,273	2,273	2,273	2,271	0	0	0	0	0	2,273	0	0	0	202	05/12/2028	4.C
..00288#-AB-5	ABCOM Technology Group Inc. Sr. Secured	09/30/2026	Redemption 100.0000		181,891	181,891	181,891	181,891	0	0	0	0	0	181,891	0	0	0	14,968	03/28/2028	5.B
..126208-A*-8	Summus Holdco Inc. Sr. Secured 9.542%	07/01/2026	Redemption 100.0000		89,275	89,275	89,275	89,275	0	0	0	0	0	89,275	0	0	0	4,956	04/28/2028	3.A PL
..14005*-AB-2	CAPITAL CONSTRUCTION LLC Sr. Secured ***	08/09/2026	Call 100.0000		4,976,757	4,976,757	4,976,757	4,976,757	0	0	0	0	0	4,976,757	0	0	0	363,325	10/22/2026	4.B
..14005*-AB-2	CAPITAL CONSTRUCTION LLC Sr. Secured ***	07/01/2026	Redemption 100.0000		12,600	12,600	12,600	12,600	0	0	0	0	0	12,600	0	0	0	920	10/22/2026	4.B
..14005*-AE-6	CAPITAL CONSTRUCTION LLC Sr. Secured 0	08/09/2026	Call 100.0000		427,713	427,713	427,713	427,713	0	0	0	0	0	427,713	0	0	0	31,225	10/22/2026	4.B
..14005*-AE-6	CAPITAL CONSTRUCTION LLC Sr. Secured 0	07/01/2026	Redemption 100.0000		20,156	20,156	20,156	20,156	0	0	0	0	0	20,156	0	0	0	1,471	10/22/2026	4.B
..23957*-AB-1	Dayco, LLC Sr. Secured 11.494% 09/29/27	08/31/2026	Redemption 100.0000		252,132	252,132	252,132	252,132	0	0	0	0	0	252,132	0	0	0	14,009	09/29/2027	4.B
..29358@-AV-7	EnsembleIQ, Inc. Term Loan A 2.957% 03	09/30/2026	Various		81,668	81,668	48,089	49,242	0	33,579	1,153	32,426	0	81,668	0	0	0	9,067	03/31/2028	5.B Z
..29358@-AW-5	EnsembleIQ, Inc. Term Loan B 2.994% 03	09/30/2026	Various		72,104	72,104	62,932	61,989	736	9,171	(208)	10,115	0	72,104	0	0	0	8,108	03/31/2028	5.B Z
..30052#-AA-8	Evriholder Acquisition Inc. Sr. Secured	09/30/2026	Call 100.0000		320,904	320,904	320,904	320,904	0	0	0	0	0	320,904	0	0	0	26,027	01/23/2028	4.C
..37939#-AB-0	GLOBAL TEL*LINK CORP Sr. Secured 11.559	09/30/2026	Redemption 100.0000		26,693	26,693	26,693	26,693	0	0	0	0	0	26,693	0	0	0	2,262	08/06/2029	4.C Z
..40137#-AA-6	Guardian Fueling Technologies Sr. Secure	09/30/2026	Redemption 100.0000		52,438	52,438	52,438	52,438	0	0	0	0	0	52,438	0	0	0	3,690	07/29/2027	4.B
..40480@-AB-9	HCLS Buyer, LLC Sr. Secured 11.380% 12/	09/30/2026	Various		347,079	347,079	347,079	347,079	0	0	0	0	0	347,079	0	0	0	23,989	12/31/2026	5.B GI
..40494*-AA-7	HEF Safety Ultimate Hldngs Sr. Secured	08/10/2026	Call 100.0000		6,146,962	6,146,962	6,146,962	6,146,962	0	0	0	0	0	6,146,962	0	0	0	361,193	11/19/2029	3.A PL
..40494*-AB-5	HEF Safety Ultimate Hldngs Sr. Secured	08/10/2026	Call 100.0000		4,924,485	4,924,485	4,924,485	4,924,485	0	0	0	0	0	4,924,485	0	0	0	270,022	11/19/2029	3.A PL
..43455#-AD-8	HOFFMASTER GROUP INC Sr. Secured 8.246	07/01/2026	Redemption 100.0000		4,832	4,832	4,832	4,832	0	0	0	0	0	4,832	0	0	0	261	05/24/2028	4.A PL
. 000000-00-0	Kids2, LLC Sr. Secured 32.034% 04/13/31	09/23/2026	PGIM FOXTROT FundLP		1,296,899	1,307,358	1,307,358	0	0	0	0	0	0	1,307,358	0	(10,459)	(10,459)	0	04/13/2031	4.C Z
..49924*-AA-8	Knowledge Support Systems Inc Sr. Secure	09/30/2026	Redemption 100.0000		39,292	39,292	39,292	38,755	195	0	0	195	0	39,292	0	0	0	10,345	11/17/2029	5.B GI
..524738-AA-5	Legend Buyer Sr. Secured 34.762% 01/19/	09/30/2026	Redemption 100.0000		14,287	14,287	14,287	14,287	0	0	0	0	0	14,287	0	0	0	1,008	01/19/2029	5.A
. 000000-00-0	Mission Critical Electronics Sr. Secured	09/18/2026	Direct		3,017,892	3,017,892	3,017,892	0	0	0	0	0	0	3,017,892	0	0	0	0	09/30/2031	4.C Z
. 000000-00-0	Mission Critical Electronics Sr. Secured	09/23/2026	Various		12,708,947	12,876,340	12,876,340	0	0	0	0	0	0	12,876,340	0	(167,392)	(167,392)	0	09/30/2031	4.C Z
. 000000-00-0	Mission Critical Electronics Sr. Secured	09/18/2026	Call 100.0000		311,602	311,602	311,602	0	0	0	0	0	0	311,602	0	0	0	712	09/30/2031	4.C Z
. 000000-00-0	Mission Critical Electronics Sr. Secured	09/23/2026	Various		72,302	73,255	73,255	0	0	0	0	0	0	73,255	0	(952)	(952)	167	09/30/2031	4.C Z
..62998*-AA-2	Truvant Sr. Secured 9.201% 08/20/29	09/30/2026	Redemption 100.0000		13,610	13,610	13,610	13,610	0	0	0	0	0	13,610	0	0	0	958	08/20/2029	4.A Z
..71720@-AA-6	Pharmacy Partners Acqu, LLC Sr. Secured	09/30/2026	Redemption 100.0000		332	332	332	332	0	0	0	0	0	332	0	0	0	66	02/28/2029	5.A
..72388*-AA-9	Pioneer Square Brands, Inc. Sr. Secured	09/30/2026	Call 100.0000		111,898	111,898	111,898	111,898	0	0	0	0	0	111,898	0	0	0	8,842	12/29/2027	4.C
..74469*-AA-7	Pryor Learning Sr. Secured 10.393% 02/2	09/30/2026	Redemption 100.0000		23,815	23,815	23,815	23,815	0	0	0	0	0	23,815	0	0	0	1,740	02/28/2029	4.C
..87212@-AA-7	Tourtellot Sr. Secured 10.900% 08/31/28	08/03/2026	Call 100.0000		735,318	735,318	735,318	735,318	0	0	0	0	0	735,318	0	0	0	45,362	08/31/2028	4.C Z
..87332*-AA-4	TF Acquirer, Inc. Sr. Secured 10.367% 0	09/30/2026	Redemption 100.0000		99,005	99,005	99,005	99,005	0	0	0	0	0	99,005	0	0	0	7,496	09/28/2027	4.C
..87332*-AB-2	TF Acquirer, Inc. Sr. Secured 5.910% 0	08/10/2026	Call 100.0000		449,732	449,732	449,732	374,776	0	0	0	0	0	449,732	0	0	0	25,764	09/28/2027	4.C
..87332*-AF-3	TF Acquirer, Inc. Sr. Secured 10.367% 0	09/30/2026	Redemption 100.0000		56,710	56,710	56,710	56,710	0	0	0	0	0	56,710	0	0	0	4,294	09/28/2027	4.C
..88590#-AA-5	New Thrill Holdings, LLC Sr. Secured 304	09/30/2026	Various		6,254,068	5,151,584	0	220,545	0	0	(2,182,309)	2,182,309	0	4,502,085	0	1,751,983	1,751,983	0	05/27/2027	6.
..88710*-AA-4	Timberland Transportation, LLC Sr. Secur	07/31/2026	Call 100.0000		3,000,000	3,000,000	3,000,000	750,000	0	0	0	0	0	3,000,000	0	0	0	90,559	07/17/2028	4.C Z
..88710*-AB-2	Timberland Transportation, LLC Sr. Secur	07/31/2026	Redemption 100.0000		1,748,428	1,748,428	1,748,428	1,748,428	0	0	0	0	0	1,748,428	0	0	0	109,065	07/17/2028	4.C Z
..88839@-AA-8	TITAN HOME IMPROVEMENT LLC TERM LOAN	09/30/2026	Redemption 100.0000		25,504	25,504	25,504	25,504	0	0	0	0	0	25,504	0	0	0	1,660	05/31/2030	2.C PL
..92535*-AA-9	Vertullo Imports LLC Sr. Secured 11.127	09/30/2026	Redemption 100.0000		157,323	157,323	157,323	157,323	0	0	0	0	0	157,323	0	0	0	12,846	12/01/2027	5.A
..92535*-AB-7	Vertullo Imports LLC Sr. Secured 11.127	09/30/2026	Redemption 100.0000		52,862	52,862	52,862	52,862	0	0	0	0	0	52,862	0	0	0	4,316	12/01/2027	5.A
..C2505@-AC-5	Cavvy Production Ltd. Sr. Secured 10.90	09/30/2026	Redemption 100.0000		331,600	331,600	331,600	331,600	0	0	0	0	0	331,600	0	0	0	27,860	03/13/2027	2.C PL
..D3002*-AA-6	EMS Group Sr. Secured 1.534% 07/14/28	09/30/2026	Redemption 100.0000		63,622	70,652	62,709	73,012	0	0	0	0	0	(10,302)	67,219	4,510	(3,597)	913	07/14/2028	4.C
..D3002*-AB-4	EMS Group Sr. Secured 1.534% 07/14/28	09/30/2026	Redemption 100.0000		18,376	19,001	18,339	19,641	0	0	0	0	0	(1,302)	18,715	376	(339)	37	07/14/2028	4.C
..E7418#-AA-0	Milansera, S.L. Sr. Secured 10.265% 10/	09/30/2026	Redemption 100.0000		62,001	62,001	62,001	62,001	0	0	0	0	0	0	62,001	0	0	0	10/13/2029	5.A
..E8753#-AC-7	Secuoya Grupo De Comunicacion Sr. Secure	09/30/2026	Redemption 100.0000		268,570	268,570	289,649	277,697	0	0	0	0	11,952	268,570	(21,079)	0	(21,079)	15,717	12/30/2029	4.A
..E8753#-AD-5	Secuoya Grupo De Comunicacion Sr. Secure	09/30/2026	Redemption 100.0000		46,450	46,450	39,905	48,029	0	0	0	0	(8,124)	46,450	6,545	0	6,545	2,718	12/30/2029	4.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
F7000*-AA-7	Oxya Group Sr. Secured 29.369% 08/30/30	08/27/2026	Redemption 100.0000		296,973	296,973	276,581	299,485	0	0	0	0	(22,904)	296,973	20,392	0	20,392	22,656	08/30/2030	4.C
G0714*-AA-8	Ballinasmalla Holdings Sr. Secured 7.9	08/05/2026	Direct		1,897,022	1,897,022	1,878,714	0	0	0	0	0	0	1,897,022	18,308	0	18,308	0	07/15/2032	4.B Z
G0714*-AA-8	Ballinasmalla Holdings Sr. Secured 7.9	09/23/2026	PGIM FOXTROT FOREX		5,426,603	5,551,513	5,551,027	0	0	0	0	0	0	5,551,513	485	(124,909)	(124,424)	0	07/15/2032	4.B Z
G2001*-AB-2	Bristow & Sutor Sr. Secured 6.195% 12/	09/30/2026	Redemption 100.0000		249,039	249,039	227,021	252,151	0	0	0	0	(25,130)	249,039	22,018	0	22,018	19,498	12/21/2028	4.C Z
G4158*-AA-1	Greenfast & Furious Limited Sr. Secured	09/30/2026	Redemption 100.0000		158,959	158,959	150,934	160,945	0	0	0	0	(10,011)	158,959	8,024	0	8,024	11,259	06/30/2029	4.B Z
G4711*-AA-3	Primeline Sr. Secured 23.257% 01/15/33	09/18/2026	Direct		461,331	461,331	466,523	0	0	0	0	0	0	461,331	(5,192)	0	(5,192)	0	01/15/2033	4.C Z
G4711*-AA-3	Primeline Sr. Secured 23.257% 01/15/33	09/23/2026	PGIM FOXTROT FOREX		5,536,193	5,637,672	5,710,837	0	0	0	0	0	0	5,637,672	(73,165)	(101,478)	(174,643)	0	01/15/2033	4.C Z
G5210*-AA-6	Kalibrate Technologies Limited Sr. Secur	09/30/2026	Redemption 100.0000		75,161	75,161	75,161	74,145	0	370	0	370	0	75,161	0	0	0	6,910	11/17/2029	4.C Z
G6849*-AA-9	Outfield Bidco Limited Sr. Secured 10.1	09/30/2026	Redemption 100.0000		46,484	46,484	48,176	47,065	0	0	0	0	1,111	46,484	(1,692)	0	(1,692)	3,369	02/28/2029	4.B Z
G6849*-AC-5	Outfield Bidco Limited DDTL multicurrenc	09/09/2026	Call 100.0000		6,904	6,904	5,687	(6,874)	0	0	0	0	1,134	6,904	1,216	0	1,216	586	03/17/2029	4.B Z
000000-00-0	Outfield Bidco Limited Sr. Secured 33.6	09/30/2026	Redemption 100.0000		30,199	30,199	28,398	30,577	0	0	0	0	(2,179)	30,199	1,801	0	1,801	2,188	02/28/2029	4.B Z
G72568-AA-5	Project Gold Bidco Limited Sr. Secured	08/11/2026	Call 100.0000		11,175,847	11,175,847	11,656,106	10,928,507	0	208,820	0	208,820	518,780	11,175,847	(480,259)	0	(480,259)	798,499	05/18/2027	4.C
N3120*-AA-8	The European Candy Group BV Sr. Secured	09/17/2026	Call 100.0000		10,984,584	10,984,584	10,344,693	11,231,799	0	0	0	0	(887,106)	10,984,584	639,891	0	639,891	691,450	05/24/2029	4.C
N3120*-AB-6	The European Candy Group BV Sr. Secured	09/17/2026	Call 100.0000		13,689,589	13,689,589	13,325,297	13,997,682	0	0	0	0	(672,386)	13,689,589	364,292	0	364,292	861,723	05/24/2029	4.C
G6373*-AC-3	National Timber Group Sr. Secured	09/30/2026	PGIM, Inc.		6,094	6,094	0	0	0	0	0	0	0	6,094	6,094	0	6,094	0	01/13/2030	6. *
98159*-AC-7	Worldwide Machinery	09/30/2026	PGIM, Inc.		4,808	4,808	0	0	0	0	0	0	0	0	0	4,808	4,808	0	12/31/2026	6.
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					99,488,345	98,798,711	93,077,726	60,664,464	736	252,135	(2,181,364)	2,434,235	(1,106,467)	98,140,684	518,120	1,347,665	1,865,784	3,969,824	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC CTL 5.870% 09/30/28	09/30/2026	Various		208,704	208,704	134,475	185,749	0	22,954	0	22,954	0	208,704	0	0	0	8,171	09/30/2028	3.A
00132*-AB-7	AH Yakima WA, LLC CTL 6.420% 09/30/28	09/30/2026	Various		32,411	32,411	23,136	30,398	0	2,012	0	2,012	0	32,411	0	0	0	1,388	09/30/2028	3.A
00195*-AA-9	Amazon (Toledo OH) CTL 3.570% 10/31/40	09/30/2026	Redemption 100.0000		286,424	286,424	286,424	286,424	0	0	0	0	0	286,424	0	0	0	6,819	10/31/2040	1.D
04362*-AA-2	Ascension St. Thomas (Nash,TN) CTL 3.1	09/15/2026	Redemption 100.0000		7,712	7,712	7,712	7,712	0	0	0	0	0	7,712	0	0	0	159	02/15/2037	1.D
04650*-AA-9	AT (Middletown, NJ) CTL 3.900% 03/31/2	09/30/2026	Various		1,167,519	1,167,519	1,168,080	1,167,609	0	(90)	0	(90)	0	1,167,519	0	0	0	30,364	03/31/2027	2.B
05523*-AA-1	Karlin Parmer 8.1 LLC CTL 3.390% 09/30	09/15/2026	Redemption 100.0000		246,938	246,938	246,938	246,938	0	0	0	0	0	246,938	0	0	0	5,596	09/30/2042	2.A
08877*-AA-9	BGS CTL Pass-Through Trust Series 2010 T	07/21/2026	Call 100.0000		13,124,833	12,476,979	12,476,979	12,476,979	0	0	0	0	0	12,476,979	0	0	0	1,133,633	06/15/2032	1.B
08877*-AA-9	BGS CTL Pass-Through Trust Series 2010 T	07/15/2026	Redemption 100.0000		143,809	143,809	143,809	143,809	0	0	0	0	0	143,809	0	0	0	5,444	06/15/2032	1.B
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2	07/21/2026	Various		1,261,968	1,261,968	1,261,968	1,261,968	0	0	0	0	0	1,261,968	0	0	0	30,158	06/15/2032	1.B
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2	07/15/2026	Various		15,739	15,739	15,739	15,739	0	0	0	0	0	15,739	0	0	0	366	06/15/2032	1.B
12674*-AA-6	SPEs Owned by Fortress Inv Grp CTL 4.0	09/10/2026	Redemption 100.0000		99,384	99,384	99,384	99,384	0	0	0	0	0	99,384	0	0	0	2,662	08/10/2035	2.B
12716*-AA-4	CTL Pass-Thru TR NYC Health CTL 4.520%	09/15/2026	Redemption 100.0000		942	942	951	950	0	(8)	0	(8)	0	942	0	0	0	28	09/30/2050	1.E
127228-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL 3.6	09/10/2026	Various		20,210	20,210	20,434	20,411	0	(200)	0	(200)	0	20,210	0	0	0	525	12/31/2052	2.A
127228-AA-8	CGA CAP CR LEASE-BKD PASS THRU CTL 3.6	07/10/2026	Various		10,059	10,059	10,170	10,159	0	(100)	0	(100)	0	10,059	0	0	0	215	12/31/2052	2.B
12740*-AA-4	SPE affltd w Border States Ind CTL 4.6	09/15/2026	Redemption 100.0000		60,059	60,059	60,059	60,059	0	0	0	0	0	60,059	0	0	0	1,854	04/15/2036	2.C Z
15722*-AA-9	CGA Lease-Backed Pass-Thru TR CTL 4.46	09/10/2026	Redemption 100.0000		10,982	10,982	10,982	10,982	0	0	0	0	0	10,982	0	0	0	327	01/10/2041	2.B
15722*-AA-3	CGA Lease Back Pass Thru CTL 2 CTL 4.8	09/10/2026	Redemption 100.0000		50,481	50,481	50,481	50,481	0	0	0	0	0	50,481	0	0	0	1,628	01/10/2041	2.B
15723*-AA-8	CGA Lease Back Pass Thru CTL 5 Senior No	09/10/2026	Redemption 100.0000		134,096	134,096	134,096	134,096	0	0	0	0	0	134,096	0	0	0	3,997	03/10/2045	1.G
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back	09/15/2026	Various		106,683	106,683	106,683	106,683	0	0	0	0	0	106,683	0	0	0	3,767	10/15/2030	1.D
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back	07/01/2026	PIACOL Priv - PCG		5,716,051	5,716,051	5,716,051	5,716,051	0	0	0	0	0	5,716,051	0	0	0	176,766	10/15/2030	1.D
22973*-AA-1	CTL 2015-29 Trust Northwell He CTL 4.7	09/15/2026	Redemption 100.0000		90,049	90,049	90,049	90,049	0	0	0	0	0	90,049	0	0	0	2,848	12/15/2045	1.G
22976*-AA-8	Lex Lake Jackson, HP L.P. CTL 4.010% 1	09/15/2026	Redemption 100.0000		311,251	311,251	311,251	311,251	0	0	0	0	0	311,251	0	0	0	8,323	10/15/2036	2.B
23317*-AA-6	DD SOUTH 5 LC CTL 3.200% 03/05/39	09/05/2026	Redemption 100.0000		590,460	590,460	590,460	590,460	0	0	0	0	0	590,460	0	0	0	12,599	03/05/2039	1.A
30308*-AA-4	TPC University, L.C., Peterson CTL 4.8	09/15/2026	Redemption 100.0000		111,446	111,446	111,446	111,446	0	0	0	0	0	111,446	0	0	0	3,579	12/15/2042	1.C Z
33773*-AA-4	Fiserv, Inc. CTL 4.130% 10/15/43	09/15/2026	Various		393,034	393,034	393,034	393,034	0	0	0	0	0	393,034	0	0	0	10,825	10/15/2043	2.B
35086*-AA-1	Norvin 44th Drive LLC CTL 4.140% 03/15	09/15/2026	Various		47,244	47,244	47,244	47,244	0	0	0	0	0	47,244	0	0	0	1,304	03/15/2046	1.D
40481*-AA-2	HFHS (GROSSE POINT MI) CTL PT CTL 3.39	09/15/2026	Redemption 100.0000		13,414	13,414	13,414	13,414	0	0	0	0	0	13,414	0	0	0	303	02/28/2051	1.F
42210*-AA-2	HD Calif DFDC Landlord LLC CTL 3.570%	09/30/2026	Redemption 100.0000		96,285	96,285	96,285	96,285	0	0	0	0	0	96,285	0	0	0	2,292	04/30/2034	1.F
42670*-AA-9	Henry Ford Hlth Sys Royal Oak CTL 4.83	09/15/2026	Redemption 100.0000		54,606	54,606	54,606	54,606	0	0	0	0	0	54,606	0	0	0	1,759	03/15/2047	1.F
42670*-AA-7	Henry Ford Health System CTL 3.256% 09	09/15/2026	Redemption 100.0000		7,894	7,894	7,894	7,894	0	0	0	0	0	7,894	0	0	0	171	09/30/2044	1.F
44954*-AA-0	IFF Hazlet,NJ CTL Pass-Through CTL 4.2	09/15/2026	Redemption 100.0000		141,112	141,112	141,112	141,112	0	0	0	0	0	141,112	0	0	0	3,999	06/15/2034	2.C
46674*-AA-4	MNC Hospital Owner, LP CTL 3.510% 12/1	09/15/2026	Various		297,072	297,072	303,013	302,024	0	(4,953)	0	(4,953)	0	297,072	0	0	0	6,953	12/15/2043	1.D
46676*-AA-4	2000 Arch Associates LP CTL 4.845% 02/	09/15/2026	Various		47,966	47,966	48,446	48,398	0	(432)	0	(432)	0	47,966	0	0	0	1,550	02/15/2049	1.C
46676*-AA-4	2000 Arch Associates LP CTL 5.000% 02/	09/15/2026	Redemption 100.0000		1,177	1,177	1,177	1,177	0	0	0	0	0	1,177	0	0	0	39	02/15/2049	1.C
48020*-AA-9	KDP IV (KNOXVILLE TN) CTL PASS CTL 5.7	08/15/2026	Redemption 100.0000		24,620	24,620	24,620	24,620	0	0	0	0	0	24,620	0	0	0	879	01/15/2038	2.B
48020*-AA-9	KDP IV (KNOXVILLE TN) CTL PASS CTL 5.7	09/15/2026	Redemption 100.0000		12,398	12,398	12,398	12,398	0	0	0	0	0	12,398	0	0	0	531	01/15/2038	2.C
48259*-AA-5	Veyron NE Beverage Funding LLC Sr. Secur	09/15/2026	Various		29,166	29,166	29,166	29,166	0	0	0	0	0	29,166	0	0	0	607	12/31/2035	2.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48259#-AA-3	KDP (FRISCO) TX CTL PASS-THRU CTL 3.30	09/10/2026	Redemption 100.0000		48,955	48,955	48,955	48,955	0	0	0	0	0	48,955	0	0	0	1,077	06/24/2037	2.B
48262#-AA-6	KDP III (MULTI-PROPERTY) CTL CTL 4.430	08/15/2026	Redemption 100.0000		58,347	58,347	58,347	58,347	0	0	0	0	0	58,347	0	0	0	1,616	03/31/2037	2.B
48262#-AA-6	KDP III (MULTI-PROPERTY) CTL CTL 4.430	09/15/2026	Redemption 100.0000		29,335	29,335	29,335	29,335	0	0	0	0	0	29,335	0	0	0	975	03/31/2037	2.C
48262*-AA-0	Veyron/KDP I Partners, LLC CTL 3.720%	08/15/2026	Various		40,009	40,009	40,009	40,009	0	0	0	0	0	40,009	0	0	0	930	12/31/2034	2.B
48262*-AA-0	Veyron/KDP I Partners, LLC CTL 3.720%	09/15/2026	Various		20,097	20,097	20,097	20,097	0	0	0	0	0	20,097	0	0	0	561	12/31/2034	2.C
48262#-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL 3.144	08/15/2026	Redemption 100.0000		24,439	24,439	24,439	24,439	0	0	0	0	0	24,439	0	0	0	480	12/31/2036	2.B
48262#-AA-8	KDP II (MULTI-PPTY) CTL PASS CTL 3.144	09/15/2026	Redemption 100.0000		12,267	12,267	12,267	12,267	0	0	0	0	0	12,267	0	0	0	289	12/31/2036	2.C
49840#-AA-5	Klamath Falls Hldgs LLC CTL 2.980% 02/	09/25/2026	Various		96,561	96,561	97,510	97,268	0	(707)	0	(707)	0	96,561	0	0	0	1,919	02/25/2042	1.B
52216#-AA-7	AJC Partners LLC CTL 6.240% 12/15/49	09/15/2026	Redemption 100.0000		17,585	17,585	17,761	17,755	0	(170)	0	(170)	0	17,585	0	0	0	732	12/15/2049	1.F Z
52504#-AA-6	PD 3900 Srra Crcle w Peron Dev CTL 3.2	09/15/2026	Redemption 100.0000		214,952	214,952	214,952	214,952	0	0	0	0	0	214,952	0	0	0	4,658	11/15/2045	1.G
58944#-AA-1	Mercy Health CTL Pass-Thru TR CTL 4.42	09/15/2026	Redemption 100.0000		28,198	28,198	28,198	28,198	0	0	0	0	0	28,198	0	0	0	832	09/15/2039	1.E
58944#-AB-9	Mercy Health CTL Pass-Thru TR CTL 4.42	09/15/2026	Redemption 100.0000		32,428	32,428	32,428	32,428	0	0	0	0	0	32,428	0	0	0	957	11/15/2039	1.E
59455#-AA-0	Michigan CTL Pass-Thru TR CTL 3.500% 0	09/15/2026	Redemption 100.0000		61,987	61,987	61,987	61,987	0	0	0	0	0	61,987	0	0	0	1,446	07/15/2038	1.B
59455#-AE-2	Michigan CTL Pass-Thru TR CTL 3.000% 0	09/15/2026	Redemption 100.0000		55,081	55,081	55,081	55,081	0	0	0	0	0	55,081	0	0	0	1,102	01/15/2048	1.B
62878#-AA-5	NB (Brighton MA) CTL Pass-Thru CTL 5.3	09/15/2026	Redemption 100.0000		146,110	146,110	146,110	146,110	0	0	0	0	0	146,110	0	0	0	5,223	09/15/2037	2.A
62879*-AA-6	NBCU (MIAMI, FL) CTL CTL 4.238% 01/31/	09/30/2026	Various		206,441	206,441	206,720	206,603	0	(162)	0	(162)	0	206,441	0	0	0	5,835	01/31/2038	1.G
63681#-AA-8	National Logistics 1 CTL 2.654% 10/10/	09/10/2026	Redemption 100.0000		47,690	47,690	47,690	47,690	0	0	0	0	0	47,690	0	0	0	845	10/10/2042	1.D FE
67097#-AA-9	OCF (METAIRIE LA MOB) CTL PASS CTL 4.4	09/15/2026	Various		156,463	156,463	156,463	156,463	0	0	0	0	0	156,463	0	0	0	4,602	09/30/2045	1.G
671008-AA-4	OCF (Broussard LA) CTL PASS- CTL 4.690	09/15/2026	Redemption 100.0000		28,865	28,865	28,865	28,865	0	0	0	0	0	28,865	0	0	0	903	04/30/2043	1.G
68219#-AA-0	ON Semiconductor Corporation CTL 7.300	09/20/2026	Various		122,793	122,793	122,793	122,793	0	0	0	0	0	122,793	0	0	0	5,979	12/31/2037	3.A
68340*-AA-4	10 CVS CTLs Funding Trust CTL 6.400% 0	09/10/2026	Various		41,191	41,191	41,191	41,191	0	0	0	0	0	41,191	0	0	0	1,758	01/10/2033	2.B
69401#-AA-6	PSH (East Hempfield PA) CTL 3.830% 12/	09/15/2026	Redemption 100.0000		77,621	77,621	68,806	70,001	0	7,620	0	7,620	0	77,621	0	0	0	1,983	12/15/2038	1.G
70556#-AA-5	PEF St. Petersburg Fl, LLC. CTL 5.270%	09/15/2026	Various		359,157	359,157	360,368	359,264	0	(106)	0	(106)	0	359,157	0	0	0	13,409	04/15/2027	2.A
70556#-AA-5	PEF St. Petersburg Fl, LLC. CTL 5.270%	07/15/2026	Various		178,402	178,402	179,003	178,455	0	(53)	0	(53)	0	178,402	0	0	0	5,484	04/15/2027	2.B
73020#-AA-9	PNNL BSF/CSF Lease Finance Tr Certificat	09/15/2026	Various		143,514	143,514	151,391	147,779	0	(4,265)	0	(4,265)	0	143,514	0	0	0	6,222	11/15/2034	1.D FE
74340U-AA-5	Project Bluejay Bodurant IA SR CTL 3.3	09/10/2026	Various		186,330	186,330	186,330	186,330	0	0	0	0	0	186,330	0	0	0	3,488	11/10/2040	1.D
74352*-AA-7	Project Bluejay (Bondurant IA) CTL 3.3	09/10/2026	Various		172,777	172,777	170,508	170,771	0	2,006	0	2,006	0	172,777	0	0	0	3,833	11/10/2040	1.D
74353#-AA-2	Project Andover CTL CTL 3.366% 10/10/4	09/10/2026	Various		162,032	162,032	145,177	145,364	0	16,668	0	16,668	0	162,032	0	0	0	3,637	10/10/2042	1.D
74358#-AA-7	Veyron/Harrisburg Funding LLC CTL 6.22	09/15/2026	Redemption 100.0000		14,279	14,279	14,279	14,279	0	0	0	0	0	14,279	0	0	0	592	09/25/2045	1.G PL
74360#-AA-3	SPE Affiliated with Davis Comp CTL 5.5	09/20/2026	Redemption 100.0000		122,562	122,562	122,562	0	0	0	0	0	0	122,562	0	0	0	3,301	02/20/2046	1.E PL
750731-AA-9	Raiders Football Club CTL 3.744% 02/10	09/10/2026	Redemption 100.0000		4,640	4,640	4,640	4,640	0	0	0	0	0	4,640	0	0	0	116	02/10/2049	2.A
85731#-AA-1	25 Tibbits Avenue LLC CTL 6.400% 08/15	09/15/2026	Redemption 100.0000		144,079	144,079	144,079	144,079	0	0	0	0	0	144,079	0	0	0	6,149	08/15/2040	1.D PL
90325#-AA-5	Magnolia Gardens Housing Devel CTL 6.7	09/15/2026	Redemption 100.0000		114,233	114,233	114,233	114,233	0	0	0	0	0	114,233	0	0	0	5,112	11/15/2055	1.C
91531#-AA-3	UON (FIC) Pass-Through Trust Senior Note	09/15/2026	Redemption 100.0000		74,640	74,640	74,640	74,640	0	0	0	0	0	74,640	0	0	0	2,326	07/15/2045	1.C
91532#-AA-0	UPENN (RADNOR PA) CTL TR CTL 4.610% 05	09/15/2026	Various		70,768	70,768	68,470	68,750	0	2,017	0	2,017	0	70,768	0	0	0	2,175	05/15/2040	1.B
91824*-AA-1	Fayetteville VA Company LLC CTL 3.380%	09/15/2026	Various		408,045	408,045	408,045	408,045	0	0	0	0	0	408,045	0	0	0	9,197	10/15/2035	1.A
91835*-AA-8	VA-Lafayette Lease FIN TR CTL 3.750% 0	09/15/2026	Redemption 100.0000		198,780	198,780	198,780	198,780	0	0	0	0	0	198,780	0	0	0	4,971	09/15/2036	1.A
91838*-AB-3	VA-Springfield Lease Fin Tr CTL 3.970%	09/21/2026	Redemption 100.0000		124,877	124,877	124,877	124,877	0	0	0	0	0	124,877	0	0	0	3,306	06/21/2038	1.A
91840#-AA-9	VA (Rochester NY) Ctl Pass-Thr CTL 3.8	09/25/2026	Redemption 100.0000		87,912	87,912	87,912	87,912	0	0	0	0	0	87,912	0	0	0	1,686	05/25/2039	1.A
91855#-AA-1	VA (OXNARD) CTL PASS-THRU TR CTL 3.230	09/15/2026	Redemption 100.0000		42,850	42,850	42,850	42,850	0	0	0	0	0	42,850	0	0	0	923	08/15/2042	1.A
91858#-AA-6	VA SOUTH CAROLINA -2021 LEASE CTL 3.10	09/21/2026	Redemption 100.0000		203,776	203,776	203,776	203,776	0	0	0	0	0	203,776	0	0	0	4,212	01/21/2041	1.A
91859*-AA-9	VA (FRDRKSBG VA) CTL PASS-THRU CTL 2.8	09/15/2026	Various		1,727,789	1,727,789	1,727,789	1,727,789	0	0	0	0	0	1,727,789	0	0	0	30,366	08/15/2044	1.A
92778*-AA-5	VA Cmwlth Uni Hlth Lease Backe CTL 3.0	09/15/2026	Redemption 100.0000		2,291	2,291	2,291	2,291	0	0	0	0	0	2,291	0	0	0	46	09/15/2049	1.A
93120#-AA-4	DH Newnan LLC CTL 5.380% 07/15/34	09/15/2026	Redemption 100.0000		30,980	30,980	30,980	30,980	0	0	0	0	0	30,980	0	0	0	1,112	07/15/2034	1.C
93145#-AA-5	SunTrust - SPE CTL 5.110% 12/25/36	09/25/2026	Redemption 100.0000		36,043	36,043	36,043	36,043	0	0	0	0	0	36,043	0	0	0	1,228	12/25/2036	1.C
93146#-AA-4	Walgreen Lease-Backed Pass-Thr CTL 5.1	09/25/2026	Various		232,963	232,963	232,963	232,963	0	0	0	0	0	232,963	0	0	0	8,001	04/25/2039	1.C
94978#-EK-9	Wells Fargo BK Northwest, N.A. Debt in a	07/03/2026	Call 100.0000		2,591	2,591	2,742	1,407	0	1,328	0	1,328	0	2,735	0	(144)	(144)	516	12/12/2029	2.B
94978#-EN-3	Wells Fargo BK Northwest, N.A. Debt in a	07/03/2026	Call 100.0000		274	274	293	288	0	(2)	0	(2)	0	286	0	(11)	(11)	12	01/03/2029	2.B
94978#-HS-9	Wells Fargo BK Northwest, N.A. CTL 6.6	09/21/2026	Redemption 100.0000		13,376	13,376	15,322	13,932	0	(557)	0	(557)	0	13,376	0	0	0	592	09/21/2027	2.A
96928#-AB-9	William Blair Pass Through CTL CTL 6.0	09/15/2026	Various		37,663	37,678	37,678	36,965	0	699	0	699	0	37,663	0	0	0	1,526	10/15/2030	1.C
96928#-AG-8	William Blair Pass Through CTL Walgreens	09/15/2026	Redemption 100.0000		53,201	53,201	53,201	53,201	0	0	0	0	0	53,201	0	0	0	2,035	08/15/2031	1.C
96928#-AJ-2	William Blair Pass Through CTL Walgreens	09/15/2026	Redemption 100.0000		55,494	55,494	55,494	55,494	0	0	0	0	0	55,494	0	0	0	2,276	03/15/2030	1.C
96928#-AJ-2	William Blair Pass Through CTL Walgreens	09/15/2026	Redemption 100.0000		15,565	15,565	15,565	15,565	0	0	0	0	0	15,565	0	0	0	638	12/15/2030	1.C
96928*-BA-4	William Blair CTL P-Thrgh Tr CTL 5.730	09/15/2026	Various		713,928	713,928	722,638	715,178	0	(1,251)	0	(1,251)	0	713,928	0	0	0	27,283	04/15/2028	1.G

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96928*-BV-8	William Blair CTL P-Thrgh Tr CTL 7.450	09/15/2026	Various		586,455	586,455	586,455	586,455	0	0	0	0	0	586,455	0	0	0	29,142	07/15/2036	1.G
..96928*-BV-8	William Blair CTL P-Thrgh Tr CTL 7.600	09/15/2026	Various		156,130	156,130	156,130	156,130	0	0	0	0	0	156,130	0	0	0	7,915	07/15/2036	1.G
..96928*-ET-0	William Blair CTL P-Thrgh Tr CTL 5.150	09/15/2026	Various		272,458	272,458	195,395	208,959	0	63,499	0	63,499	0	272,458	0	0	0	9,241	05/15/2042	1.A
..96928*-FV-4	William Blair CTL P-Thrgh Tr CTL 4.090	09/15/2026	Redemption 100.0000		34,479	34,479	34,479	34,479	0	0	0	0	0	34,479	0	0	0	940	09/15/2044	1.E
..98984*-AA-2	SFG - Schaumburg I CTL 4.918% 11/15/37	09/15/2026	Various		395,433	395,433	397,410	396,433	0	(1,000)	0	(1,000)	0	395,433	0	0	0	12,969	11/15/2037	1.C
..C1541#-AA-5	Canada Trans (Ontario) CTL CTL 4.880%	09/18/2026	Redemption 100.0000		137,715	137,715	139,037	140,340	0	0	0	0	(1,303)	137,715	(1,321)	0	(1,321)	4,523	09/29/2035	1.G Z
..C2566*-AA-7	COFFEE CDA VI CTL BARE TR CTL 5.660% 0	09/15/2026	Redemption 100.0000		18,278	18,278	18,654	0	0	0	0	0	0	18,278	(377)	0	(377)	241	05/31/2036	2.C Z
..C4200*-AA-5	Veyron/HAL QO Funding, Inc. CTL 6.230%	09/15/2026	Redemption 100.0000		233,574	233,574	241,765	237,664	0	0	0	0	4,101	233,574	(8,191)	0	(8,191)	9,784	10/01/2043	1.G
..C1034#-AA-9	6180 Quebec Inc. CTL 3.640% 11/15/42	09/15/2026	Redemption 100.0000		520,218	520,218	578,152	529,332	0	0	0	0	48,821	520,218	(57,934)	0	(57,934)	12,730	11/15/2042	1.G
..Q84388-AA-3	74 Rickard Road Investments Pt CTL 4.3	09/05/2026	Redemption 100.0000		19,770	19,770	21,048	18,742	0	0	0	0	2,306	19,770	(1,277)	0	(1,277)	545	01/05/2051	1.C
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					34,651,934	34,004,095	33,913,614	33,773,447	0	104,747	0	104,747	53,925	34,004,236	(69,100)	(155)	(69,255)	1,760,930	XXX	XXX
..83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru CTL 5.1	09/15/2026	Various		2,288,684	2,288,684	2,288,684	2,288,684	0	0	0	0	0	2,288,684	0	0	0	78,359	03/15/2040	1.F
0239999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (affiliated)					2,288,684	2,288,684	2,288,684	2,288,684	0	0	0	0	0	2,288,684	0	0	0	78,359	XXX	XXX
..06418N-GX-4	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	07/17/2026	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	185,420	07/17/2026	1.D FE
..06418N-HZ-8	BANK OF NOVA SCOTIA (HOUSTON B CERTIFICA	08/07/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	456,459	08/07/2026	1.D FE
..05593D-KC-6	BNP PARIBAS (NEW YORK BRANCH) CERTIFICAT	09/04/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	151,815	09/04/2026	1.D FE
..86959T-QZ-2	SVENSKA HANDELSBANKEN AB (NEW CERTIFICAT	09/16/2026	Maturity		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	721,739	09/16/2026	1.C FE
..87019W-S8-9	SWEDBANK SPARBANKEN SVENGE AB CERTIFICAT	09/16/2026	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	180,435	09/16/2026	1.C FE
0249999999. Subtotal - issuer credit obligations - certificates of deposit (unaffiliated)					56,000,000	56,000,000	56,000,000	56,000,000	0	0	0	0	0	56,000,000	0	0	0	1,695,868	XXX	XXX
..53961*-BR-6	Local Initiatives Support Corp Unsecured	08/22/2026	Various		4,965,330	4,965,330	4,717,761	4,939,231	0	26,099	0	26,099	0	4,965,330	0	0	0	127,400	08/22/2026	1.D
..53961*-BS-4	Local Initiatives Support Corp Unsecured	09/21/2026	Various		12,349	12,349	11,613	12,155	0	194	0	194	0	12,349	0	0	0	317	12/21/2027	1.D
..53961*-BT-2	Local Initiatives Support Corp Senior No	09/22/2026	Various		51,613	51,613	48,727	51,011	0	602	0	602	0	51,613	0	0	0	1,325	06/22/2027	1.D
..53961*-BU-9	Local Initiatives Support Corp Unsecured	09/21/2026	Various		42,398	42,398	40,168	41,703	0	695	0	695	0	42,398	0	0	0	1,088	06/21/2028	1.D
..65537*-AC-9	Nonprofit Finance Fnd Promissory Note	09/30/2026	Various		86,822	86,822	79,761	84,590	0	2,232	0	2,232	0	86,822	0	0	0	2,377	06/06/2028	4.B
..75004@-AA-4	ROC USA, LLC Promissory Note 3.120% 04	09/30/2026	Redemption 100.0000		25,400	25,400	25,400	25,400	0	0	0	0	0	25,400	0	0	0	593	04/29/2037	1.A
..76110*-AA-5	Resident Ownership Capital LLC Secured N	09/30/2026	Various		18,000	18,000	16,767	17,734	0	266	0	266	0	18,000	0	0	0	559	07/31/2027	3.B Z
..B8AG47-XR-1	FIDELITY PRIVATE CREDIT FID DIR LEND I J	08/17/2026	Paydown		11,000,000	11,000,000	11,000,000	0	0	0	0	0	0	11,000,000	0	0	0	904	02/25/2029	1.E FE
..000000-00-0	NINE POINT ENERGY LLC	09/30/2026	PGIM, Inc.		68,019	68,019	0	0	0	0	0	0	0	0	0	68,019	68,019	0	12/31/2026	6.
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					16,269,931	16,269,931	15,940,197	5,171,824	0	30,088	0	30,088	0	16,201,912	0	68,019	68,019	134,563	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					3,063,097,350	3,133,232,519	3,074,418,644	2,609,259,669	741	(1,118,026)	(2,198,668)	1,081,383	(32,599,866)	3,097,400,802	25,641,522	(54,255,002)	(28,613,479)	107,564,130	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					71,004,742	88,512,673	80,999,126	25,544,137	0	4,952	21,374,313	(21,369,361)	(65,279)	56,939,365	(559,917)	14,065,377	13,505,459	2,525,587	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					3,134,102,092	3,221,745,192	3,155,417,770	2,634,803,806	741	(1,113,074)	19,175,645	(20,287,978)	(32,665,145)	3,154,340,167	25,081,605	(40,189,625)	(15,108,020)	110,089,717	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					3,134,102,092	3,221,745,192	3,155,417,770	2,634,803,806	741	(1,113,074)	19,175,645	(20,287,978)	(32,665,145)	3,154,340,167	25,081,605	(40,189,625)	(15,108,020)	110,089,717	XXX	XXX
..36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44	09/01/2026	Paydown		8,274	8,274	8,748	8,695	0	(421)	0	(421)	0	8,274	0	0	0	221	02/20/2044	1.A
..36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34	09/01/2026	Paydown		36,336	36,336	36,135	36,177	0	159	0	159	0	36,336	0	0	0	1,330	05/15/2034	1.A
..36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34	09/01/2026	Paydown		31,661	31,661	31,486	31,525	0	137	0	137	0	31,661	0	0	0	1,219	05/15/2034	1.A
..36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42	09/01/2026	Paydown		14,898	14,898	16,088	15,895	0	(997)	0	(997)	0	14,898	0	0	0	395	02/20/2042	1.A
..36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42	09/01/2026	Paydown		18,578	18,578	19,523	19,350	0	(772)	0	(772)	0	18,578	0	0	0	432	03/20/2042	1.A
..36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27	09/01/2026	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/15/2027	1.A
..36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29	09/01/2026	Paydown		373	373	373	373	0	1	0	1	0	373	0	0	0	16	02/15/2029	1.A
..36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/15/2029	1.A
..36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29	09/01/2026	Paydown		15	15	14	15	0	0	0	0	0	15	0	0	0	1	03/15/2029	1.A
..36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28	09/01/2026	Paydown		26	26	27	26	0	0	0	0	0	26	0	0	0	1	02/15/2028	1.A
..36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29	09/01/2026	Paydown		132	132	127	130	0	2	0	2	0	132	0	0	0	6	07/15/2029	1.A
..36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29	09/01/2026	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/15/2029	1.A
..36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29	09/01/2026	Paydown		48	48	48	47	0	0	0	0	0	48	0	0	0	2	03/15/2029	1.A
..36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29	09/01/2026	Paydown		117	117	112	115	0	2	0	2	0	117	0	0	0	5	06/15/2029	1.A
..36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29	09/01/2026	Paydown		77	77	74	76	0	1	0	1	0	77	0	0	0	3	07/15/2029	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/15/2029	1.A
..36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29	09/01/2026	Paydown		155	155	151	153	0	2	0	2	0	155	0	0	0	9	06/15/2029	1.A
..3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39	09/01/2026	Paydown		1,242	1,242	1,354	1,331	0	(88)	0	(88)	0	1,242	0	0	0	37	09/15/2039	1.A
..3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40	09/01/2026	Paydown		1,320	1,320	1,441	1,418	0	(98)	0	(98)	0	1,320	0	0	0	40	03/15/2040	1.A
..36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28	09/01/2026	Paydown		81	81	78	80	0	1	0	1	0	81	0	0	0	4	09/15/2028	1.A
..36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29	09/01/2026	Paydown		96	96	93	95	0	1	0	1	0	96	0	0	0	4	04/15/2029	1.A
..36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29	09/01/2026	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/15/2029	1.A
..36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29	09/01/2026	Paydown		33	33	32	33	0	0	0	0	0	33	0	0	0	2	03/15/2029	1.A
..36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/15/2029	1.A
..36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29	09/01/2026	Paydown		12	12	11	12	0	0	0	0	0	12	0	0	0	0	06/15/2029	1.A
..36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29	09/01/2026	Paydown		63	63	61	62	0	1	0	1	0	63	0	0	0	3	07/15/2029	1.A
..36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29	09/01/2026	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/15/2029	1.A
..36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29	09/01/2026	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	01/15/2029	1.A
..36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29	09/01/2026	Paydown		70	70	69	70	0	0	0	0	0	70	0	0	0	3	02/15/2029	1.A
..36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29	09/01/2026	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	02/15/2029	1.A
..36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29	09/01/2026	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	03/15/2029	1.A
..36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29	09/01/2026	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	01/15/2029	1.A
..36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29	09/01/2026	Paydown		24	24	23	23	0	0	0	0	0	24	0	0	0	1	07/15/2029	1.A
..36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29	09/01/2026	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/15/2029	1.A
..36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30	09/01/2026	Paydown		22	22	21	22	0	0	0	0	0	22	0	0	0	1	01/15/2030	1.A
..36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29	09/01/2026	Paydown		115	115	112	114	0	1	0	1	0	115	0	0	0	6	05/15/2029	1.A
..36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29	09/01/2026	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/15/2029	1.A
..36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29	09/01/2026	Paydown		29	29	28	29	0	0	0	0	0	29	0	0	0	1	07/15/2029	1.A
..36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29	09/01/2026	Paydown		70	70	67	69	0	1	0	1	0	70	0	0	0	3	07/15/2029	1.A
..36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30	09/01/2026	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	05/15/2030	1.A
..36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29	09/01/2026	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	08/15/2029	1.A
..36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29	09/01/2026	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	12/15/2029	1.A
..36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29	09/01/2026	Paydown		152	152	147	150	0	2	0	2	0	152	0	0	0	8	12/15/2029	1.A
..36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29	09/01/2026	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/15/2029	1.A
..36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30	09/01/2026	Paydown		78	78	75	77	0	1	0	1	0	78	0	0	0	4	04/15/2030	1.A
..36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30	09/01/2026	Paydown		71	71	70	70	0	0	0	0	0	71	0	0	0	4	01/15/2030	1.A
..36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28	09/01/2026	Paydown		14	14	13	14	0	0	0	0	0	14	0	0	0	1	04/15/2028	1.A
..36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29	09/01/2026	Paydown		8	8	7	7	0	0	0	0	0	8	0	0	0	0	08/15/2029	1.A
..36225C-4V-5	GNMA 2 POOL NO 080835 5.000% 02/20/34	09/01/2026	Paydown		6,246	6,246	6,541	6,419	0	(173)	0	(173)	0	6,246	0	0	0	219	02/20/2034	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					120,634	120,634	123,347	122,870	0	(2,237)	0	(2,237)	0	120,634	0	0	0	3,988	XXX	XXX
..3128JM-FV-4	FHLMC POOL NO 1B2079 6.074% 01/01/35	09/22/2026	Paydown		391	391	419	412	0	(21)	0	(21)	0	391	0	0	0	28	01/01/2035	1.B
..3128JR-M3-7	FHLMC POOL NO 847578 6.008% 10/01/35	09/01/2026	Paydown		3,673	3,673	3,877	3,820	0	(147)	0	(147)	0	3,673	0	0	0	149	10/01/2035	1.B
..3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35	09/01/2026	Paydown		851	851	867	862	0	(11)	0	(11)	0	851	0	0	0	27	05/01/2035	1.B
..3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35	09/01/2026	Paydown		50,113	50,113	49,110	49,369	0	743	0	743	0	50,113	0	0	0	1,804	10/01/2035	1.B
..3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36	09/01/2026	Paydown		12,188	12,188	12,622	12,515	0	(326)	0	(326)	0	12,188	0	0	0	397	11/01/2036	1.B
..3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39	09/01/2026	Paydown		8,489	8,489	8,759	8,699	0	(209)	0	(209)	0	8,489	0	0	0	232	11/01/2039	1.B
..3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42	09/01/2026	Paydown		17,676	17,676	17,977	17,910	0	(234)	0	(234)	0	17,676	0	0	0	406	09/01/2042	1.B
..3128M9-TQ-5	FHLMC POOL NO G07459 3.500% 08/01/43	09/01/2026	Paydown		13,885	13,885	14,536	14,429	0	(544)	0	(544)	0	13,885	0	0	0	318	08/01/2043	1.B
..3128MJ-2S-8	FHLMC POOL NO G08784 3.500% 10/01/47	09/01/2026	Paydown		35,237	35,237	36,537	36,458	0	(1,220)	0	(1,220)	0	35,237	0	0	0	830	10/01/2047	1.B
..3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35	09/01/2026	Paydown		51,247	51,247	50,226	50,503	0	744	0	744	0	51,247	0	0	0	1,858	06/01/2035	1.B
..3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35	09/01/2026	Paydown		18,082	18,082	17,720	17,811	0	270	0	270	0	18,082	0	0	0	662	11/01/2035	1.B
..3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42	09/01/2026	Paydown		3,733	3,733	3,884	3,856	0	(123)	0	(123)	0	3,733	0	0	0	87	04/01/2042	1.B
..3128MJ-W9-7	FHLMC POOL NO G08671 3.500% 10/01/45	09/01/2026	Paydown		33,598	33,598	35,054	34,917	0	(1,319)	0	(1,319)	0	33,598	0	0	0	774	10/01/2045	1.B
..3128MJ-X8-8	FHLMC POOL NO G08702 3.500% 04/01/46	09/01/2026	Paydown		18,822	18,822	19,817	19,733	0	(910)	0	(910)	0	18,822	0	0	0	439	04/01/2046	1.B
..3128MJ-Y6-1	FHLMC POOL NO G08732 3.000% 11/01/46	09/01/2026	Paydown		273,834	273,834	275,446	275,260	0	(1,426)	0	(1,426)	0	273,834	0	0	0	5,424	11/01/2046	1.B
..3128MJ-YT-1	FHLMC POOL NO G08721 3.000% 09/01/46	09/01/2026	Paydown		39,720	39,720	41,234	41,075	0	(1,355)	0	(1,355)	0	39,720	0	0	0	790	09/01/2046	1.B
..3128MJ-YY-0	FHLMC POOL NO G08726 3.000% 10/01/46	09/01/2026	Paydown		35,506	35,506	36,777	36,644	0	(1,137)	0	(1,137)	0	35,506	0	0	0	708	10/01/2046	1.B
..3128MJ-ZB-9	FHLMC POOL NO G08737 3.000% 12/01/46	09/01/2026	Paydown		25,070	25,070	24,976	24,983	0	87	0	87	0	25,070	0	0	0	498	12/01/2046	1.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128MJ-ZF-0	FHLMC POOL NO G08741 3.000% 01/01/47	09/01/2026	Paydown		24,904	24,904	24,944	24,938	0	(34)	0	(34)	0	24,904	0	0	0	495	01/01/2047	1.B
3128MJ-ZM-5	FHLMC POOL NO G08747 3.000% 02/01/47	09/01/2026	Paydown		91,160	91,160	91,424	91,387	0	(227)	0	(227)	0	91,160	0	0	0	1,816	02/01/2047	1.B
3128NC-BT-0	FHLMC POOL NO 1G0050 5.948% 02/01/35	09/01/2026	Paydown		1,163	1,163	1,245	1,219	0	(56)	0	(56)	0	1,163	0	0	0	48	02/01/2035	1.B
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38	09/01/2026	Paydown		666	666	681	679	0	(12)	0	(12)	0	666	0	0	0	29	08/01/2038	1.B
31292G-2S-4	FHLMC GOLD POOL NO C00785 6.500% 06/01	09/01/2026	Paydown		408	408	404	406	0	2	0	2	0	408	0	0	0	17	06/01/2029	1.B
31292G-XD-3	FHLMC GOLD POOL NO C00676 6.500% 11/01	09/01/2026	Paydown		49	49	47	48	0	1	0	1	0	49	0	0	0	2	11/01/2028	1.B
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31	09/01/2026	Paydown		35	35	34	35	0	0	0	0	0	35	0	0	0	1	11/01/2031	1.B
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34	09/01/2026	Paydown		48,255	48,255	46,317	46,971	0	1,284	0	1,284	0	48,255	0	0	0	1,631	05/01/2034	1.B
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42	09/01/2026	Paydown		36,446	36,446	38,534	38,148	0	(1,701)	0	(1,701)	0	36,446	0	0	0	845	06/01/2042	1.B
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43	09/01/2026	Paydown		26,197	26,197	25,534	25,653	0	544	0	544	0	26,197	0	0	0	521	03/01/2043	1.B
31292Y-SY-4	FHLMC GOLD POOL NO C14135 6.500% 08/01	09/01/2026	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2028	1.B
31293T-F7-7	FHLMC GOLD POOL NO C29190 6.500% 07/01	09/01/2026	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	07/01/2029	1.B
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40	09/01/2026	Paydown		11,704	11,704	11,732	11,722	0	(18)	0	(18)	0	11,704	0	0	0	319	04/01/2040	1.B
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40	09/01/2026	Paydown		7,867	7,867	8,031	7,996	0	(129)	0	(129)	0	7,867	0	0	0	236	05/01/2040	1.B
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41	09/01/2026	Paydown		3,558	3,558	3,707	3,683	0	(125)	0	(125)	0	3,558	0	0	0	95	03/01/2041	1.B
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34	09/01/2026	Paydown		3,293	3,293	3,160	3,200	0	93	0	93	0	3,293	0	0	0	110	05/01/2034	1.B
31298U-S9-1	FHLMC GOLD POOL NO C57744 6.500% 09/01	09/01/2026	Paydown		93	93	94	94	0	(1)	0	(1)	0	93	0	0	0	4	09/01/2031	1.B
31298Y-MX-6	FHLMC GOLD POOL NO C60374 6.000% 11/01	09/01/2026	Paydown		40	40	40	40	0	0	0	0	0	40	0	0	0	2	11/01/2031	1.B
31329N-J7-4	FHLMC POOL NO ZA4786 3.000% 12/01/46	09/01/2026	Paydown		517,950	517,950	533,677	532,151	0	(14,201)	0	(14,201)	0	517,950	0	0	0	10,254	12/01/2046	1.B FE
3132AE-JT-4	FHLMC POOL NO ZT2074 3.000% 05/01/47	09/01/2026	Paydown		43,054	43,054	44,494	44,355	0	(1,301)	0	(1,301)	0	43,054	0	0	0	853	05/01/2047	1.B FE
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42	09/01/2026	Paydown		10,841	10,841	11,143	11,080	0	(239)	0	(239)	0	10,841	0	0	0	254	02/01/2042	1.B
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42	09/01/2026	Paydown		73,072	73,072	74,825	74,461	0	(1,389)	0	(1,389)	0	73,072	0	0	0	1,622	08/01/2042	1.B
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43	09/01/2026	Paydown		16,571	16,571	17,006	16,919	0	(348)	0	(348)	0	16,571	0	0	0	377	07/01/2043	1.B
3132L7-5E-5	FHLMC POOL NO V82645 3.000% 10/01/46	09/01/2026	Paydown		12,128	12,128	12,082	12,086	0	42	0	42	0	12,128	0	0	0	237	10/01/2046	1.B
3132L7-ED-7	FHLMC POOL NO V81932 3.500% 10/01/45	09/01/2026	Paydown		24,709	24,709	25,850	25,713	0	(1,004)	0	(1,004)	0	24,709	0	0	0	576	10/01/2045	1.B
3132Q0-F9-8	FHLMC POOL NO Q33791 3.500% 06/01/45	09/01/2026	Paydown		4,792	4,792	4,897	4,882	0	(90)	0	(90)	0	4,792	0	0	0	110	06/01/2045	1.B
3132Q0-KB-7	FHLMC POOL NO Q33889 3.500% 06/01/45	09/01/2026	Paydown		37,855	37,855	38,884	38,705	0	(851)	0	(851)	0	37,855	0	0	0	795	06/01/2045	1.B
3132QR-E6-3	FHLMC POOL NO Q34656 3.500% 07/01/45	09/01/2026	Paydown		46,464	46,464	48,621	48,330	0	(1,866)	0	(1,866)	0	46,464	0	0	0	1,204	07/01/2045	1.B
3132QR-MV-9	FHLMC POOL NO Q34871 3.500% 07/01/45	09/01/2026	Paydown		3,000	3,000	3,102	3,088	0	(88)	0	(88)	0	3,000	0	0	0	73	07/01/2045	1.B
3132QS-YT-9	FHLMC POOL NO Q36121 3.500% 09/01/45	09/01/2026	Paydown		3,271	3,271	3,400	3,383	0	(111)	0	(111)	0	3,271	0	0	0	76	09/01/2045	1.B
3132QT-YT-7	FHLMC POOL NO Q37021 3.000% 11/01/45	09/01/2026	Paydown		73,365	73,365	74,393	74,279	0	(913)	0	(913)	0	73,365	0	0	0	1,467	11/01/2045	1.B
3132WJ-FD-8	FHLMC POOL NO 044663 3.000% 11/01/46	09/01/2026	Paydown		168,593	168,593	169,344	169,245	0	(652)	0	(652)	0	168,593	0	0	0	3,447	11/01/2046	1.B
3132WJ-UT-6	FHLMC POOL NO 045093 3.000% 12/01/46	09/01/2026	Paydown		233,195	233,195	240,537	239,789	0	(6,594)	0	(6,594)	0	233,195	0	0	0	4,697	12/01/2046	1.B
3132WJ-UZ-2	FHLMC POOL NO 045099 3.500% 12/01/46	09/01/2026	Paydown		16,719	16,719	17,111	17,072	0	(352)	0	(352)	0	16,719	0	0	0	382	12/01/2046	1.B
31335A-ES-3	FHLMC POOL NO G60145 3.500% 08/01/45	09/01/2026	Paydown		12,040	12,040	12,504	12,449	0	(409)	0	(409)	0	12,040	0	0	0	274	08/01/2045	1.B
31335A-UU-0	FHLMC POOL NO G60595 3.000% 05/01/46	09/01/2026	Paydown		133,030	133,030	136,855	136,423	0	(3,393)	0	(3,393)	0	133,030	0	0	0	2,811	05/01/2046	1.B
31335G-PL-3	FHLMC GOLD POOL NO C80427 7.500% 09/01	09/01/2026	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2026	1.B
31349U-HL-5	FHLMC POOL NO 782935 5.875% 12/01/34	09/01/2026	Paydown		2,836	2,836	3,038	2,971	0	(134)	0	(134)	0	2,836	0	0	0	113	12/01/2034	1.B
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO 7.0	09/01/2026	Paydown		507	507	564	531	0	(24)	0	(24)	0	507	0	0	0	24	03/25/2031	1.B FE
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO	09/01/2026	Paydown		353	353	277	306	0	46	0	46	0	353	0	0	0	0	11/25/2029	1.B FE
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO	09/01/2026	Paydown		0	0	61	36	0	(36)	0	(36)	0	0	0	0	0	18	11/25/2029	1.B FE
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29	09/01/2026	Paydown		48	48	48	48	0	0	0	0	0	48	0	0	0	2	05/01/2029	1.B
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31	09/01/2026	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	05/01/2031	1.B
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31	09/01/2026	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	2	09/01/2031	1.B
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34	09/01/2026	Paydown		27,305	27,305	27,017	27,083	0	222	0	222	0	27,305	0	0	0	1,040	06/01/2034	1.B
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34	09/01/2026	Paydown		29,342	29,342	28,153	28,533	0	809	0	809	0	29,342	0	0	0	976	06/01/2034	1.B
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35	09/01/2026	Paydown		23,777	23,777	23,279	23,390	0	387	0	387	0	23,777	0	0	0	889	11/01/2035	1.B
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27	09/01/2026	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2027	1.B
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27	09/01/2026	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2027	1.B
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28	09/01/2026	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2028	1.B
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34	09/01/2026	Paydown		10,110	10,110	9,707	9,836	0	274	0	274	0	10,110	0	0	0	334	05/01/2034	1.B
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27	07/01/2026	Paydown		3	3	4	3	0	0	0	0	0	3	0	0	0	0	05/01/2027	1.B
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2027	1.B
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27	09/01/2026	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2027	1.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27	09/01/2026	Paydown		75	75	77	75	0	0	0	0	0	75	0	0	0	4	10/01/2027	1.B
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27	09/01/2026	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	1	11/01/2027	1.B
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28	09/01/2026	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	02/01/2028	1.B
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28	09/01/2026	Paydown		28	28	26	27	0	1	0	1	0	28	0	0	0	1	09/01/2028	1.B
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28	09/01/2026	Paydown		108	108	111	109	0	0	0	0	0	108	0	0	0	6	05/01/2028	1.B
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28	09/01/2026	Paydown		2	2	1	1	0	0	0	0	0	2	0	0	0	0	08/01/2028	1.B
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29	09/01/2026	Paydown		120	120	120	120	0	0	0	0	0	120	0	0	0	6	04/01/2029	1.B
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29	09/01/2026	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	01/01/2029	1.B
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29	09/01/2026	Paydown		42	42	43	42	0	0	0	0	0	42	0	0	0	2	03/01/2029	1.B
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29	09/01/2026	Paydown		28	28	27	28	0	1	0	1	0	28	0	0	0	1	04/01/2029	1.B
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29	09/01/2026	Paydown		20	20	19	19	0	0	0	0	0	20	0	0	0	1	08/01/2029	1.B
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29	09/01/2026	Paydown		77	77	78	77	0	0	0	0	0	77	0	0	0	4	05/01/2029	1.B
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28	09/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2028	1.B
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29	09/01/2026	Paydown		47	47	48	47	0	0	0	0	0	47	0	0	0	2	04/01/2029	1.B
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29	09/01/2026	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/01/2029	1.B
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29	09/01/2026	Paydown		52	52	48	50	0	2	0	2	0	52	0	0	0	2	09/01/2029	1.B
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29	09/01/2026	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	06/01/2029	1.B
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29	09/01/2026	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/01/2029	1.B
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29	09/01/2026	Paydown		63	63	61	62	0	1	0	1	0	63	0	0	0	3	07/01/2029	1.B
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30	09/01/2026	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	01/01/2030	1.B
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30	09/01/2026	Paydown		101	101	97	99	0	2	0	2	0	101	0	0	0	5	01/01/2030	1.B
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29	09/01/2026	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2029	1.B
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31	09/01/2026	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	02/01/2031	1.B
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31	09/01/2026	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	07/01/2031	1.B
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31	09/01/2026	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	08/01/2031	1.B
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31	09/01/2026	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/01/2031	1.B
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31	09/01/2026	Paydown		40	40	41	40	0	0	0	0	0	40	0	0	0	2	05/01/2031	1.B
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31	09/01/2026	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	1	06/01/2031	1.B
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31	09/01/2026	Paydown		811	811	823	814	0	(4)	0	(4)	0	811	0	0	0	35	08/01/2031	1.B
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31	09/01/2026	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/01/2031	1.B
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31	09/01/2026	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	2	09/01/2031	1.B
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31	09/01/2026	Paydown		42	42	43	42	0	0	0	0	0	42	0	0	0	2	09/01/2031	1.B
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31	09/01/2026	Paydown		647	647	640	642	0	5	0	5	0	647	0	0	0	26	10/01/2031	1.B
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31	09/01/2026	Paydown		61	61	60	60	0	0	0	0	0	61	0	0	0	2	10/01/2031	1.B
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31	09/01/2026	Paydown		216	216	219	217	0	(1)	0	(1)	0	216	0	0	0	9	10/01/2031	1.B
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41	09/01/2026	Paydown		4,890	4,890	5,280	5,177	0	(287)	0	(287)	0	4,890	0	0	0	131	09/01/2041	1.B
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41	09/01/2026	Paydown		3,501	3,501	3,781	3,712	0	(211)	0	(211)	0	3,501	0	0	0	94	09/01/2041	1.B
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41	09/01/2026	Paydown		11,861	11,861	12,591	12,441	0	(580)	0	(580)	0	11,861	0	0	0	316	11/01/2041	1.B
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41	09/01/2026	Paydown		23,461	23,461	24,245	24,112	0	(651)	0	(651)	0	23,461	0	0	0	530	11/01/2041	1.B
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42	09/01/2026	Paydown		8,893	8,893	9,419	9,319	0	(426)	0	(426)	0	8,893	0	0	0	239	06/01/2042	1.B
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42	09/01/2026	Paydown		35,798	35,798	36,883	36,681	0	(882)	0	(882)	0	35,798	0	0	0	770	01/01/2042	1.B
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43	09/01/2026	Paydown		18,774	18,774	19,868	19,692	0	(918)	0	(918)	0	18,774	0	0	0	502	11/01/2043	1.B
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42	09/01/2026	Paydown		111,921	111,921	115,593	114,989	0	(3,068)	0	(3,068)	0	111,921	0	0	0	2,472	12/01/2042	1.B
3138M7-WU-5	FNMA POOL NO AP4258 3.000% 08/01/42	09/01/2026	Paydown		3,503	3,503	3,536	3,529	0	(27)	0	(27)	0	3,503	0	0	0	70	08/01/2042	1.B
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43	09/01/2026	Paydown		161,841	161,841	167,758	166,589	0	(4,748)	0	(4,748)	0	161,841	0	0	0	3,792	01/01/2043	1.B
3138WC-ZL-0	FNMA POOL NO AS3446 4.000% 09/01/44	09/01/2026	Paydown		1,141	1,141	1,221	1,213	0	(72)	0	(72)	0	1,141	0	0	0	30	09/01/2044	1.B
3138WH-SR-4	FNMA POOL NO AS7727 3.000% 08/01/46	09/01/2026	Paydown		141,372	141,372	145,459	145,030	0	(3,658)	0	(3,658)	0	141,372	0	0	0	2,656	08/01/2046	1.B
3138WK-NJ-5	FNMA POOL NO AS9402 3.000% 02/01/47	09/01/2026	Paydown		16,128	16,128	16,232	16,208	0	(80)	0	(80)	0	16,128	0	0	0	323	02/01/2047	1.B
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43	09/01/2026	Paydown		24,808	24,808	24,067	24,187	0	621	0	621	0	24,808	0	0	0	501	06/01/2043	1.B
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42	09/01/2026	Paydown		61,109	61,109	63,861	63,411	0	(2,302)	0	(2,302)	0	61,109	0	0	0	1,275	01/01/2042	1.B
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44	09/01/2026	Paydown		4,383	4,383	4,686	4,650	0	(267)	0	(267)	0	4,383	0	0	0	117	11/01/2044	1.B
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32	09/01/2026	Paydown		2,215	2,215	2,206	2,206	0	9	0	9	0	2,215	0	0	0	96	04/01/2032	1.B
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33	09/01/2026	Paydown		111	111	108	109	0	2	0	2	0	111	0	0	0	4	04/01/2033	1.B
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR 6.030%	09/01/2026	Paydown		447	447	479	468	0	(21)	0	(21)	0	447	0	0	0	19	07/01/2033	1.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35	09/01/2026	Paydown		3,331	3,331	3,621	3,528	0	(197)	0	(197)	0	3,331	0	0	0	109	04/01/2035	1.B
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35	09/01/2026	Paydown		16,139	16,139	16,674	16,486	0	(347)	0	(347)	0	16,139	0	0	0	531	04/01/2035	1.B
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35	09/01/2026	Paydown		10,816	10,816	11,639	11,372	0	(556)	0	(556)	0	10,816	0	0	0	396	02/01/2035	1.B
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35	09/01/2026	Paydown		7,191	7,191	7,358	7,299	0	(108)	0	(108)	0	7,191	0	0	0	235	04/01/2035	1.B
31402R-BE-8	FNMA POOL NO 735437 6.095% 09/01/34	09/01/2026	Paydown		135	135	145	143	0	(8)	0	(8)	0	135	0	0	0	6	09/01/2034	1.B
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35	09/01/2026	Paydown		97,819	97,819	101,289	100,142	0	(2,323)	0	(2,323)	0	97,819	0	0	0	3,265	06/01/2035	1.B
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35	09/01/2026	Paydown		1,345	1,345	1,401	1,383	0	(38)	0	(38)	0	1,345	0	0	0	44	06/01/2035	1.B
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35	09/01/2026	Paydown		23,404	23,404	24,141	23,892	0	(488)	0	(488)	0	23,404	0	0	0	786	06/01/2035	1.B
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35	09/01/2026	Paydown		50,058	50,058	51,157	50,774	0	(716)	0	(716)	0	50,058	0	0	0	1,666	07/01/2035	1.B
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35	09/01/2026	Paydown		137,867	137,867	142,668	141,102	0	(3,235)	0	(3,235)	0	137,867	0	0	0	4,598	07/01/2035	1.B
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35	09/01/2026	Paydown		1,692	1,692	1,733	1,720	0	(28)	0	(28)	0	1,692	0	0	0	57	10/01/2035	1.B
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623 6.090%	09/01/2026	Paydown		1,117	1,117	1,184	1,159	0	(42)	0	(42)	0	1,117	0	0	0	44	09/01/2033	1.B
31403C-3V-1	FNMA POOL NO 745212 6.175% 01/01/36	09/01/2026	Paydown		1,246	1,246	1,335	1,311	0	(65)	0	(65)	0	1,246	0	0	0	51	01/01/2036	1.B
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36	09/01/2026	Paydown		17,187	17,187	17,999	17,761	0	(573)	0	(573)	0	17,187	0	0	0	577	02/01/2036	1.B
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36	09/01/2026	Paydown		2,717	2,717	2,767	2,751	0	(34)	0	(34)	0	2,717	0	0	0	93	01/01/2036	1.B
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36	09/01/2026	Paydown		433	433	449	444	0	(12)	0	(12)	0	433	0	0	0	16	04/01/2036	1.B
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36	09/01/2026	Paydown		733	733	758	751	0	(18)	0	(18)	0	733	0	0	0	25	05/01/2036	1.B
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36	09/01/2026	Paydown		3,792	3,792	3,872	3,851	0	(59)	0	(59)	0	3,792	0	0	0	161	11/01/2036	1.B
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33	09/01/2026	Paydown		166	166	162	163	0	3	0	3	0	166	0	0	0	6	10/01/2033	1.B
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33	09/01/2026	Paydown		744	744	726	732	0	12	0	12	0	744	0	0	0	23	12/01/2033	1.B
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34	09/01/2026	Paydown		1,403	1,403	1,347	1,362	0	40	0	40	0	1,403	0	0	0	47	04/01/2034	1.B
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34	09/01/2026	Paydown		10,384	10,384	9,963	10,082	0	302	0	302	0	10,384	0	0	0	346	04/01/2034	1.B
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34	09/01/2026	Paydown		3,333	3,333	3,197	3,236	0	97	0	97	0	3,333	0	0	0	111	04/01/2034	1.B
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34	09/01/2026	Paydown		4,226	4,226	4,058	4,109	0	117	0	117	0	4,226	0	0	0	141	05/01/2034	1.B
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34	09/01/2026	Paydown		3,597	3,597	3,454	3,497	0	100	0	100	0	3,597	0	0	0	120	05/01/2034	1.B
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34	09/01/2026	Paydown		12,245	12,245	11,757	11,912	0	333	0	333	0	12,245	0	0	0	407	05/01/2034	1.B
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34	09/01/2026	Paydown		14,977	14,977	14,370	14,578	0	399	0	399	0	14,977	0	0	0	498	05/01/2034	1.B
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34	09/01/2026	Paydown		13,626	13,626	13,083	13,264	0	362	0	362	0	13,626	0	0	0	452	05/01/2034	1.B
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34	09/01/2026	Paydown		6,595	6,595	6,328	6,409	0	187	0	187	0	6,595	0	0	0	219	05/01/2034	1.B
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34	09/01/2026	Paydown		8,475	8,475	8,131	8,233	0	242	0	242	0	8,475	0	0	0	283	05/01/2034	1.B
31404R-RC-3	FNMA POOL NO 776383 5.753% 06/01/34	09/01/2026	Paydown		2,306	2,306	2,474	2,418	0	(112)	0	(112)	0	2,306	0	0	0	96	06/01/2034	1.B
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34	09/01/2026	Paydown		6,069	6,069	5,823	5,900	0	169	0	169	0	6,069	0	0	0	202	04/01/2034	1.B
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34	09/01/2026	Paydown		15,248	15,248	15,086	15,121	0	126	0	126	0	15,248	0	0	0	557	06/01/2034	1.B
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34	09/01/2026	Paydown		6,624	6,624	6,553	6,569	0	55	0	55	0	6,624	0	0	0	243	06/01/2034	1.B
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34	09/01/2026	Paydown		37,314	37,314	35,793	36,315	0	1,000	0	1,000	0	37,314	0	0	0	1,239	06/01/2034	1.B
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34	09/01/2026	Paydown		6,413	6,413	6,345	6,359	0	54	0	54	0	6,413	0	0	0	235	06/01/2034	1.B
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34	09/01/2026	Paydown		9,250	9,250	8,875	8,996	0	254	0	254	0	9,250	0	0	0	309	06/01/2034	1.B
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34	09/01/2026	Paydown		6,680	6,680	6,608	6,623	0	56	0	56	0	6,680	0	0	0	245	06/01/2034	1.B
31404U-YU-8	FNMA POOL NO 779323 6.034% 06/01/34	09/01/2026	Paydown		16,187	16,187	17,251	16,876	0	(689)	0	(689)	0	16,187	0	0	0	668	06/01/2034	1.B
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856 5.618	09/01/2026	Paydown		814	814	873	855	0	(41)	0	(41)	0	814	0	0	0	33	05/01/2034	1.B
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34	09/01/2026	Paydown		11,118	11,118	10,667	10,816	0	301	0	301	0	11,118	0	0	0	371	05/01/2034	1.B
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34	09/01/2026	Paydown		5,972	5,972	5,729	5,800	0	171	0	171	0	5,972	0	0	0	199	05/01/2034	1.B
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34	09/01/2026	Paydown		24,236	24,236	23,272	23,603	0	632	0	632	0	24,236	0	0	0	864	05/01/2034	1.B
31405N-RY-3	FNMA POOL NO 794403 6.308% 09/01/34	09/01/2026	Paydown		1,897	1,897	2,029	1,988	0	(91)	0	(91)	0	1,897	0	0	0	80	09/01/2034	1.B
31406G-2N-8	FNMA POOL NO 809981 5.835% 03/01/35	09/01/2026	Paydown		1,383	1,383	1,477	1,449	0	(66)	0	(66)	0	1,383	0	0	0	56	03/01/2035	1.B
31406S-3U-5	FNMA POOL NO 819011 5.683% 05/01/35	09/01/2026	Paydown		1,174	1,174	1,256	1,233	0	(59)	0	(59)	0	1,174	0	0	0	47	05/01/2035	1.B
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35	09/01/2026	Paydown		12,928	12,928	12,657	12,715	0	213	0	213	0	12,928	0	0	0	474	10/01/2035	1.B
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35	09/01/2026	Paydown		6,423	6,423	6,288	6,316	0	107	0	107	0	6,423	0	0	0	236	11/01/2035	1.B
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35	09/01/2026	Paydown		35,116	35,116	34,378	34,558	0	558	0	558	0	35,116	0	0	0	1,288	11/01/2035	1.B
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35	09/01/2026	Paydown		14,075	14,075	13,780	13,846	0	229	0	229	0	14,075	0	0	0	516	11/01/2035	1.B
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35	09/01/2026	Paydown		51,158	51,158	50,091	50,315	0	843	0	843	0	51,158	0	0	0	1,876	11/01/2035	1.B
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35	09/01/2026	Paydown		8,872	8,872	8,685	8,727	0	145	0	145	0	8,872	0	0	0	325	12/01/2035	1.B
31409V-R3-9	FNMA POOL NO 879906 6.423% 10/01/33	09/01/2026	Paydown		3,054	3,054	3,034	3,036	0	18	0	18	0	3,054	0	0	0	133	10/01/2033	1.B
3140FM-DF-0	FNMA POOL NO BE1901 3.000% 12/01/46	09/01/2026	Paydown		48,351	48,351	48,475	48,450	0	(99)	0	(99)	0	48,351	0	0	0	905	12/01/2046	1.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3140J9-Q3-8	FNMA POOL NO BM4973 3.500% 05/01/43	09/01/2026	Paydown		128,150	128,150	130,492	130,171	0	(2,021)	0	(2,021)	0	128,150	0	0	0	2,891	05/01/2043	1.B
..3140JA-M9-6	FNMA POOL NO BM5783 3.500% 04/01/47	09/01/2026	Paydown		26,600	26,600	27,049	27,009	0	(409)	0	(409)	0	26,600	0	0	0	614	04/01/2047	1.B
..3140JA-QA-9	FNMA POOL NO BM5848 4.000% 10/01/48	09/01/2026	Paydown		136,779	136,779	142,261	141,927	0	(5,148)	0	(5,148)	0	136,779	0	0	0	3,652	10/01/2048	1.B
..3140KT-JD-8	FNMA POOL NO BQ7459 2.500% 01/01/52	09/01/2026	Paydown		19,171	19,171	15,576	15,680	0	3,490	0	3,490	0	19,171	0	0	0	319	01/01/2052	1.B FE
..3140Q8-KK-0	FNMA POOL NO CA1197 4.000% 02/01/48	09/01/2026	Paydown		41,503	41,503	43,238	43,104	0	(1,601)	0	(1,601)	0	41,503	0	0	0	1,104	02/01/2048	1.B
..31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37	09/01/2026	Paydown		265	265	298	291	0	(26)	0	(26)	0	265	0	0	0	10	02/01/2037	1.B
..31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38	09/01/2026	Paydown		20,409	20,409	20,454	20,432	0	(24)	0	(24)	0	20,409	0	0	0	817	05/01/2038	1.B
..31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38	09/01/2026	Paydown		3,838	3,838	3,756	3,768	0	71	0	71	0	3,838	0	0	0	141	06/01/2038	1.B
..31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37	09/01/2026	Paydown		7,227	7,227	7,908	7,713	0	(487)	0	(487)	0	7,227	0	0	0	265	02/01/2037	1.B
..31412S-BG-9	FNMA POOL NO 933039 6.000% 10/01/37	09/01/2026	Paydown		84	84	97	94	0	(10)	0	(10)	0	84	0	0	0	3	10/01/2037	1.B
..31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38	09/01/2026	Paydown		727	727	711	712	0	15	0	15	0	727	0	0	0	27	11/01/2038	1.B
..31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39	09/01/2026	Paydown		2,499	2,499	2,747	2,689	0	(190)	0	(190)	0	2,499	0	0	0	83	02/01/2039	1.B
..31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39	09/01/2026	Paydown		9,258	9,258	9,377	9,343	0	(85)	0	(85)	0	9,258	0	0	0	278	07/01/2039	1.B
..31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41	09/01/2026	Paydown		27,829	27,829	28,094	28,020	0	(191)	0	(191)	0	27,829	0	0	0	713	02/01/2041	1.B
..31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42	09/01/2026	Paydown		9,533	9,533	10,123	10,018	0	(484)	0	(484)	0	9,533	0	0	0	221	08/01/2042	1.B
..31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42	09/01/2026	Paydown		21,362	21,362	22,610	22,358	0	(996)	0	(996)	0	21,362	0	0	0	411	09/01/2042	1.B
..31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42	09/01/2026	Paydown		10,515	10,515	11,061	10,955	0	(440)	0	(440)	0	10,515	0	0	0	202	09/01/2042	1.B
..31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43	09/01/2026	Paydown		14,813	14,813	14,499	14,552	0	261	0	261	0	14,813	0	0	0	293	04/01/2043	1.B
..31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43	09/01/2026	Paydown		20,916	20,916	21,423	21,306	0	(390)	0	(390)	0	20,916	0	0	0	499	05/01/2043	1.B
..31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43	09/01/2026	Paydown		3,842	3,842	3,946	3,923	0	(81)	0	(81)	0	3,842	0	0	0	90	06/01/2043	1.B
..31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42	09/01/2026	Paydown		15,286	15,286	15,818	15,710	0	(424)	0	(424)	0	15,286	0	0	0	303	09/01/2042	1.B
..31418C-CH-5	FNMA POOL NO MA2771 3.000% 10/01/46	09/01/2026	Paydown		17,490	17,490	18,121	18,054	0	(565)	0	(565)	0	17,490	0	0	0	350	10/01/2046	1.B
..31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40	09/01/2026	Paydown		936	936	1,012	999	0	(63)	0	(63)	0	936	0	0	0	25	09/01/2040	1.B
..35563P-KG-3	FREDDIE MAC CMO 3.500% 08/25/58	09/01/2026	Paydown		322,989	322,989	327,938	325,862	0	(2,873)	0	(2,873)	0	322,989	0	0	0	9,332	08/25/2058	1.B FE
..35563P-NN-5	FREDDIE MAC CMO 2.500% 08/25/59	09/01/2026	Paydown		103,162	103,162	107,438	107,402	0	(4,239)	0	(4,239)	0	103,162	0	0	0	1,714	08/25/2059	1.B FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					4,816,630	4,816,630	4,907,179	4,893,710	0	(77,080)	0	(77,080)	0	4,816,630	0	0	0	119,437	XXX	XXX
..3137BS-P8-0	FREDDIE MAC Agency CMBS 2.724% 08/25/2	08/01/2026	Paydown		8,600,000	8,600,000	8,857,295	8,604,506	0	(4,506)	0	(4,506)	0	8,600,000	0	0	0	156,176	08/25/2026	1.A FE
..3137BS-RF-2	FREDDIE MAC CMBS AGENCY 3.172% 09/25/2	09/01/2026	Paydown		10,000,000	10,000,000	10,299,350	10,005,928	0	(5,928)	0	(5,928)	0	10,000,000	0	0	0	237,900	09/25/2026	1.B FE
..3136AU-ZC-8	FEDERAL NATL MTG ASSN GTD REMI 2.490%	09/01/2026	Paydown		2,045,654	2,045,654	1,981,538	2,036,817	0	8,837	0	8,837	0	2,045,654	0	0	0	35,871	09/25/2026	1.B FE
..3136B4-KB-3	FANNIE MAE CMBS 3.273% 02/25/29	09/01/2026	Paydown		66,264	66,264	66,968	66,409	0	(144)	0	(144)	0	66,264	0	0	0	1,557	02/25/2029	1.B FE
..35563C-AA-6	Freddie Mac Military Housing B 4.653%	09/25/2026	Paydown		483,406	483,406	510,008	505,099	0	(21,693)	0	(21,693)	0	483,406	0	0	0	14,365	11/25/2055	1.B FE
..35563C-AJ-7	Freddie Mac Military Housing B CMBS 4.	09/25/2026	Paydown		676,969	676,969	713,978	708,205	0	(31,236)	0	(31,236)	0	676,969	0	0	0	19,133	10/25/2052	1.B
..35563C-AS-7	Freddie Mac Military Housing B CMO 4.4	09/25/2026	Paydown		1,393,514	1,393,514	1,448,783	1,437,353	0	(43,838)	0	(43,838)	0	1,393,514	0	0	0	42,897	11/25/2052	1.B
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					23,265,807	23,265,807	23,877,920	23,364,317	0	(98,508)	0	(98,508)	0	23,265,807	0	0	0	507,899	XXX	XXX
..23372*-AA-0	DRP SOLARIS MULTISTATE LLC - S DOMAIN YO	09/15/2026	Paydown		83,814	83,814	83,814	69,260	0	0	0	0	0	83,814	0	0	0	9,815	12/31/2029	2.B PL
.000000-00-0	DOMAIN GREENBOUGH ISSUER 2 LLC DOMAIN GR	09/22/2026	Paydown		521,369	521,369	521,369	0	0	0	0	0	0	521,369	0	0	0	17,163	01/22/2032	2.C FE
.00002L-AG-6	A&D_NQM CMO 5.954% 08/25/71	09/01/2026	Paydown		15,856	15,856	15,856	0	0	0	0	0	0	15,856	0	0	0	79	08/25/2071	1.F FE
.00093C-AE-1	ACRA Trust CMO 5.573% 06/25/66	09/01/2026	Paydown		11,560	11,560	11,560	0	0	0	0	0	0	11,560	0	0	0	111	06/25/2066	1.A FE
.00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2 4.	09/25/2026	Various		5,621	1,607	1,061	1,061	0	0	0	0	0	1,061	0	4,561	4,561	0	06/25/2029	3.A FM
.00193H-AC-3	A&D_NQM CMO 5.573% 06/25/71	09/01/2026	Paydown		16,241	16,241	16,241	0	0	0	0	0	0	16,241	0	0	0	230	06/25/2071	1.A FE
..004422-AD-3	ACE SECURITIES CORP. ABS FLOATER 4.275	09/25/2026	Low Book Value		40,887	32,019	224	116	0	93	0	93	0	209	0	40,678	40,678	0	10/25/2036	1.A FM
..00442U-AC-3	ACE SECURITIES CORP ABS FLOATER 4.355%	09/25/2026	Low Book Value		21,046	19,212	14,966	14,966	0	0	0	0	0	14,966	0	6,080	6,080	0	06/25/2037	1.A FM
..00442U-AD-1	ACE SECURITIES CORP ABS FLOATER 4.455%	09/25/2026	Low Book Value		31,967	30,138	5,222	6,283	0	1,422	0	1,422	0	7,706	0	24,261	24,261	0	06/25/2037	1.A FM
..03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2	09/25/2026	Paydown		13,264	13,264	13,397	13,275	0	(11)	0	(11)	0	13,264	0	0	0	394	08/25/2032	1.A FM
..03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	09/25/2026	Paydown		11,119	11,119	10,483	10,675	0	444	0	444	0	11,119	0	0	0	328	08/25/2032	1.A FM
..03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2	09/25/2026	Paydown		52,397	52,397	31,237	32,578	0	19,819	0	19,819	0	52,397	0	0	0	1,133	02/25/2033	1.A FM
..03466F-AC-1	Angel Oak Mortgage Trust CMO 4.975% 10	09/01/2026	Paydown		87,553	87,553	87,306	0	0	246	0	246	0	87,553	0	0	0	1,620	10/25/2070	1.A FM
..03466K-AC-0	Angel Oak Mortgage Trust CMO 5.039% 12	09/01/2026	Paydown		80,771	80,771	80,771	80,767	0	3	0	3	0	80,771	0	0	0	2,646	12/25/2070	1.A FM
..03466T-AA-5	Angel Oak Mortgage Trust CMO 5.509% 06	09/01/2026	Paydown		369,913	369,913	369,906	369,675	0	238	0	238	0	369,913	0	0	0	13,321	06/25/2070	1.A FM
..03466V-AA-0	ANGEL OAK MTG TR 2025-9 CMO 5.141% 08/	09/01/2026	Paydown		37,074	37,074	37,260	37,260	0	(186)	0	(186)	0	37,074	0	0	0	1,291	08/25/2070	1.A FM
..03467A-AG-2	Angel Oak Mortgage Trust CMO 6.049% 06	09/01/2026	Paydown		18,935	18,935	18,935	0	0	0	0	0	0	18,935	0	0	0	150	06/25/2071	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
034940-AA-4	Angel Oak Mortgage Trust CMO 4.960% 09	09/01/2026	Paydown		905,191	905,191	905,174	904,941	0	251	0	251	0	905,191	0	0	0	28,436	09/25/2070	1.A FM
034952-AC-5	ANGEL OAK MTG TR 2025-13 CMO 4.929% 10	09/01/2026	Paydown		810,752	810,752	810,738	810,476	0	276	0	276	0	810,752	0	0	0	13,370	10/25/2070	1.A FM
04537U-AE-7	Aspire Mortgage Trust CMO 5.724% 07/26	09/01/2026	Paydown		10,863	10,863	10,863	0	0	0	0	0	0	10,863	0	0	0	70	07/26/2066	1.A FE
04538H-AA-3	ASPIRE_NQM CMO 5.325% 04/26/66	09/01/2026	Paydown		67,429	67,429	67,428	0	0	1	0	1	0	67,429	0	0	0	861	04/26/2066	1.A FE
04539F-AA-6	SPIRE_26-1 CMO 4.855% 01/25/66	09/01/2026	Paydown		377,625	377,625	377,619	0	0	6	0	6	0	377,625	0	0	0	8,588	01/25/2066	1.A FE
04542B-BN-1	ASSET BACKED FDG CORP SERIES 2002 OPT1	09/25/2026	Paydown		8,070	8,070	2,290	53	0	8,018	0	8,018	0	8,070	0	0	0	292	03/25/2032	1.A FM
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT	09/25/2026	Paydown		11,273	11,273	7,841	2,789	0	8,485	0	8,485	0	11,273	0	0	0	154	11/25/2036	1.A FM
049915-AA-9	ATLX 2024-RPL1 TRUST CMO 3.850% 04/25/	09/01/2026	Paydown		11,967	11,967	11,607	11,677	0	290	0	290	0	11,967	0	0	0	306	04/25/2064	1.A FM
049919-AA-1	ATLX 2024-RPL2 TRUST CMO 3.850% 04/25/	09/01/2026	Paydown		111,017	111,017	106,354	107,403	0	3,614	0	3,614	0	111,017	0	0	0	2,847	04/25/2063	1.A FM
05373*-AA-6	Aven Home 2025-SL3 LLC	09/15/2026	Redemption 100.0000		229,658	229,658	229,657	229,656	0	2	0	2	0	229,658	0	0	0	11,984	06/15/2055	1.A PL
05373*-AB-4	Aven Home 2025-SL3 LLC	09/15/2026	Redemption 100.0000		15,975	15,975	15,975	15,975	0	0	0	0	0	15,975	0	0	0	855	06/15/2055	1.C PL
05373*-AC-2	Aven Home 2025-SL3 LLC	09/15/2026	Redemption 100.0000		14,343	14,343	14,343	14,343	0	0	0	0	0	14,343	0	0	0	800	06/15/2055	1.F PL
05373*-AD-0	Aven Home 2025-SL3 LLC	09/15/2026	Redemption 100.0000		8,639	8,639	8,639	8,639	0	0	0	0	0	8,639	0	0	0	524	06/15/2055	2.B PL
05373*-AE-8	Aven Home 2025-SL3 LLC	09/15/2026	Redemption 100.0000		32,924	32,924	32,924	32,923	0	0	0	0	0	32,924	0	0	0	2,434	06/15/2055	3.C PL
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO 6.0	09/25/2026	Low Book Value		1,765	1,669	161	0	0	0	0	0	0	0	0	1,765	1,765	0	06/25/2046	1.A FM
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHOL	08/01/2026	Paydown		0	604	174	184	0	(174)	9	(183)	0	0	0	0	0	24	09/20/2034	1.A FM
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHOL	09/01/2026	Redemption 26.4674		334	1,262	364	384	0	(30)	19	(49)	0	334	0	0	0	50	09/20/2034	1.A FM
06747V-AE-6	Barclays Mortgage Loan Trust CMO 5.760	09/01/2026	Paydown		18,152	18,152	18,152	0	0	0	0	0	0	18,152	0	0	0	110	07/25/2066	1.A FE
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2	09/25/2026	Paydown		2,059	2,059	2,059	2,059	0	0	0	0	0	2,059	0	0	0	92	11/25/2042	1.A FM
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2	09/25/2026	Paydown		6,178	6,178	6,178	6,178	0	0	0	0	0	6,178	0	0	0	305	11/25/2042	1.A FM
09055C-AE-8	BINOM Securitization Trust CMO 5.060%	09/14/2026	Santander		1,042,379	1,063,652	1,063,631	0	0	(403)	0	(403)	0	1,063,227	0	(20,849)	(20,849)	24,518	02/25/2066	1.A FE
09055C-AE-8	BINOM Securitization Trust CMO 5.060%	09/01/2026	Paydown		20,721	20,721	20,721	0	0	0	0	0	0	20,721	0	0	0	319	02/25/2066	1.A FE
10569W-AC-5	BRAVO RESIDENTIAL FDG TR 2025 CMO 5.04	09/01/2026	Paydown		1,470,488	1,470,488	1,470,466	1,469,517	0	971	0	971	0	1,470,488	0	0	0	11,887	09/25/2065	1.A FM
10570A-AB-2	BRAVO Residential Funding Trus CMO 5.0	09/01/2026	Paydown		218,939	218,939	218,939	218,922	0	17	0	17	0	218,939	0	0	0	7,268	12/25/2055	1.A FM
10570B-AC-8	BRAVO_NQM CMO 4.868% 09/25/65	09/01/2026	Paydown		81,272	81,272	81,326	81,326	0	(53)	0	(53)	0	81,272	0	0	0	2,610	09/25/2065	1.A FM
10570C-AG-7	BRAVO Residential Funding Trus CMO 5.2	09/01/2026	Paydown		49,559	49,559	49,558	0	0	1	0	1	0	49,559	0	0	0	1,395	12/25/2065	1.F FE
10570M-AC-4	BRAVO Residential Funding Trus CMO 5.3	09/01/2026	Paydown		170,190	170,190	169,981	169,917	0	273	0	273	0	170,190	0	0	0	6,030	06/25/2065	1.A FM
10570N-AA-6	BRAVO RESIDENTIAL FDG TR 2024 ASSET BACK	09/01/2026	Paydown		2,228,859	2,228,859	2,228,858	2,224,059	0	4,800	0	4,800	0	2,228,859	0	0	0	94,233	04/25/2054	1.A FE
10570P-AA-1	BRAVO RESIDENTIAL FDG TR 2024 ASSET BACK	09/01/2026	Paydown		123,950	123,950	123,794	123,736	0	214	0	214	0	123,950	0	0	0	4,556	09/25/2054	1.A FM
10570W-AH-1	BRAVO RESIDENTIAL FDG TR 2026- CMO 5.5	09/01/2026	Paydown		32,634	32,634	32,633	0	0	0	0	0	0	32,634	0	0	0	333	05/25/2066	1.A FE
10570X-AE-6	BRAVO Residential Funding Trus CMO 5.1	09/01/2026	Paydown		22,618	22,618	22,618	0	0	0	0	0	0	22,618	0	0	0	399	03/25/2066	1.A FE
10570Y-AH-7	BRAVO RESIDENTIAL FDG TR 2026- CMO 5.3	09/01/2026	Paydown		15,344	15,344	15,284	0	0	60	0	60	0	15,344	0	0	0	69	06/25/2066	1.A FE
10571B-AH-6	BRAVO Residential Funding Trus CMO 5.7	09/01/2026	Paydown		15,590	15,590	15,590	0	0	0	0	0	0	15,590	0	0	0	125	07/26/2066	1.A FE
10571L-AE-1	BRAVO RESIDENTIAL FDG TR 2026- CMO 5.0	09/01/2026	Paydown		207,184	207,184	207,181	156,258	0	39	0	39	0	207,184	0	0	0	2,346	11/25/2065	1.A FE
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER	09/25/2026	Paydown		15,162	15,162	13,330	10,492	0	4,670	0	4,670	0	15,162	0	0	0	227	01/25/2033	1.A FM
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	09/25/2026	Paydown		36,604	36,604	14,438	12,566	0	24,038	0	24,038	0	36,604	0	0	0	1,071	10/25/2033	1.A FM
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	09/25/2026	Paydown		2,249	2,249	2,226	2,239	0	10	0	10	0	2,249	0	0	0	84	06/25/2034	1.A FM
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2	09/25/2026	Paydown		37,402	37,402	37,035	37,116	0	285	0	285	0	37,402	0	0	0	1,723	02/25/2033	1.A FM
12571D-AA-3	CIM TR 2025-I1 CMO 5.655% 10/25/69	09/01/2026	Paydown		158,983	158,983	159,660	159,486	0	(503)	0	(503)	0	158,983	0	0	0	5,812	10/25/2069	1.A FM
12596S-AA-1	COOPR RESIDENTIAL MTG TR 2025 CMO 5.65	09/01/2026	Paydown		664,387	664,387	664,385	663,852	0	536	0	536	0	664,387	0	0	0	24,943	05/25/2060	1.A FM
12636S-AA-3	COOPR Residential Mortgage Tru CMO 5.0	09/01/2026	Paydown		274,724	274,724	274,720	274,677	0	48	0	48	0	274,724	0	0	0	9,239	11/25/2060	1.A FM
12663T-AA-7	CSMC TRUST CSMC_22-RPL4 CMO 3.904% 04/	09/01/2026	Paydown		131,641	131,641	124,784	126,989	0	4,652	0	4,652	0	131,641	0	0	0	3,370	04/25/2062	1.A FE
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	09/25/2026	Paydown		949	949	925	932	0	18	0	18	0	949	0	0	0	43	12/25/2032	1.A FM
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO 5.0	09/25/2026	Paydown		1,215	1,215	1,187	1,187	0	28	0	28	0	1,215	0	0	0	40	01/25/2034	1.A FM
12667G-HK-2	COUNTRYWIDE ALT A CWALT_05-J5 7.000% 0	09/29/2026	Low Book Value		392	202	98	98	0	(12)	0	(12)	0	86	0	306	306	0	01/25/2035	1.A FM
12669G-A7-6	COUNTRYWIDE HOME LOANS CWHL_05_HYB3 4.	08/01/2026	Paydown		79	79	76	53	0	26	0	26	0	79	0	0	0	3	06/20/2035	1.A FM
12674U-AA-1	COOPR Residential Mortgage Tru CMO 5.5	09/01/2026	Paydown		716,361	716,361	716,766	716,271	0	90	0	90	0	716,361	0	0	0	26,526	06/25/2060	1.A FM
12675X-AA-4	COLT 2025-10 MTG LN TR CMO 5.088% 10/2	09/01/2026	Paydown		702,249	702,249	702,238	701,683	0	567	0	567	0	702,249	0	0	0	5,988	10/25/2070	1.A FE
12677U-AJ-9	COLT Funding CMO 5.803% 08/25/71	09/01/2026	Paydown		4,261	4,261	4,261	0	0	0	0	0	0	4,261	0	0	0	41	08/25/2071	1.C FE
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER 4.665%	09/25/2026	Paydown		27,502	27,502	27,524	27,556	0	(54)	0	(54)	0	27,502	0	0	0	816	09/25/2032	1.A FM
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS	09/25/2026	Paydown		11,176	11,176	11,151	11,172	0	4	0	4	0	11,176	0	0	0	308	06/25/2034	1.A FM
16160N-AC-5	CHASE HOME LENDING MTG TR 2024 CMO 3.3	09/01/2026	Paydown		62,728	62,728	54,915	55,207	0	7,521	0	7,521	0	62,728	0	0	0	1,345	12/25/2064	1.A FM
161930-AB-8	CHASE HOME LENDING MORTGAGE TR CMO 3.2	09/01/2026	Paydown		53,627	53,627	46,288	47,090	0	6,537	0	6,537	0	53,627	0	0	0	1,182	08/25/2064	1.A FM
17179V-AA-8	CIM TR 2024 CMO CLASS A1 CMO 4.750% 06	09/01/2026	Paydown		56,815	56,815	54,923	55,267	0	1,548	0	1,548	0	56,815	0	0	0	1,794	06/25/2064	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED 4.298%	09/29/2026	Low Book Value		13,751	513	86	0	0	0	0	0	0	0	0	13,751	13,751	1	11/25/2036	1.A FM
17334A-AC-2	Citigroup Mortgage Loan Trust CMO 5.75	07/11/2026	Paydown		14,245	14,245	14,244	0	0	0	0	0	0	14,245	0	0	0	68	05/25/2066	1.A FE
17334A-AC-2	Citigroup Mortgage Loan Trust CMO 5.75	09/01/2026	Paydown		15,942	15,942	15,942	0	0	0	0	0	0	15,942	0	0	0	195	05/25/2066	1.A FE
19688U-AD-4	COLT 2025-12 MTG LN TR CMO 4.983% 01/2	09/01/2026	Paydown		1,123,811	1,123,811	1,123,795	1,123,346	0	465	0	465	0	1,123,811	0	0	0	18,531	01/26/2071	1.A FE
19689C-AA-9	COLT Funding CMO 5.470% 06/25/70	09/01/2026	Paydown		211,753	211,753	211,712	211,619	0	134	0	134	0	211,753	0	0	0	7,411	06/25/2070	1.A FE
19689E-AD-9	COLT_NQM CMO 5.288% 06/25/71	09/01/2026	Paydown		19,939	19,939	19,939	0	0	0	0	0	0	19,939	0	0	0	219	06/25/2071	1.A FE
19689F-AF-1	COLT_NQM CMO 4.832% 03/25/71	09/01/2026	Paydown		124,600	124,600	124,600	0	0	0	0	0	0	124,600	0	0	0	3,078	03/25/2071	1.A FE
19689G-AF-9	COLT_NQM CMO 5.119% 05/25/71	09/01/2026	Paydown		14,853	14,853	14,853	0	0	0	0	0	0	14,853	0	0	0	280	05/25/2071	1.A FE
196926-AD-1	COLT Funding CMO 4.758% 02/25/71	07/16/2026	Pymt In Kind (Interest Capit)		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2071	1.A FE
196926-AD-1	COLT Funding CMO 4.758% 02/25/71	09/01/2026	Paydown		190,949	190,949	190,295	0	0	653	0	653	0	190,949	0	0	0	1,089	02/25/2071	1.A FE
216926-AA-3	COOPR RESIDENTIAL MTG TR 2025- CMO 4.8	09/01/2026	Paydown		1,068,771	1,068,771	1,068,746	1,068,484	0	286	0	286	0	1,068,771	0	0	0	34,326	09/25/2060	1.A FM
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	09/25/2026	Paydown		2,909	2,909	1,434	469	0	2,441	0	2,441	0	2,909	0	0	0	105	02/25/2032	1.A FM
225458-BM-9	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005	07/01/2026	Paydown		361	361	181	245	0	116	0	116	0	361	0	0	0	12	02/25/2035	5.C FM
22757J-AC-1	CROSS 2025-H7 MTG TR CMO 4.934% 09/25/	09/01/2026	Paydown		322,801	322,801	322,297	322,283	0	518	0	518	0	322,801	0	0	0	10,718	09/25/2070	1.A FM
22757X-AA-4	Cross Mortgage Trust CMO 5.003% 11/25/	09/01/2026	Paydown		589,029	589,029	589,489	220,863	0	(437)	0	(437)	0	589,029	0	0	0	14,327	11/25/2070	1.A FM
22758F-AE-4	CROSS 2026-NQM4 MTG TR CMO 5.485% 04/2	09/01/2026	Paydown		277,895	277,895	277,893	201,798	0	42	0	42	0	277,895	0	0	0	3,939	04/25/2071	1.A FE
22758J-AF-3	Cross Mortgage Trust CMO 5.877% 08/25/	09/01/2026	Paydown		18,158	18,158	18,158	0	0	0	0	0	0	18,158	0	0	0	129	08/25/2071	1.D FE
22758N-AA-5	CROSS 2025-H1 MTG TR CMO 5.735% 02/25/	09/01/2026	Paydown		58,356	58,356	58,764	58,683	0	(327)	0	(327)	0	58,356	0	0	0	2,265	02/25/2070	1.A FM
22758T-AC-8	CROSS 2025-H6 MTG TR CMO 5.181% 07/25/	09/01/2026	Paydown		111,058	111,058	111,056	111,005	0	53	0	53	0	111,058	0	0	0	3,844	07/25/2070	1.A FM
22758Y-AC-7	CROSS 2025-H10 MTG TR CMO 4.968% 01/25	09/01/2026	Paydown		619,411	619,411	619,400	619,139	0	272	0	272	0	619,411	0	0	0	8,263	01/25/2071	1.A FE
22759B-AE-2	CROSS_NQM CMO 5.094% 03/25/71	09/01/2026	Paydown		15,623	15,623	15,622	0	0	0	0	0	0	15,623	0	0	0	261	03/25/2071	1.A FE
227920-AA-3	Cross Mortgage Trust CMO 5.509% 07/25/	09/01/2026	Paydown		533,535	533,535	533,532	533,203	0	332	0	332	0	533,535	0	0	0	19,605	07/25/2070	1.A FM
227923-AA-7	Cross Mortgage Trust CMO 5.036% 11/25/	09/01/2026	Paydown		168,423	168,423	168,421	168,414	0	9	0	9	0	168,423	0	0	0	5,484	11/25/2070	1.A FM
227924-AE-7	CROSS_NQM CMO 4.833% 03/25/61	09/01/2026	Paydown		907,491	907,491	907,475	685,427	0	237	0	237	0	907,491	0	0	0	10,788	03/25/2061	1.A FE
26215*-AA-4	DRP WA 3 LLC DOMAIN REC CARLSBORG 7.25	09/15/2026	DRP WA 3 LLC		165,648	165,648	165,648	0	0	0	0	0	0	165,648	0	0	0	4,283	12/20/2027	2.B Z
26215*-AA-4	DRP WA 3 LLC DOMAIN REC CARLSBORG 7.25	09/20/2026	Paydown		148,872	148,872	148,872	0	0	0	0	0	0	148,872	0	0	0	3,964	12/20/2027	2.B Z
26215B-AA-2	DRP PA 2 LLC DOMAIN REC BROADCASTING 7	09/15/2026	Various		197,043	197,043	197,043	0	0	0	0	0	0	197,043	0	0	0	2,690	09/30/2029	2.C FE
26215B-AA-2	DRP PA 2 LLC DOMAIN REC BROADCASTING 7	09/30/2026	Paydown		10,262	10,262	10,262	0	0	0	0	0	0	10,262	0	0	0	160	09/30/2029	2.B PL
26215B-AA-2	DRP PA 2 LLC DOMAIN REC BROADCASTING 7	09/15/2026	Paydown		176,343	176,343	176,343	0	0	0	0	0	0	176,343	0	0	0	2,208	09/30/2029	2.C FE
26846J-AF-8	EFMT 2026-NQM3 CMO 5.029% 03/25/71	09/01/2026	Paydown		40,904	40,904	40,904	0	0	0	0	0	0	40,904	0	0	0	909	03/25/2071	1.A FE
26846K-AF-5	EFMT 2026-NQM4 CMO 5.466% 04/25/71	09/01/2026	Paydown		41,503	41,503	41,503	0	0	0	0	0	0	41,503	0	0	0	913	04/25/2071	1.A FE
26846M-AA-2	Ellington Financial Mortgage T CMO 4.9	09/01/2026	Paydown		133,171	133,171	133,170	0	0	1	0	1	0	133,171	0	0	0	4,357	12/25/2060	1.A FE
26846T-AF-6	EFMT_NQM CMO 4.682% 02/25/71	08/06/2026	Merrill Lynch,Pierce,Fenner &		1,636,059	1,668,850	1,668,848	0	0	(371)	0	(371)	0	1,668,477	0	(32,418)	(32,418)	40,370	02/25/2071	1.A FE
26846T-AF-6	EFMT_NQM CMO 4.682% 02/25/71	09/01/2026	Paydown		352,069	352,069	352,069	0	0	0	0	0	0	352,069	0	0	0	8,497	02/25/2071	1.A FE
26846U-AA-4	Ellington Financial Mortgage T CMO 5.6	09/01/2026	Paydown		82,718	82,718	82,717	0	0	1	0	1	0	82,718	0	0	0	786	06/25/2061	1.A FE
26846V-AA-2	EFMT 2025-CES1 CMO 5.726% 01/25/60	09/01/2026	Paydown		1,816,226	1,816,226	1,816,198	1,814,467	0	1,758	0	1,758	0	1,816,226	0	0	0	68,789	01/25/2060	1.A FM
26847E-AK-7	EFMT 2026-NQM6 CMO 5.821% 06/25/71	09/01/2026	Paydown		23,689	23,689	23,689	0	0	0	0	0	0	23,689	0	0	0	248	06/25/2071	1.F FE
26847G-AE-6	Ellington Financial Mortgage T CMO 5.7	09/01/2026	Paydown		52,040	52,040	52,039	0	0	1	0	1	0	52,040	0	0	0	359	08/25/2071	1.A FE
26847N-AA-9	EFMT_NQM CMO 5.444% 07/25/70	09/01/2026	Paydown		127,137	127,137	127,077	127,021	0	116	0	116	0	127,137	0	0	0	4,739	07/25/2070	1.A FE
281916-AC-0	EFMT 2025-NQM6 CMO 5.001% 12/25/70	09/01/2026	Paydown		853,175	853,175	853,686	853,257	0	(82)	0	(82)	0	853,175	0	0	0	12,589	12/25/2070	1.A FE
281917-AC-8	Ellington Financial Mortgage T CMO 5.5	09/01/2026	Paydown		422,982	422,982	422,978	422,778	0	204	0	204	0	422,982	0	0	0	16,275	06/25/2070	1.A FM
281917-AE-4	Ellington Financial Mortgage T CMO 5.9	09/01/2026	Paydown		41,469	41,469	41,481	41,461	0	8	0	8	0	41,469	0	0	0	1,697	06/25/2070	1.B FM
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED 6.72	07/27/2026	Low Book Value		630	630	0	0	0	0	0	0	0	0	0	630	630	0	08/25/2032	1.A FM
31684P-AA-0	FIGRE Trust CMO 5.408% 07/25/55	09/01/2026	Paydown		136,907	136,907	136,880	136,846	0	61	0	61	0	136,907	0	0	0	4,873	07/25/2055	1.A FM
31685A-AA-2	FIGRE_HELOC CMO 5.605% 06/25/56	09/01/2026	Paydown		84,193	84,193	84,191	0	0	2	0	2	0	84,193	0	0	0	1,115	06/25/2056	1.A FE
31685R-AA-5	FIGRE_HELOC CMO 5.726% 07/25/56	08/25/2026	Paydown		68,110	68,110	68,110	0	0	0	0	0	0	68,110	0	0	0	325	07/25/2056	1.A FE
31685R-AA-5	FIGRE_HELOC CMO 5.726% 07/25/56	09/01/2026	Paydown		71,321	71,321	71,321	0	0	0	0	0	0	71,321	0	0	0	681	07/25/2056	1.A FE
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	07/27/2026	Low Book Value		3,919	3,919	0	0	0	0	0	0	0	0	0	3,919	3,919	0	09/25/2033	1.A FM
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	08/25/2026	Low Book Value		3,050	3,050	0	0	0	0	0	0	0	0	0	3,050	3,050	0	09/25/2033	1.G FM
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	09/25/2026	Low Book Value		3,503	3,503	0	0	0	0	0	0	0	0	0	3,503	3,503	0	09/25/2033	2.C FM
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE 4.33	09/25/2026	Low Book Value		273,759	180,010	74,261	74,261	0	0	0	0	0	74,261	0	199,497	199,497	0	12/25/2037	1.A FM
33738#-AA-4	FIRST UNION MTG CORP 1997-3 FUNMC_1997-3	07/01/2026	Paydown		2,042	2,042	1,469	1,344	0	697	0	697	0	2,042	0	0	0	0	11/01/2027	5.B GI
36171H-AA-7	GCAT CMO 5.604% 04/25/70	09/01/2026	Paydown		51,382	51,382	51,381	51,355	0	26	0	26	0	51,382	0	0	0	1,875	04/25/2070	1.A FM
36173J-AE-3	GCAT 2026-NQM2 TR CMO 5.449% 02/25/71	09/01/2026	Paydown		182,240	182,240	182,237	0	0	3	0	3	0	182,240	0	0	0	3,347	02/25/2071	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W	09/01/2026	Paydown		4,529	4,529	4,521	4,517	0	13	0	13	0	4,529	0	0	0	166	01/25/2034	1.A FM
36256B-AC-4	GS MORTGAGE SECURITIES TRUST G CMO 3.7	09/01/2026	Paydown		550,918	550,918	543,215	546,701	0	4,216	0	4,216	0	550,918	0	0	0	13,607	10/25/2057	1.A FM
36270A-AA-2	GS MTG-BACKED SECS TR 2024-HE1 ASSET BAC	09/25/2026	Paydown		57,838	57,838	57,838	57,838	0	0	0	0	0	57,838	0	0	0	2,071	08/25/2054	1.A FE
36272E-AA-2	GS Mortgage-Backed Securities CMO 5.64	09/01/2026	Paydown		108,752	108,752	108,851	108,798	0	(46)	0	(46)	0	108,752	0	0	0	4,101	06/25/2065	1.A FM
36273B-AA-7	GS MTG-BACKED SECS TR 2025-CES CMO 5.1	09/01/2026	Paydown		773,460	773,460	773,453	773,312	0	149	0	149	0	773,460	0	0	0	26,599	09/25/2055	1.A FM
36274B-AE-8	ARCHOME_NQM CMO 4.789% 12/25/70	09/01/2026	Paydown		1,027,293	1,027,293	1,027,293	727,464	0	201	0	201	0	1,027,293	0	0	0	12,446	12/25/2070	1.A FE
36275B-AA-5	GS MORTGAGE-BACKED SECURITIES CMO 5.35	09/01/2026	Paydown		44,637	44,637	44,637	0	0	0	0	0	0	44,637	0	0	0	586	09/25/2056	1.A FE
36275E-AC-5	GS MTG BACKED SECS TR 2025-DSC CMO 4.9	09/01/2026	Paydown		100,948	100,948	100,946	100,923	0	26	0	26	0	100,948	0	0	0	3,303	06/25/2065	1.A FE
36275E-AF-8	GS MTG BACKED SECS TR 2025-DSC CMO 5.6	08/04/2026	WELLS FARGO SEC LLC		791,000	800,000	799,975	799,828	0	(435)	0	(435)	0	799,393	0	(8,393)	(8,393)	30,885	06/25/2065	2.B FE
36276B-AA-4	GS_NQM CMO 4.725% 05/25/66	09/01/2026	Paydown		97,801	97,801	97,801	0	0	0	0	0	0	97,801	0	0	0	2,320	05/25/2066	1.A FE
36276E-AA-8	GS Mortgage-Backed Securities CMO 4.86	09/01/2026	Paydown		253,149	253,149	253,147	0	0	2	0	2	0	253,149	0	0	0	6,913	03/25/2066	1.A FE
36277L-AA-1	GS Mortgage-Backed Securities CMO 4.89	09/01/2026	Paydown		88,670	88,670	88,669	0	0	1	0	1	0	88,670	0	0	0	2,528	05/25/2056	1.A FE
362983-AC-2	GS MTG-BACKED SECS TR 2026-HLT CMO 5.6	09/01/2026	Paydown		56,319	56,319	56,319	0	0	0	0	0	0	56,319	0	0	0	573	11/25/2066	1.A FE
362988-AE-7	GS Mortgage-Backed Securities CMO 5.79	09/01/2026	Paydown		33,935	33,935	33,935	0	0	0	0	0	0	33,935	0	0	0	246	11/25/2066	1.A FE
36831Q-AC-5	GCAT 2025-NQM6 TR CMO 4.935% 10/25/70	09/01/2026	Paydown		74,509	74,509	74,562	74,556	0	(47)	0	(47)	0	74,509	0	0	0	2,357	10/25/2070	1.A FM
36831R-AC-3	GCAT CMO 5.036% 11/25/70	09/01/2026	Paydown		250,788	250,788	250,787	250,761	0	27	0	27	0	250,788	0	0	0	8,166	11/25/2070	1.A FM
381935-AA-3	GOODLEAP HOME IMPT SOLUTIONS ASSET BACKE	09/20/2026	Paydown		30,162	30,417	30,651	30,646	0	(484)	0	(484)	0	30,162	0	0	0	1,092	10/20/2046	1.G FE
38237F-AA-9	GoodLeap Home Improvement Solu ASSET BAC	09/20/2026	Paydown		87,094	87,094	87,291	0	0	(197)	0	(197)	0	87,094	0	0	0	2,856	10/20/2049	1.G FE
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSU ASSET BAC	09/25/2026	Paydown		43,492	43,492	43,492	43,490	0	2	0	2	0	43,492	0	0	0	1,608	06/25/2059	1.A FE
39571M-AD-0	GREENSKY HOME IMPROVEMENT ISSU ASSET BAC	09/25/2026	Paydown		86,537	86,537	87,400	87,377	0	(840)	0	(840)	0	86,537	0	0	0	3,247	06/25/2059	1.A FE
39571V-AD-0	GREENSKY HOME IMPROVEMENT ASSET BACKED	09/25/2026	Paydown		33,375	33,375	33,373	33,373	0	2	0	2	0	33,375	0	0	0	1,081	06/25/2060	1.A FE
403966-AA-2	HOMES 2025-NQM2 TR CMO 5.425% 02/25/70	09/01/2026	Paydown		219,164	219,164	219,163	219,018	0	146	0	146	0	219,164	0	0	0	7,821	02/25/2070	1.A FE
403972-AC-6	AMWEST_NQM CMO 4.846% 02/25/61	09/01/2026	Paydown		200,977	200,977	200,974	0	0	2	0	2	0	200,977	0	0	0	4,824	02/25/2061	1.A FE
403973-AG-5	CITADEL_NQM CMO 5.617% 04/27/71	09/01/2026	Paydown		48,087	48,087	48,087	0	0	1	0	1	0	48,087	0	0	0	644	04/27/2071	1.F FE
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT	09/25/2026	Various		2,908	1,880	861	3	0	0	0	0	0	3	0	2,905	2,905	0	07/25/2036	1.A FM
43762C-AA-9	HOMES 2025-NQM5 TR CMO 5.027% 09/25/70	09/01/2026	Paydown		415,459	415,459	415,458	415,407	0	52	0	52	0	415,459	0	0	0	13,667	09/25/2070	1.A FM
437922-AD-9	Home Owner Mortgage Enhanced S CMO 5.0	09/01/2026	Paydown		99,318	99,318	99,316	0	0	2	0	2	0	99,318	0	0	0	2,778	09/25/2070	1.C FE
437940-AC-3	HOMES Trust CMO 5.679% 07/25/71	09/01/2026	Paydown		19,248	19,248	19,248	0	0	0	0	0	0	19,248	0	0	0	91	07/25/2071	1.A FE
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR 8.860%	08/15/2026	Redemption 100.0000		(2,081)	(2,081)	(2,080)	(2,081)	0	0	0	0	0	(2,081)	0	0	0	0	02/25/2036	1.A FM
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR 7.5	09/29/2026	Redemption 100.0000		12	12	12	12	0	0	0	0	0	12	0	0	0	1	12/25/2030	5.B GI
46593H-AA-6	J P MORGAN MTG TR 2024-HE2 ASSET BACKED	09/21/2026	Paydown		50,387	50,387	50,387	50,387	0	0	0	0	0	50,387	0	0	0	1,654	10/20/2054	1.A FM
46593T-AD-4	J P MORGAN MTG TR 2025-DSC1 CMO 5.830%	09/01/2026	Paydown		99,218	99,218	99,505	99,413	0	(194)	0	(194)	0	99,218	0	0	0	3,943	09/25/2065	1.A FM
46594D-AA-4	J P MORGAN MTG TR 2025-CES5 CMO 5.136%	09/01/2026	Paydown		499,358	499,358	499,349	491,813	0	7,545	0	7,545	0	499,358	0	0	0	18,293	02/25/2056	1.A FM
46594Y-AE-0	JP Morgan Mortgage Trust CMO 5.772% 12	09/01/2026	Paydown		16,988	16,988	16,987	0	0	0	0	0	0	16,988	0	0	0	98	12/01/2066	1.A FE
46595C-AH-0	JP Morgan Mortgage Trust CMO 5.880% 01	09/01/2026	Paydown		5,241	5,241	5,241	0	0	0	0	0	0	5,241	0	0	0	26	01/25/2067	1.D FE
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	09/25/2026	Low Book Value		28,026	12,902	103	95	0	16	0	16	0	111	0	27,915	27,915	0	08/25/2036	1.A FM
46658C-AA-9	JP Morgan Mortgage Trust CMO 5.919% 06	09/01/2026	Paydown		2,007,230	2,007,230	2,007,218	2,003,513	0	3,717	0	3,717	0	2,007,230	0	0	0	78,558	06/25/2054	1.A FM
46659R-AC-1	JP Morgan Mortgage Trust CMO 5.385% 12	09/01/2026	Paydown		1,558,647	1,558,647	1,558,458	1,557,628	0	1,019	0	1,019	0	1,558,647	0	0	0	56,270	12/25/2055	1.A FE
46660B-AA-7	JP Morgan Mortgage Trust CMO 4.909% 06	09/01/2026	Paydown		728,929	728,929	728,925	0	0	3	0	3	0	728,929	0	0	0	20,867	06/25/2056	1.A FE
46660P-AE-8	VIS_NQM CMO 4.787% 06/25/66	09/30/2026	JP Morgan Securities, Inc		1,926,596	1,952,837	1,952,796	0	0	(263)	0	(263)	0	1,952,533	0	(25,937)	(25,937)	31,940	06/25/2066	1.A FE
46660P-AE-8	VIS_NQM CMO 4.787% 06/25/66	09/01/2026	Paydown		85,022	85,022	85,020	0	0	2	0	2	0	85,022	0	0	0	2,251	06/25/2066	1.A FE
46664D-AE-1	J P MORGAN MTG TR 2025-NQM5 CMO 4.879%	09/01/2026	Paydown		44,531	44,531	44,531	44,531	0	0	0	0	0	44,531	0	0	0	1,457	05/25/2066	1.A FE
46664M-AA-9	J P MORGAN MTG TR 2026-ACES1 CMO 4.894	09/01/2026	Paydown		141,099	141,099	141,099	0	0	0	0	0	0	141,099	0	0	0	3,430	04/25/2066	1.A FE
55287M-AA-7	MFRA_NQM CMO 5.675% 05/27/70	09/01/2026	Paydown		28,537	28,537	28,536	28,518	0	18	0	18	0	28,537	0	0	0	1,037	05/27/2070	1.A FE
55287R-AC-2	MFA 2025-NQM4 TR CMO 5.229% 08/25/70	09/01/2026	Paydown		95,278	95,278	95,277	95,246	0	32	0	32	0	95,278	0	0	0	3,262	08/25/2070	1.A FE
55287Y-AF-0	MFA 2026-NQM1 TR CMO 5.051% 02/25/71	09/01/2026	Paydown		43,388	43,388	43,387	0	0	0	0	0	0	43,388	0	0	0	930	02/25/2071	1.A FE
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE	09/25/2026	Paydown		36,140	36,140	7,228	5,548	0	30,592	0	30,592	0	36,140	0	0	0	325	08/25/2036	1.A FM
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO	09/01/2026	Paydown		3,527	3,527	2,865	3,148	0	378	0	378	0	3,527	0	0	0	129	12/25/2034	1.A FM
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	09/25/2026	Paydown		8,355	8,355	7,988	8,184	0	171	0	171	0	8,355	0	0	0	311	06/25/2034	1.A FM
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	09/25/2026	Various		84,638	65,585	1,364	1,138	0	357	0	357	0	1,495	0	83,143	83,143	0	04/25/2047	1.A FM
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT	09/25/2026	Paydown		53,460	53,460	12,680	13,002	0	40,458	0	40,458	0	53,460	0	0	0	615	07/25/2037	1.A FM
59166E-AB-1	MET_RPL CMO 3.750% 04/25/58	09/01/2026	Paydown		184,019	184,019	187,360	184,802	0	(783)	0	(783)	0	184,019	0	0	0	4,756	04/25/2058	1.A FM
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	09/25/2026	Low Book Value		10,497	10,497	0	0	0	0	0	0	0	10,497	0	10,497	10,497	0	11/26/2032	1.A FM
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2	09/25/2026	Low Book Value		5,012	4,777	3,745	7	0	(7)	0	(7)	0	0	0	5,012	5,012	0	01/25/2032	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	09/25/2026	Low Book Value		13,075	13,075	0	0	0	0	0	0	0	0	0	13,075	13,075	0	04/25/2032	1.A FM
..617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	09/25/2026	Paydown		22,089	22,089	6,943	4,707	0	17,382	0	17,382	0	22,089	0	0	0	193	11/25/2036	1.A FM
. 61778X-AA-7	MSRM_NQM CMO 5.443% 07/25/70	09/01/2026	Paydown		221,142	221,142	222,237	222,039	0	(897)	0	(897)	0	221,142	0	0	0	7,693	07/25/2070	1.A FM
..61779B-AA-4	MORGAN STANLEY RESIDENTIAL MTG CMO 5.4	09/01/2026	Paydown		19,086	19,086	19,086	19,080	0	6	0	6	0	19,086	0	0	0	686	07/25/2070	1.A FM
..61779K-AA-4	MSRM_NQM CMO 4.984% 09/25/70	09/01/2026	Paydown		91,656	91,656	91,784	91,775	0	(120)	0	(120)	0	91,656	0	0	0	2,911	09/25/2070	1.A FM
..61781C-AC-4	Morgan Stanley Residential Mor CMO 5.5	09/01/2026	Paydown		13,181	13,181	13,181	0	0	0	0	0	0	13,181	0	0	0	116	06/25/2071	1.A FE
..61790V-AA-5	MORGAN STANLEY RESIDENTIAL MTG CMO 5.5	09/01/2026	Paydown		500,124	500,124	500,116	499,751	0	373	0	373	0	500,124	0	0	0	19,000	03/25/2070	1.A FM
..61790V-AD-9	MORGAN STANLEY RESIDENTIAL MTG CMO 5.7	09/01/2026	Paydown		47,139	47,139	47,177	47,146	0	(7)	0	(7)	0	47,139	0	0	0	1,852	03/25/2070	1.D FM
..617919-AC-9	Morgan Stanley Residential Mor CMO 5.6	09/10/2026	Paydown		4,965	4,965	4,965	0	0	0	0	0	0	4,965	0	0	0	24	06/25/2071	1.A FE
..617945-AA-8	Morgan Stanley Residential Mor CMO 5.5	09/01/2026	Paydown		270,196	270,196	270,193	270,059	0	137	0	137	0	270,196	0	0	0	10,026	06/25/2070	1.A FM
..617945-AC-4	Morgan Stanley Residential Mor CMO 5.5	09/01/2026	Paydown		40,328	40,328	40,364	40,342	0	(13)	0	(13)	0	40,328	0	0	0	1,496	06/25/2070	1.A FM
..617949-AC-6	MSRM_NQM CMO 4.734% 01/26/71	09/01/2026	Paydown		180,594	180,594	180,593	0	0	2	0	2	0	180,594	0	0	0	4,164	01/26/2071	1.A FE
..617954-AD-4	Morgan Stanley Residential Mor CMO 5.2	09/01/2026	Paydown		10,735	10,735	10,741	0	0	(6)	0	(6)	0	10,735	0	0	0	199	04/27/2071	1.A FE
..617955-AC-3	MORGAN STANLEY RESIDENTIAL MTG CMO 5.1	09/01/2026	Paydown		235,487	235,487	235,900	128,446	0	(413)	0	(413)	0	235,487	0	0	0	7,449	11/25/2070	1.A FM
..617960-AC-3	MORGAN STANLEY RESIDENTIAL MTG CMO 5.2	09/01/2026	Paydown		221,332	221,332	221,331	158,083	0	12	0	12	0	221,332	0	0	0	2,921	03/25/2071	1.A FE
..617961-AC-1	NEWFI_NQM CMO 5.764% 08/25/71	09/01/2026	Paydown		6,807	6,807	6,807	0	0	0	0	0	0	6,807	0	0	0	33	08/25/2071	1.A FE
..62957J-AC-5	NYMT LN TR 2025-INV2 CMO 5.000% 10/25/	09/01/2026	Paydown		123,986	123,986	123,984	123,892	0	94	0	94	0	123,986	0	0	0	923	10/25/2060	1.A FE
..64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	09/25/2026	Paydown		15,195	15,195	15,200	15,214	0	(19)	0	(19)	0	15,195	0	0	0	458	07/25/2033	1.A FM
..64832N-AE-9	NRZT_NQM CMO 5.418% 06/25/66	09/01/2026	Paydown		33,954	33,954	33,954	0	0	0	0	0	0	33,954	0	0	0	478	06/25/2066	1.A FE
..64832P-AE-4	NRZT_NQM CMO 4.833% 02/25/66	09/01/2026	Paydown		748,403	748,403	748,394	553,069	0	101	0	101	0	748,403	0	0	0	8,801	02/25/2066	1.A FE
..64832R-AE-0	New Residential Mortgage Loan CMO 5.56	09/01/2026	Paydown		13,239	13,239	13,239	0	0	0	0	0	0	13,239	0	0	0	93	08/25/2066	1.A FE
..64832V-AE-1	New Residential Mortgage Loan CMO 5.67	09/01/2026	Paydown		56,107	56,107	56,107	0	0	0	0	0	0	56,107	0	0	0	446	08/25/2066	1.A FE
..67120Q-AA-4	OBX 2025-NQM4 TR CMO 5.400% 02/25/55	09/01/2026	Paydown		340,640	340,640	342,716	342,102	0	(1,462)	0	(1,462)	0	340,640	0	0	0	3,063	02/25/2055	1.A FM
..67121D-AA-2	OBX 2025-NQM7 TR CMO 5.560% 05/25/55	09/01/2026	Paydown		1,186,501	1,186,501	1,186,488	1,185,790	0	711	0	711	0	1,186,501	0	0	0	45,928	05/25/2055	1.A FM
..67121D-AB-0	OBX 2025-NQM7 TR CMO 5.763% 05/25/55	09/01/2026	Paydown		101,531	101,531	101,907	101,818	0	(287)	0	(287)	0	101,531	0	0	0	4,074	05/25/2055	1.C FM
..67121L-AA-4	Onslow Bay Financial CMO 5.453% 05/25/	09/01/2026	Paydown		41,619	41,619	41,619	41,594	0	25	0	25	0	41,619	0	0	0	1,554	05/25/2065	1.A FM
..67121U-AA-4	Onslow Bay Financial CMO 5.441% 05/25/	09/01/2026	Paydown		199,128	199,128	199,087	199,018	0	111	0	111	0	199,128	0	0	0	7,241	05/25/2065	1.A FM
..67123B-AF-3	OBX 2025-NQM23 TR CMO 4.872% 10/25/65	09/01/2026	Paydown		1,110,403	1,110,403	1,110,393	1,110,111	0	292	0	292	0	1,110,403	0	0	0	18,622	10/25/2065	1.A FM
..67123H-AA-1	Onslow Bay Financial CMO 4.846% 11/25/	09/01/2026	Paydown		755,741	755,741	755,729	590,415	0	282	0	282	0	755,741	0	0	0	10,266	11/25/2065	1.A FE
..67124D-AF-8	OBX 2026-NQM5 TR CMO 5.321% 01/25/66	09/01/2026	Paydown		431,990	431,990	431,988	0	0	2	0	2	0	431,990	0	0	0	9,028	01/25/2066	1.A FE
..67124F-AF-3	OBX 2026-NQM4 TR CMO 5.173% 02/25/66	09/01/2026	Paydown		323,331	323,331	323,326	0	0	5	0	5	0	323,331	0	0	0	6,225	02/25/2066	1.A FE
..67124Q-AD-4	Onslow Bay Financial CMO 5.425% 06/25/	09/01/2026	Paydown		20,022	20,022	20,021	0	0	0	0	0	0	20,022	0	0	0	112	06/25/2066	1.A FE
..67125J-AE-7	OBX_NQM CMO 5.592% 06/25/66	08/25/2026	Paydown		45,293	45,293	45,292	0	0	0	0	0	0	45,293	0	0	0	211	06/25/2066	1.A FE
..67125J-AE-7	OBX_NQM CMO 5.592% 06/25/66	09/01/2026	Paydown		77,203	77,203	77,203	0	0	0	0	0	0	77,203	0	0	0	720	06/25/2066	1.A FE
..67126G-AC-6	Onslow Bay Financial CMO 5.021% 10/25/	09/01/2026	Paydown		1,024,285	1,024,285	1,024,266	1,024,165	0	120	0	120	0	1,024,285	0	0	0	34,287	10/25/2065	1.A FM
..673918-AC-2	OBX 2025-NQM18 TR CMO 5.057% 09/25/65	09/01/2026	Paydown		3,267,609	3,267,609	3,267,593	3,266,543	0	1,066	0	1,066	0	3,267,609	0	0	0	120,456	09/25/2065	1.A FM
..67448B-AF-1	Onslow Bay Financial CMO 4.989% 10/25/	09/01/2026	Paydown		447,180	447,180	447,408	(133,425)	0	(227)	0	(227)	0	447,180	0	0	0	18,110	10/25/2065	1.A FM
..67449A-AA-3	OBX_NQM CMO 5.472% 03/25/65	09/01/2026	Paydown		637,832	637,832	637,828	637,504	0	328	0	328	0	637,832	0	0	0	23,172	03/25/2065	1.A FM
..67449B-AA-1	Onslow Bay Financial CMO 5.418% 05/25/	09/01/2026	Paydown		201,900	201,900	201,891	201,782	0	118	0	118	0	201,900	0	0	0	7,426	05/25/2065	1.A FM
..67449L-AA-9	Onslow Bay Financial CMO 4.869% 10/25/	09/01/2026	Paydown		335,893	335,893	335,892	335,856	0	37	0	37	0	335,893	0	0	0	10,871	10/25/2065	1.A FM
..68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE	09/25/2026	Paydown		9,918	9,918	9,799	9,460	0	458	0	458	0	9,918	0	0	0	147	10/25/2032	1.A FM
..68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER 4.2	09/25/2026	Paydown		62,683	62,683	14,567	14,271	0	48,412	0	48,412	0	62,683	0	0	0	479	07/25/2036	1.A FM
..69384W-AE-0	PRKCM 2026-AFC6 TR CMO 6.109% 09/25/61	09/25/2026	Paydown		15,284	15,284	15,284	0	0	0	0	0	0	15,284	0	0	0	78	09/25/2061	1.A FE
..69392C-AA-2	PRETIUM MORTGAGE CREDIT PARTNE CMO 4.0	09/01/2026	Paydown		30,245	30,245	28,679	28,987	0	1,258	0	1,258	0	30,245	0	0	0	801	06/25/2064	1.A FM
..69392P-AA-3	PRP Advisors CMO 5.250% 07/25/55	09/01/2026	Paydown		39,582	39,582	39,510	39,502	0	79	0	79	0	39,582	0	0	0	1,394	07/25/2055	1.A FM
..693983-AA-6	PRPM_NQM CMO 5.688% 04/25/70	09/01/2026	Paydown		539,178	539,178	539,314	538,957	0	221	0	221	0	539,178	0	0	0	20,421	04/25/2070	1.A FM
..693989-AA-3	PRET LLC PRET_24-RPL1 CMO 3.900% 10/25	09/01/2026	Paydown		84,144	84,144	78,948	80,185	0	3,959	0	3,959	0	84,144	0	0	0	2,242	10/25/2063	1.A FM
..74277K-AE-6	AMWEST_NQM CMO 4.677% 02/25/61	08/06/2026	Mizuho Securities USA, Inc. ...		1,883,073	1,918,750	1,918,725	0	0	(825)	0	(825)	0	1,917,900	0	(34,827)	(34,827)	46,366	02/25/2061	1.A FE
..74277K-AE-6	AMWEST_NQM CMO 4.677% 02/25/61	08/01/2026	Paydown		23,743	23,743	23,743	0	0	0	0	0	0	23,743	0	0	0	535	02/25/2061	1.A FE
..74332X-AA-9	PROGRESS RESIDENTIAL LP CMO 4.438% 05/	08/01/2026	Paydown		38,450	38,450	38,436	38,505	0	(55)	0	(55)	0	38,450	0	0	0	1,051	05/17/2041	1.A FE
..74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR CMO 4.4	09/01/2026	Paydown		19,193	19,193	19,073	19,145	0	48	0	48	0	19,193	0	0	0	513	06/17/2039	1.A FE
..74390F-AA-7	PRPM LLC PRPM_24-RCF6 CMO 4.000% 10/25	09/25/2026	Paydown		99,653	99,653	96,726	97,101	0	2,552	0	2,552	0	99,653	0	0	0	2,723	10/25/2064	1.A FE
..74391E-AA-9	PRPM 2025-NQM1 TR CMO 5.802% 11/25/69	09/01/2026	Paydown		57,527	57,527	57,649	57,613	0	(86)	0	(86)	0	57,527	0	0	0	2,295	11/25/2069	1.A FM
..749349-AA-4	RCKT MTG TR 2025-CES12 CMO 5.027% 11/2	09/01/2026	Paydown		2,919,221	2,919,221	2,921,563	532,902	0	(2,311)	0	(2,311)	0	2,919,221	0	0	0	92,090	11/25/2055	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74937Y-AA-6	RCKT MTG TR 2025-CES4 ASSET BACKED 5.8	09/01/2026	Paydown		4,547,099	4,547,099	4,547,021	4,543,506	0	3,593	0	3,593	0	4,547,099	0	0	0	174,909	04/25/2055	1.A FM
74939B-AA-4	ROCKET_CES CMO 4.827% 01/25/56	09/01/2026	Paydown		488,710	488,710	488,707	0	0	2	0	2	0	488,710	0	0	0	13,977	01/25/2056	1.A FE
74939F-AA-5	RCKT MTG TR 2024-CES4 ASSET BACKED 6.1	09/01/2026	Paydown		1,606,229	1,606,229	1,606,210	1,603,012	0	3,217	0	3,217	0	1,606,229	0	0	0	66,085	06/25/2044	1.A FM
74939L-AA-2	RCKT MTG TR 2025-CES10 CMO 4.894% 11/2	09/01/2026	Paydown		402,537	402,537	402,535	402,491	0	46	0	46	0	402,537	0	0	0	13,274	11/25/2055	1.A FM
74939W-AA-8	RCKT MTG TR 2025-CES8 CMO 5.148% 08/25	09/01/2026	Paydown		1,198,360	1,198,360	1,198,360	1,198,360	0	0	0	0	0	1,198,360	0	0	0	41,253	08/25/2055	1.A FM
749414-AA-6	RCKT MTG TR 2024-CES7 CMO 5.158% 10/25	09/01/2026	Paydown		29,721	29,721	29,554	29,563	0	158	0	158	0	29,721	0	0	0	1,018	10/25/2044	1.A FM
749420-AA-3	RCKT MTG TR 2025-CES3 ASSET BACKED 5.5	09/01/2026	Paydown		3,035,149	3,035,149	3,035,092	3,032,829	0	2,321	0	2,321	0	3,035,149	0	0	0	112,536	03/25/2055	1.A FM
749423-AA-7	RCKT MTG TR 2025-CES11 CMO 4.966% 11/2	09/01/2026	Paydown		355,970	355,970	355,966	356,044	0	(75)	0	(75)	0	355,970	0	0	0	11,888	11/25/2055	1.A FM
749424-AA-5	RCKT MTG TR 2024-CES1 ASSET BACKED 6.0	09/01/2026	Paydown		1,627,691	1,627,691	1,627,683	1,624,224	0	3,467	0	3,467	0	1,627,691	0	0	0	65,099	02/25/2044	1.A FM
749426-AA-0	RCKT MTG TR 2024-CES9 CMO 5.582% 12/25	09/30/2026	Paydown		2,586,342	2,586,342	2,586,310	2,583,096	0	3,246	0	3,246	0	2,586,342	0	0	0	96,770	12/25/2044	1.A FM
749427-AA-8	RCKT MTG TR 2025 CES1 CMO 5.653% 01/25	09/01/2026	Paydown		66,787	66,787	66,787	66,721	0	66	0	66	0	66,787	0	0	0	2,513	01/25/2045	1.A FM
74942A-AA-1	ROCKET_CES ASSET BACKED 6.591% 05/25/4	09/01/2026	Paydown		1,906,963	1,906,963	1,906,957	1,902,698	0	4,265	0	4,265	0	1,906,963	0	0	0	83,635	05/25/2044	1.A FM
74943A-AA-0	RCKT MTG TR 2025-CES7 CMO 5.377% 07/25	09/01/2026	Paydown		87,979	87,979	87,978	87,940	0	39	0	39	0	87,979	0	0	0	3,159	07/25/2055	1.A FM
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 20	09/01/2026	Paydown		1,377	1,377	1,377	1,377	0	0	0	0	0	1,377	0	0	0	31	07/25/2034	1.A FM
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C	09/25/2026	Paydown		4,797	4,797	4,160	4,270	0	527	0	527	0	4,797	0	0	0	171	10/25/2032	1.A FM
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2	09/01/2026	Paydown		85,367	85,367	55,833	39,764	0	45,603	0	45,603	0	85,367	0	0	0	2,386	09/25/2033	1.A FM
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	09/25/2026	Paydown		47,213	47,213	26,606	27,766	0	19,447	0	19,447	0	47,213	0	0	0	1,607	10/25/2034	1.A FM
78438N-AC-1	SG RESIDENTIAL MTG TR 2026-2 CMO 5.251	09/01/2026	Paydown		174,844	174,844	174,842	139,866	0	9	0	9	0	174,844	0	0	0	1,884	04/25/2066	1.A FE
78438Q-AC-4	SG Capital Partners CMO 5.505% 08/25/6	09/01/2026	Paydown		11,435	11,435	11,435	0	0	0	0	0	0	11,435	0	0	0	82	08/25/2066	1.A FE
80262C-AA-6	SANTANDER MTG ASSET RECEIVABLE CMO 5.0	09/01/2026	Paydown		89,889	89,889	90,023	90,015	0	(126)	0	(126)	0	89,889	0	0	0	3,010	08/25/2065	1.A FE
802631-AC-5	Santander Mortgage Asset Recei CMO 5.7	08/25/2026	Paydown		10,890	10,890	10,889	0	0	0	0	0	0	10,890	0	0	0	52	08/25/2066	1.A FE
802631-AC-5	Santander Mortgage Asset Recei CMO 5.7	09/01/2026	Paydown		6,727	6,727	6,727	0	0	0	0	0	0	6,727	0	0	0	64	08/25/2066	1.A FE
80263A-AA-9	Santander Mortgage Asset Recei CMO 5.5	09/01/2026	Paydown		259,401	259,401	259,400	259,247	0	154	0	154	0	259,401	0	0	0	9,597	05/25/2065	1.A FE
80263B-AA-7	Santander Mortgage Asset Recei CMO 5.3	09/01/2026	Paydown		52,191	52,191	52,190	52,171	0	20	0	20	0	52,191	0	0	0	1,778	07/25/2065	1.A FE
802645-AC-5	SANTANDER MORTGAGE ASSET RECEI CMO 5.5	09/01/2026	Paydown		54,581	54,581	54,581	0	0	0	0	0	0	54,581	0	0	0	358	10/25/2065	1.A FE
802645-AC-5	SANTANDER MORTGAGE ASSET RECEI CMO 5.5	07/27/2026	Redemption 100.0000		22,890	22,890	22,890	0	0	0	0	0	0	22,890	0	0	0	6,993	10/25/2065	1.A FE
802929-AC-3	SANTANDER MTG ASSET RECEIVABLE CMO 5.1	09/01/2026	Paydown		16,299	16,299	16,299	0	0	0	0	0	0	16,299	0	0	0	362	03/25/2066	1.A FE
802931-AC-9	Santander Mortgage Asset Recei CMO 4.9	09/01/2026	Paydown		45,625	45,625	45,625	0	0	0	0	0	0	45,625	0	0	0	1,596	11/25/2065	1.A FE
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT	09/25/2026	Paydown		2,845	2,845	2,342	2,671	0	174	0	174	0	2,845	0	0	0	38	09/25/2034	1.A FM
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT	09/25/2026	Paydown		48,776	48,776	37,226	43,691	0	5,085	0	5,085	0	48,776	0	0	0	1,274	12/25/2035	1.A FM
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT	09/25/2026	Paydown		49,199	49,199	2,840	5,037	0	44,162	0	44,162	0	49,199	0	0	0	590	05/25/2037	1.A FM
818916-AA-6	SG_NQM CMO 4.782% 01/25/66	09/14/2026	WELLS FARGO SEC LLC		3,508,949	3,600,653	3,600,630	0	0	(1,039)	0	(1,039)	0	3,599,591	0	(90,642)	(90,642)	107,136	01/25/2066	1.A FE
818916-AA-6	SG_NQM CMO 4.782% 01/25/66	09/01/2026	Paydown		728,692	728,692	728,687	0	0	5	0	5	0	728,692	0	0	0	18,386	01/25/2066	1.A FE
818918-AA-2	SG RESIDENTIAL MTG TR 2026-4 CMO 5.507	09/01/2026	Paydown		16,344	16,344	16,344	0	0	0	0	0	0	16,344	0	0	0	116	07/01/2066	1.A FE
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC	09/01/2026	Paydown		12,643	12,643	1,934	1,694	0	10,949	0	10,949	0	12,643	0	0	0	107	02/25/2037	1.A FM
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC	09/25/2026	Low Book Value		13,262	9,607	2,996	3,086	0	0	90	(90)	0	2,996	0	10,266	10,266	0	02/25/2037	1.A FM
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT	09/25/2026	Paydown		37,760	37,760	10,427	7,983	0	29,777	0	29,777	0	37,760	0	0	0	281	01/25/2038	1.A FM
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT	09/25/2026	Paydown		547,289	547,289	102,568	112,316	0	434,972	0	434,972	0	547,289	0	0	0	4,088	01/25/2038	1.A FM
86324C-AA-9	STREAM HOME IMPROVEMENT ASSET BACKED 6	09/15/2026	Paydown		107,791	107,791	107,772	107,773	0	18	0	18	0	107,791	0	0	0	4,504	07/15/2044	1.F FE
86324E-AA-5	STREAM INNOVATIONS 2024-2 ISSU ASSET BAC	09/15/2026	Paydown		34,084	34,084	34,261	34,254	0	(170)	0	(170)	0	34,084	0	0	0	1,184	02/15/2045	1.G FE
86325M-AA-6	STREAM INNOVATIONS 2026-1 ASSET BACKED	09/15/2026	Paydown		21,766	21,766	21,754	0	0	12	0	12	0	21,766	0	0	0	416	08/15/2046	1.D FE
89170U-AA-8	Towd Point Mortgage Trust CMO 5.091% 1	09/01/2026	Paydown		3,072,556	3,072,556	3,072,521	3,072,031	0	525	0	525	0	3,072,556	0	0	0	103,494	10/25/2065	1.A FM
89177B-AA-3	TOWD POINT MASTER TRUST RMBS 3.750% 03	09/01/2026	Paydown		180,095	180,095	178,998	179,237	0	858	0	858	0	180,095	0	0	0	4,488	03/25/2058	1.A FM
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT RMBS 2.	09/01/2026	Paydown		1,062,550	1,062,550	1,072,852	1,065,864	0	(3,314)	0	(3,314)	0	1,062,550	0	0	0	20,563	10/25/2059	1.A FM
89182J-AA-9	TOWD PT MTG TR 2024-CES2 ASSET BACKED	09/01/2026	Paydown		2,014,333	2,014,333	2,014,171	2,009,785	0	4,548	0	4,548	0	2,014,333	0	0	0	81,414	02/25/2064	1.A FM
89183C-AA-3	TOWD PT MTG TR 2024-CES1 ASSET BACKED	09/01/2026	Paydown		1,224,140	1,224,140	1,223,903	1,221,305	0	2,835	0	2,835	0	1,224,140	0	0	0	47,090	01/25/2064	1.A FM
89183E-AA-9	Towd Point Mortgage Trust ASSET BACKED	09/01/2026	Paydown		156,001	156,001	155,998	155,689	0	312	0	312	0	156,001	0	0	0	6,494	05/25/2064	1.A FM
89183H-AA-2	Towd Point Mortgage Trust CMO 5.705% 0	09/01/2026	Paydown		3,231,728	3,231,728	3,231,661	3,229,727	0	2,001	0	2,001	0	3,231,728	0	0	0	120,712	02/25/2055	1.A FM
89183K-AA-5	Towd Point Mortgage Trust CMO 5.348% 0	09/01/2026	Paydown		4,409,224	4,409,224	4,409,073	4,406,635	0	2,589	0	2,589	0	4,409,224	0	0	0	156,770	07/25/2065	1.A FM
89183Q-AA-2	TOWD PT MTG TR 2024-CES5 ASSET BACKED	09/01/2026	Paydown		63,258	63,258	62,927	62,944	0	314	0	314	0	63,258	0	0	0	2,144	09/25/2064	1.A FM
89183R-AA-0	Towd Point Mortgage Trust CMO 5.249% 1	09/01/2026	Paydown		134,365	134,365	134,362	134,348	0	17	0	17	0	134,365	0	0	0	4,729	10/25/2065	1.A FM
891946-AA-3	TOWD PT MTG TR 2025-CRM1 ASSET BACKED	09/01/2026	Paydown		133,181	133,181	133,627	133,486	0	(305)	0	(305)	0	133,181	0	0	0	5,136	01/25/2065	1.A FM
891949-BU-2	TOWD PT MTG TR 2025-CES3 CMO 5.278% 08	09/01/2026	Paydown		1,811,544	1,811,544	1,811,504	1,810,819	0	724	0	724	0	1,811,544	0	0	0	63,455	08/25/2065	1.A FM
92490E-AA-1	Verus Securitization Trust CMO 4.935%	09/01/2026	Paydown		2,491,770	2,491,770	2,491,948	2,413,279	0	6,471	0	6,471	0	2,491,770	0	0	0	43,692	10/27/2070	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92490F-AF-7	VERUS SECURITIZATION TR 2025-1 CMO 4.9	09/01/2026	Paydown		343,620	343,620	343,616	343,456	0	164	0	164	0	343,620	0	0	0	4,604	12/25/2070	1.A FM
..92490G-AF-5	VERUS SECURITIZATION TR 2026-2 CMO 4.5	09/01/2026	Paydown		143,664	143,664	142,821	0	0	843	0	843	0	143,664	0	0	0	2,740	02/25/2071	1.A FE
..92490H-AE-6	VERUS SECURITIZATION TR 2026-3 CMO 4.9	09/01/2026	Paydown		505,674	505,674	505,668	0	0	6	0	6	0	505,674	0	0	0	8,824	03/25/2071	1.A FE
..924928-AA-2	VERUS SECURITIZATION TR 2025-3 CMO 5.6	09/01/2026	Paydown		1,507,532	1,507,532	1,507,509	1,506,417	0	1,115	0	1,115	0	1,507,532	0	0	0	56,799	05/25/2070	1.A FM
..92540U-AC-1	VERUS_NQM CMO 5.448% 05/25/70	09/01/2026	Paydown		1,537,059	1,537,059	1,536,829	1,535,897	0	1,162	0	1,162	0	1,537,059	0	0	0	53,424	05/25/2070	1.A FM
..92540X-AA-9	Verus Securitization Trust CMO 5.427%	09/01/2026	Paydown		117,242	117,242	117,257	117,187	0	55	0	55	0	117,242	0	0	0	4,306	06/25/2070	1.A FM
..92540Y-AA-7	VERUS SECURITIZATION TR 2025-6 CMO 5.4	09/01/2026	Paydown		198,500	198,500	198,941	198,782	0	(282)	0	(282)	0	198,500	0	0	0	7,270	07/25/2070	1.A FM
..92541J-AL-5	Verus Securitization Trust CMO 5.117%	09/01/2026	Paydown		60,172	60,172	60,172	0	0	0	0	0	0	60,172	0	0	0	1,752	01/25/2071	1.C FE
..92541Q-AK-1	Verus Securitization Trust CMO 5.665%	09/01/2026	Paydown		10,577	10,577	10,577	0	0	0	0	0	0	10,577	0	0	0	78	07/27/2071	1.C FE
..92541V-AE-4	VERUS SECURITIZATION TR 2026-1 CMO 5.6	09/01/2026	Paydown		6,751	6,751	6,751	0	0	0	0	0	0	6,751	0	0	0	32	07/25/2071	1.A FE
. B8AF06-L0-1	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/01/2026	Paydown		2,879,349	2,879,349	2,879,349	0	0	0	0	0	0	2,879,349	0	0	0	66,415	01/31/2047	1.A FE
. B8AF06-L0-1	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/15/2026	GREUSD		17,831,515	18,029,843	18,029,843	0	0	0	0	0	0	18,029,843	0	(198,328)	(198,328)	524,961	01/31/2047	1.A FE
..B8AF06-N3-3	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/01/2026	Paydown		465,931	465,931	465,931	0	0	0	0	0	0	465,931	0	0	0	11,855	01/31/2047	1.C FE
..B8AF06-N3-3	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/15/2026	GREUSD		2,879,627	2,917,555	2,917,555	0	0	0	0	0	0	2,917,555	0	(37,928)	(37,928)	93,855	01/31/2047	1.C FE
..B8AF06-N6-6	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/01/2026	Paydown		541,841	541,841	541,841	0	0	0	0	0	0	541,841	0	0	0	15,697	01/31/2047	1.F FE
..B8AF06-N6-6	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/15/2026	GREUSD		3,350,477	3,392,889	3,392,889	0	0	0	0	0	0	3,392,889	0	(42,411)	(42,411)	124,144	01/31/2047	1.F FE
..B8AF06-NE-9	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/01/2026	Paydown		494,725	494,725	494,725	0	0	0	0	0	0	494,725	0	0	0	18,736	01/31/2047	2.C FE
..B8AF06-NE-9	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/15/2026	GREUSD		3,051,386	3,097,854	3,097,854	0	0	0	0	0	0	3,097,854	0	(46,468)	(46,468)	148,176	01/31/2047	2.C FE
..B8AF2X-PH-9	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/01/2026	Paydown		172,760	172,760	172,760	0	0	0	0	0	0	172,760	0	0	0	7,658	01/31/2047	3.B FE
..B8AF2X-PH-9	RENOVATION HI FINANCE 2025-3 T ASSET BAC	09/15/2026	GREUSD		1,068,376	1,081,791	1,081,791	0	0	0	0	0	0	1,081,791	0	(13,414)	(13,414)	60,563	01/31/2047	3.B FE
. 000000-00-0	DOMAIN GREENBOUGH ISSUER 1 LLC DOMAIN GR	09/30/2026	Paydown		473	473	473	364	0	0	0	0	0	473	0	0	0	24	11/30/2031	2.C FE
. 000000-00-0	BAYVIEW GLOBAL OPPORTUNITIES F PROJECT C	09/12/2026	Paydown		1,573,374	1,573,376	1,561,302	0	0	0	0	0	0	1,573,376	12,073	(2)	12,071	39,519	12/07/2029	2.A Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					141,626,933	142,021,046	140,907,989	82,332,169	0	893,833	118	893,715	0	141,723,737	12,073	(96,803)	(84,730)	4,407,025	XXX	XXX
..22523J-AE-0	CRB SUST HOME SOLUT TR 2024-1G ASSET BACKED E	09/30/2026	PGIM, Inc.		0	0	0	0	0	0	(371,271)	371,271	0	371,271	0	(371,271)	(371,271)	0	10/20/2053	4.B FE
..22523J-AA-8	CRB SUST HOME SOLUT TR 2024-1G ASSET BAC	09/20/2026	Paydown		1,532,064	1,532,064	1,402,418	1,395,192	0	136,872	0	136,872	0	1,532,064	0	0	0	44,432	10/20/2053	1.E FE
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					1,532,064	1,532,064	1,402,418	1,395,192	0	136,872	(371,271)	508,143	0	1,903,335	0	(371,271)	(371,271)	44,432	XXX	XXX
..04022A-AA-1	ARES COMMERCIAL MORTGAGE TRUST CMBS 5.	08/15/2026	Paydown		56,240	56,240	56,381	0	0	(141)	0	(141)	0	56,240	0	0	0	483	05/15/2043	1.A FE
..05491U-BB-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS 4.	09/01/2026	Paydown		35,431	35,431	35,784	35,427	0	4	0	4	0	35,431	0	0	0	1,212	12/15/2051	1.A FM
..05550M-AS-3	BARCLAYS COMMERCIAL MORTGAGE S CMBS 3.	09/01/2026	Paydown		855,990	855,990	823,578	831,731	0	24,259	0	24,259	0	855,990	0	0	0	19,436	05/15/2052	1.A FM
..05593T-AA-6	BX TR 2024-FNX CMBS 5.259% 11/15/41	08/17/2026	Paydown		284,806	284,806	285,162	0	0	(356)	0	(356)	0	284,806	0	0	0	4,640	11/15/2041	1.A FM
..05594L-AA-2	BX Trust CMBS 5.217% 11/15/42	08/15/2026	Paydown		100,537	100,537	100,631	100,629	0	(92)	0	(92)	0	100,537	0	0	0	3,737	11/15/2042	1.A FM
..05594L-AG-9	BX Trust CMBS 6.217% 11/15/42	08/15/2026	Paydown		63,195	63,195	63,195	63,195	0	0	0	0	0	63,195	0	0	0	2,589	11/15/2042	1.A FM
..05594L-AJ-3	BX Trust CMBS 7.217% 11/15/42	08/15/2026	Paydown		51,705	51,705	51,705	51,705	0	0	0	0	0	51,705	0	0	0	2,467	11/15/2042	1.E FM
..055985-AB-1	BMO MORTGAGE TRUST BMO_23-C6 CMBS 6.64	09/01/2026	Paydown		12,260	12,260	12,627	12,517	0	(258)	0	(258)	0	12,260	0	0	0	548	09/15/2056	1.A FM
..05610F-AC-1	BX Trust CMBS 5.657% 01/17/39	09/15/2026	Paydown		1,505,000	1,505,000	1,505,033	0	0	(33)	0	(33)	0	1,505,000	0	0	0	38,406	01/17/2039	1.A FM
..05612H-AA-9	BX 2024-CNYN CMBS 5.259% 04/15/41	08/17/2026	Paydown		40,662	40,662	40,713	0	0	(51)	0	(51)	0	40,662	0	0	0	1,221	04/15/2041	1.A FM
..05615E-AA-3	BSTN COMMERCIAL MORTGAGE TRUST CMBS 5.	08/13/2026	Various		705,551	700,000	709,061	708,465	0	(814)	0	(814)	0	707,651	0	(2,100)	(2,100)	26,771	06/15/2044	1.A FE
..05620H-AA-9	BX Trust CMBS 5.197% 04/15/43	09/15/2026	Paydown		189,241	189,241	189,891	0	0	(651)	0	(651)	0	189,241	0	0	0	818	04/15/2043	1.A FE
..05620H-AE-1	BX Trust CMBS 5.567% 04/15/43	09/15/2026	Paydown		69,388	69,388	69,388	0	0	0	0	0	0	69,388	0	0	0	1,518	04/15/2043	1.G FE
..05625B-AE-9	BLP COMMERCIAL MORTGAGE TRUST CMBS 5.6	09/15/2026	Paydown		194,403	194,403	193,760	193,814	0	590	0	590	0	194,403	0	0	0	7,422	03/15/2042	1.G FE
..05625B-AG-4	BLP COMMERCIAL MORTGAGE TRUST CMBS 6.0	09/15/2026	Paydown		190,515	190,515	188,614	188,770	0	1,746	0	1,746	0	190,515	0	0	0	7,872	03/15/2042	2.C FE
..060352-AE-1	BANK_17-BNK6 CMBS 3.254% 07/15/60	09/01/2026	Paydown		189,231	189,231	184,382	188,232	0	999	0	999	0	189,231	0	0	0	3,689	07/15/2060	1.A FM
..06427D-AR-4	BANK OF AMER MERRILL LYNCH CMBS 3.311%	09/01/2026	Paydown		2,577,047	2,577,047	2,460,476	2,537,954	0	39,093	0	39,093	0	2,577,047	0	0	0	59,295	02/15/2050	1.A FM
..06540Y-AC-3	BANK 2020-BNK28 CMBS 1.584% 03/15/63	08/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2063	1.A FM
..06541F-AZ-2	BANK 2017-BNK4 CMBS 3.362% 05/15/50	09/01/2026	Paydown		1,806,538	1,806,538	1,719,791	1,773,282	0	33,256	0	33,256	0	1,806,538	0	0	0	41,032	05/15/2050	1.A FM
..06541W-AW-2	BANK 2017-BNK5 CMBS 3.131% 06/15/60	09/01/2026	Paydown		142,628	142,628	144,050	142,689	0	(61)	0	(61)	0	142,628	0	0	0	3,020	06/15/2060	1.A FM
..07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS 3.	09/01/2026	Paydown		1,333,294	1,333,294	1,274,754	1,308,314	0	24,980	0	24,980	0	1,333,294	0	0	0	30,241	02/15/2050	1.A FM
..07336D-AT-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS 6.	09/01/2026	Paydown		1,433	1,433	1,441	1,436	0	(3)	0	(3)	0	1,433	0	0	0	61	07/15/2056	1.A FM
. 08161B-AX-1	BENCHMARK MORTGAGE TRUST BMARK CMBS 3.	08/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/10/2051	1.A FM
..08162P-AW-1	BENCHMARK MORTGAGE TRUST BMARK CMBS 3.	09/01/2026	Paydown		15,680	15,680	15,836	15,701	0	(21)	0	(21)	0	15,680	0	0	0	363	01/15/2051	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
08163T-AB-8	BENCHMARK MORTGAGE TRUST BMARK CMBS 5.	09/01/2026	Paydown		15,002,184	15,002,184	15,145,977	15,055,000	0	(52,816)	0	(52,816)	0	15,002,184	0	0	0	650,052	05/15/2055	1.A FM
123917-AE-6	BX COMMERCIAL MORTGAGE TRUST B CMBS 5.	08/15/2026	Paydown		26,145	26,145	26,145	0	0	0	0	0	0	26,145	0	0	0	204	05/15/2038	1.G FE
12433B-AA-5	BX Trust CMBS 5.458% 05/15/41	09/15/2026	Paydown		119,886	119,886	120,148	0	0	(262)	0	(262)	0	119,886	0	0	0	1,094	05/15/2041	1.A FM
12433C-AA-3	BX COML MTG TR 2024-AIRC CMBS 5.508% 0	09/15/2026	Paydown		242,338	242,338	242,793	0	0	(454)	0	(454)	0	242,338	0	0	0	7,285	08/15/2041	1.A FM
12433C-AG-0	BX COML MTG TR 2024-AIRC CMBS 6.906% 0	09/15/2026	Paydown		83,865	83,865	84,075	84,045	0	(180)	0	(180)	0	83,865	0	0	0	4,164	08/15/2041	1.E FM
12433F-AG-3	BX COML MTG TR 2025-SPOT CMBS 6.309% 0	07/15/2026	Paydown		11,716	11,716	11,716	11,716	0	0	0	0	0	11,716	0	0	0	425	04/15/2040	1.A FM
12433F-AJ-7	BX COML MTG TR 2025-SPOT CMBS 7.507% 0	07/15/2026	Paydown		5,468	5,468	5,469	5,469	0	(2)	0	(2)	0	5,468	0	0	0	237	04/15/2040	1.F FM
12433H-AA-2	BX COML MORTAGE TR 2025-BCAT CMBS 5.19	08/15/2026	Paydown		552,476	552,476	553,042	166,408	0	(566)	0	(566)	0	552,476	0	0	0	15,341	08/15/2042	1.A FM
12433N-AC-5	BX COML MTG TR 2026-XL6 CMBS 5.267% 03	09/15/2026	Paydown		306,287	306,287	305,426	0	0	861	0	861	0	306,287	0	0	0	7,293	03/15/2043	1.D FE
12433N-AG-6	BX COML MTG TR 2026-XL6 CMBS 5.917% 03	09/15/2026	Paydown		255,239	255,239	255,239	0	0	0	0	0	0	255,239	0	0	0	7,097	03/15/2043	2.C FE
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C CMBS 3.	08/01/2026	Paydown		7,853,827	7,853,827	7,819,103	7,834,181	0	19,646	0	19,646	0	7,853,827	0	0	0	161,455	11/10/2049	1.A FM
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C CMBS 3.	09/01/2026	Paydown		440,518	440,518	444,923	440,707	0	(188)	0	(188)	0	440,518	0	0	0	10,731	05/10/2050	1.A FM
12576A-AG-1	CIP Commercial Mortgage Trust CMBS 6.1	09/15/2026	Paydown		30,190	30,190	30,210	30,209	0	(19)	0	(19)	0	30,190	0	0	0	1,254	10/15/2037	1.A FM
12594M-BB-3	COMM MORTGAGE TRUST CMBS 2.826% 10/10/	07/03/2026	Paydown		696,219	696,219	660,429	689,816	0	6,403	0	6,403	0	696,219	0	0	0	36,519	10/10/2049	1.A FM
12595E-AB-1	COMM MORTGAGE TRUST COMM_17-CO CMBS 3.	09/01/2026	Paydown		168,405	168,405	173,449	168,760	0	(355)	0	(355)	0	168,405	0	0	0	8,208	09/10/2050	1.A FM
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUS CMBS 3.	07/01/2026	Paydown		67,072	67,072	63,037	64,908	0	2,163	0	2,163	0	67,072	0	0	0	1,525	04/15/2051	1.A FM
17291E-AV-3	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.4	09/01/2026	Paydown		781,867	781,867	780,095	780,954	0	913	0	913	0	781,867	0	0	0	17,487	12/10/2049	1.A FM
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS 2.8	08/01/2026	Paydown		1,185,616	1,185,616	1,122,121	1,163,565	0	22,051	0	22,051	0	1,185,616	0	0	0	20,271	11/15/2049	1.A FM
17326D-AB-8	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.1	09/01/2026	Paydown		524,314	524,314	529,543	524,608	0	(294)	0	(294)	0	524,314	0	0	0	11,020	09/15/2050	1.A FM
17326D-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.2	09/01/2026	Paydown		334,511	334,511	344,542	334,948	0	(437)	0	(437)	0	334,511	0	0	0	7,271	09/15/2050	1.A FM
17326F-AC-1	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.2	08/01/2026	Paydown		879,485	879,485	888,259	880,389	0	(903)	0	(903)	0	879,485	0	0	0	18,923	10/12/2050	1.A FM
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS 3.7	08/01/2026	Paydown		29,683	29,683	29,977	29,729	0	(47)	0	(47)	0	29,683	0	0	0	753	03/10/2051	1.A FM
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE CMBS 2.7	09/01/2026	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	11/10/2052	1.A FM
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS 3.	09/01/2026	Paydown		241,030	241,030	243,432	241,221	0	(191)	0	(191)	0	241,030	0	0	0	5,005	06/10/2050	1.A FM
36261P-AS-1	GS MORTGAGE SECURITIES TRUST G CMBS 2.	07/10/2026	Paydown		1,514,402	1,514,402	1,529,546	1,520,039	0	(5,636)	0	(5,636)	0	1,514,402	0	0	0	24,682	11/10/2052	1.A FM
36273X-AA-9	GS MORTGAGE SECURITIES CORPORA CMBS 6.	09/18/2026	Paydown		570,000	570,000	571,075	570,975	0	(975)	0	(975)	0	570,000	0	0	0	27,397	11/25/2041	1.G FE
451955-AA-6	ILPT COMMERCIAL MORTGAGE TRUST CMBS 5.	09/29/2026	Morgan Stanley & Co, Inc		440,561	450,000	449,961	449,881	0	(120)	0	(120)	0	449,761	0	(9,201)	(9,201)	20,107	07/13/2042	1.A FM
46645U-AS-6	JP MORGAN CHASE COMMERCIAL MOR CMBS 3.	09/01/2026	Paydown		2,526,150	2,526,150	2,417,604	2,492,532	0	33,618	0	33,618	0	2,526,150	0	0	0	58,317	12/15/2049	1.A FM
498819-AA-9	KNDR_26-KIND CMBS 5.567% 08/15/31	08/17/2026	Citigroup Capital Markets Inc		500,625	500,000	500,000	0	0	0	0	0	0	500,000	0	625	625	0	08/15/2031	1.A
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS 2.	09/01/2026	Paydown		4,311,217	4,311,217	4,039,913	4,235,964	0	75,253	0	75,253	0	4,311,217	0	0	0	79,927	11/15/2049	1.A FM
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS 3.	09/01/2026	Paydown		9,733,819	9,733,819	9,831,069	9,731,208	0	2,611	0	2,611	0	9,733,819	0	0	0	217,701	12/15/2049	1.A FM
61691G-AR-1	MORGAN STANLEY BAML TRUST MSBA CMBS 3.	09/01/2026	Paydown		1,425,415	1,425,415	1,366,839	1,405,596	0	19,818	0	19,818	0	1,425,415	0	0	0	33,625	12/15/2049	1.A FM
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST CMBS 2.	09/01/2026	Paydown		14,028	14,028	14,167	14,094	0	(66)	0	(66)	0	14,028	0	0	0	257	05/15/2054	1.A FM
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA CMBS 2.	08/01/2026	Paydown		1,571,178	1,571,178	1,488,323	1,551,165	0	20,014	0	20,014	0	1,571,178	0	0	0	27,306	11/15/2049	1.A FM
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS 3.	09/01/2026	Paydown		130,287	130,287	129,956	130,084	0	203	0	203	0	130,287	0	0	0	3,201	11/15/2052	1.A FM
61769J-AZ-4	MORGAN STANLEY CAPITAL I TRUST CMBS 3.	07/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2052	1.A FM
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST CMBS 3.	09/01/2026	Paydown		67,761	67,761	68,437	67,967	0	(206)	0	(206)	0	67,761	0	0	0	1,052	07/15/2052	1.A FM
69292B-AE-7	PLYM COMMERCIAL MORTGAGE TRUST CMBS 5.	09/15/2026	Paydown		24,037	24,037	24,022	0	0	15	0	15	0	24,037	0	0	0	443	03/15/2043	1.G FE
85236W-QE-4	SREIT TRUST SREIT_21-MFP2 CMBS 4.753%	08/17/2026	Paydown		1,150,000	1,150,000	1,150,000	0	0	0	0	0	0	1,150,000	0	0	0	35,745	11/15/2036	1.A FM
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST CMBS 3.1	09/01/2026	Paydown		18,202	18,202	16,439	17,583	0	619	0	619	0	18,202	0	0	0	387	06/15/2050	1.A FM
90276X-AU-9	UBS COMMERCIAL MORTGAGE TRUST CMBS 3.9	09/01/2026	Paydown		107,092	107,092	121,014	111,318	0	(4,226)	0	(4,226)	0	107,092	0	0	0	2,156	06/15/2051	1.A FM
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST CMBS 3.8	09/01/2026	Paydown		96,829	96,829	91,771	94,132	0	2,697	0	2,697	0	96,829	0	0	0	2,799	03/15/2051	1.A FM
91831U-AF-4	VNO MORTGAGE TRUST VNDO_16-350 CMBS 3.	07/01/2026	Paydown		2,000,000	2,000,000	1,943,939	1,958,997	0	41,003	0	41,003	0	2,000,000	0	0	0	45,964	01/10/2035	1.A FM
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.	08/01/2026	Paydown		20,598,870	20,598,870	20,804,385	20,590,034	0	8,836	0	8,836	0	20,598,870	0	0	0	470,941	12/15/2059	1.A FM
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS 2.	08/01/2026	Paydown		3,714,920	3,714,920	3,674,015	3,697,061	0	17,860	0	17,860	0	3,714,920	0	0	0	65,972	11/15/2059	1.A FM
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS 2.	07/17/2026	Redemption 100.0000		6,656	6,656	6,722	6,653	0	3	0	3	0	6,656	0	0	0	147	11/15/2059	1.A FM
95000X-AE-7	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.	09/01/2026	Paydown		143,743	143,743	141,789	143,262	0	481	0	481	0	143,743	0	0	0	3,301	09/15/2050	1.A FM
95001L-AT-9	WELLS FARGO COMMERCIAL MORTGAG CMBS 3.	09/01/2026	Paydown		35,252	35,252	35,603	35,338	0	(86)	0	(86)	0	35,252	0	0	0	990	03/15/2051	1.A FM
95003Y-AC-6	WELLS FARGO COMMERCIAL MORTGAG CMBS 6.	09/15/2026	Paydown		53,174	53,174	53,446	53,420	0	(247)	0	(247)	0	53,174	0	0	0	2,410	10/15/2041	1.D FE
95003Y-AE-2	WELLS FARGO COMMERCIAL MORTGAG CMBS 6.	09/15/2026	Paydown		79,761	79,761	80,034	80,015	0	(255)	0	(255)	0	79,761	0	0	0	4,010	10/15/2041	1.G FE
75585R-QZ-1	REAL ESTATE ASSET LIQUIDITY TR DISCOUNT	08/19/2026	Redemption 96.7485		30,423	31,445	32,497	31,674	0	(1,036)	0	(1,036)	803	30,423	(1,019)	0	(1,019)	610	06/12/2054	1.A FE
75585R-RM-9	REAL ESTATE ASSET LIQUIDITY TR CORP 2.	08/19/2026	Redemption 99.9505		1,413	1,414	1,479	1,432	0	0	0	0	46	1,413	(66)	0	(66)	23	02/12/2055	1.A FE
75585R-RN-7	REAL ESTATE ASSET LIQUIDITY TR CORPORATE	08/19/2026	Redemption 96.5590		27,959	28,955	30,123	29,165	0	(1,020)	0	(1,020)	942	27,959	(1,129)	0	(1,129)	598	02/12/2055	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75585R-SL-0	REAL ESTATE ASSET LIQUIDITY TR CORP 2.	08/19/2026 .	Redemption 99.8121		7,451	7,465	8,333	7,573	0	(12)	0	(12)	757	7,451	(866)	0	(866)	121	01/12/2030 .	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					91,160,359	91,165,655	90,627,922	85,687,674	0	326,915	0	326,915	2,548	91,171,034	(3,080)	(10,676)	(13,756)	2,380,644	XXX	XXX
..90355P-AB-2	U S BK NATL ASSN CLO 4.818% 08/31/32	09/25/2026 .	Paydown		136,083	136,083	136,083	136,083	0	0	0	0	0	136,083	0	0	0	4,318	08/31/2032 .	1.D FE
..90357P-BC-7	U S BK N A CLO 5.582% 02/25/32	09/25/2026 .	Paydown		181,882	181,882	180,910	180,940	0	941	0	941	0	181,882	0	0	0	6,782	02/25/2032 .	1.D FE
..94950T-AU-3	Wellfleet CLO Ltd CLO 5.603% 07/15/37	08/27/2026 .	Various		31,475,000	31,475,000	31,486,146	20,019,458	0	(1,295)	0	(1,295)	0	31,483,983	0	(8,983)	(8,983)	1,447,300	07/15/2037 .	1.B FE
..03330N-AU-8	ANCHORAGE CAPITAL CLO LTD CLO 5.263% 0	07/21/2026 .	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,333	07/22/2037 .	1.A FE
..03331G-AU-2	ANCHORAGE CLO CLO 5.603% 07/15/37	08/28/2026 .	Call 100.0000		20,000,000	20,000,000	20,047,136	20,045,022	0	(4,267)	0	(4,267)	0	20,040,755	0	(40,755)	(40,755)	986,414	07/15/2037 .	1.C FE
..04019H-AQ-6	ARES LXIV CLO CLO 5.113% 10/24/39	08/17/2026 .	Call 100.0000		9,350,000	9,350,000	9,359,350	0	0	(750)	0	(750)	0	9,358,600	0	(8,600)	(8,600)	300,324	10/24/2039 .	1.A FE
..04941T-BL-3	ATLAS SENIOR LOAN FUND LTD CLO 5.729%	08/14/2026 .	Various		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	183,951	11/27/2031 .	1.A FE
..13887T-AW-7	CANYON CLO 2019-1 LTD CLO 5.553% 07/15	07/23/2026 .	Call 100.0000		5,000,000	5,000,000	5,009,703	5,009,694	0	(621)	0	(621)	0	5,009,073	0	(9,073)	(9,073)	225,892	07/15/2037 .	1.C FE
..14686B-AS-6	CARVAL CLO CLO 5.529% 07/20/37	09/28/2026 .	Call 100.0000		15,850,000	15,850,000	15,877,040	15,875,730	0	(2,700)	0	(2,700)	0	15,873,031	0	(23,031)	(23,031)	666,273	07/20/2037 .	1.C FE
..19739R-AE-8	COLUMBIA CENT CLO 35 CLO 5.560% 07/25/	07/02/2026 .	Call 100.0000		1,017,429	1,017,429	1,019,210	0	0	(65)	0	(65)	0	1,019,145	0	(1,716)	(1,716)	12,094	07/25/2036 .	1.C FE
..25255W-AA-6	DIAMETER CAP CLO 7 CLO 5.209% 07/20/37	07/23/2026 .	Call 0.0000		0	0	0	0	0	2,529	0	2,529	0	2,529	0	(2,529)	(2,529)	594,142	07/20/2037 .	1.A FE
..29001V-AU-3	ELMWOOD CLO VI CLO 5.109% 07/18/37	07/02/2026 .	Call 100.0000		13,000,000	13,000,000	13,019,500	0	0	(982)	0	(982)	0	13,018,518	0	(18,518)	(18,518)	297,309	07/18/2037 .	1.A FE
..398079-AW-3	GREYWOLF CLO CLO 5.153% 04/15/34	07/15/2026 .	Paydown		253,617	253,617	253,617	253,617	0	0	0	0	0	253,617	0	0	0	9,909	04/15/2034 .	1.A FE
..40172C-AJ-0	GUGGENHEIM CLO CLO 5.515% 04/15/31	07/15/2026 .	Paydown		1,253,722	1,253,722	1,254,340	1,254,304	0	(582)	0	(582)	0	1,253,722	0	0	0	52,409	04/15/2031 .	1.A FE
..47421M-BL-6	JEFFERSON MILL CLO LTD JEFFM_1 CLO 5.7	07/20/2026 .	Paydown		340,837	340,837	340,837	340,837	0	0	0	0	0	340,837	0	0	0	14,844	10/20/2031 .	1.A FE
..48255V-AQ-5	KKR CLO CLO 5.129% 10/20/37	09/28/2026 .	Call 100.0000		20,000,000	20,000,000	20,055,600	20,049,206	0	(6,850)	0	(6,850)	0	20,042,356	0	(42,356)	(42,356)	1,010,871	10/20/2037 .	1.A FE
..496138-AA-6	KINGS PT 2024-1 CLO 5.638% 07/28/36	07/28/2026 .	Paydown		293,709	293,709	293,709	293,709	0	0	0	0	0	293,709	0	0	0	12,326	07/28/2036 .	1.A FE
..55817E-AW-6	CSAM CLO CLO 5.283% 04/15/37	09/11/2026 .	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	100,930	04/15/2037 .	1.A FE
..62432M-AS-8	MOUNTAIN VIEW CLO CLO 5.865% 10/15/34	09/23/2026 .	Call 100.0000		17,750,000	17,750,000	17,750,000	17,750,000	0	0	0	0	0	17,750,000	0	0	0	1,014,644	10/15/2034 .	1.B FE
..67576P-BC-0	OCTAGON INVT PARTNERS 42 CLO 5.553% 07	08/28/2026 .	Call 100.0000		10,000,000	10,000,000	10,024,984	10,024,931	0	(2,284)	0	(2,284)	0	10,022,647	0	(22,647)	(22,647)	510,399	07/15/2037 .	1.C FE
..67577K-AQ-0	OCTAGON 52 CLO 5.552% 07/23/37	09/15/2026 .	Call 100.0000		10,000,000	10,000,000	10,003,612	10,003,658	0	(427)	0	(427)	0	10,003,231	0	(3,231)	(3,231)	524,459	07/23/2037 .	1.C FE
..67577W-BJ-9	OCTAGON 66 CLO 5.341% 02/16/37	07/14/2026 .	Pymt In Kind (Interest Capit)		1,655	1,655	1,655	0	0	0	0	0	0	1,655	0	0	0	0	02/16/2037 .	1.C FE
..67578U-AE-4	OCTAGON 69 CLO 5.575% 07/24/37	09/08/2026 .	Call 100.0000		1,175,000	1,175,000	1,179,439	1,179,226	0	(357)	0	(357)	0	1,178,869	0	(3,869)	(3,869)	60,243	07/24/2037 .	1.C FE
..75888H-AY-7	REGATTA XII FDG CLO 5.553% 10/15/37	09/18/2026 .	Call 100.0000		6,000,000	6,000,000	6,022,312	6,021,248	0	(1,793)	0	(1,793)	0	6,019,455	0	(19,455)	(19,455)	252,561	10/15/2037 .	1.C FE
..89640X-BP-0	TRINITAS CLO LTD CLO 5.741% 10/18/31	07/20/2026 .	Paydown		3,522,450	3,522,450	3,522,450	3,522,450	0	0	0	0	0	3,522,450	0	0	0	153,723	10/18/2031 .	1.A FE
..97314Z-AU-6	Wind River CLO CLO 5.829% 07/20/37	07/21/2026 .	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	476,037	07/20/2037 .	1.C FE
..97314H-AU-3	WIND RIV 2021-1 CLO CLO 5.579% 07/20/3	08/04/2026 .	Various		26,000,000	26,000,000	25,952,310	19,961,215	0	3,025	0	3,025	0	25,957,040	0	42,960	42,960	1,115,606	07/20/2037 .	1.C FE
..BCC305-3L-3	ARES CLO CLO 1.950% 04/15/32	07/15/2026 .	Paydown		972,749	972,749	777,745	932,949	0	59,973	0	59,973	(85,157)	972,749	64,983	0	64,983	14,445	04/15/2032 .	1.A FE
..BCC30Y-M3-9	BLACKROCK CLO CLO 3.365% 07/19/35	08/10/2026 .	Call 100.0000		15,110,321	15,110,321	13,331,697	15,086,759	0	43,078	0	43,078	(1,377,071)	14,884,816	1,132,050	225,505	1,357,555	404,699	07/19/2035 .	1.A FE
..BCC30Y-M3-9	BLACKROCK CLO CLO 3.365% 07/19/35	07/20/2026 .	Paydown		2,845	2,845	2,542	2,876	0	48	0	48	(263)	2,845	183	0	183	65	07/19/2035 .	1.A FE
..BCC34P-B2-8	GUGGENHEIM CLO CLO 4.181% 04/15/36	08/26/2026 .	Natixis		25,742,474	25,672,900	24,747,800	25,837,900	0	0	0	0	(1,090,100)	25,672,900	925,100	69,574	994,674	872,222	04/15/2036 .	1.C FE
..BCC3GR-RM-0	ANCHORAGE CLO CLO 5.203% 07/15/37	07/31/2026 .	Call 100.0000		114,675,000	114,675,000	114,675,000	0	0	0	0	0	0	114,675,000	0	0	0	839,907	07/15/2037 .	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					368,604,773	368,535,199	365,824,727	213,281,812	0	86,621	0	86,621	(2,552,591)	368,471,497	2,122,316	133,276	2,255,592	12,222,431	XXX	XXX
..00833Q-AC-9	AFFIRM ASSET SECURITIZATION TR ASSET BAC	07/15/2026 .	Paydown		117,045	117,045	117,225	117,131	0	(86)	0	(86)	0	117,045	0	0	0	3,837	12/17/2029 .	1.B FE
..00833Q-AD-7	AFFIRM ASSET SECURITIZATION TR ASSET BAC	09/15/2026 .	Paydown		277,440	277,440	278,862	278,419	0	(979)	0	(979)	0	277,440	0	0	0	12,651	12/17/2029 .	1.F FE
..00833Q-AD-7	AFFIRM ASSET SECURITIZATION TR ASSET BAC	08/15/2026 .	Paydown		478,643	478,643	481,095	480,332	0	(1,689)	0	(1,689)	0	478,643	0	0	0	18,580	12/17/2029 .	2.B FE
..00835E-AA-8	AFFIRM POS ASSET BACKED 4.270% 04/15/3	09/15/2026 .	Paydown		83,161	83,161	83,159	0	0	2	0	2	0	83,161	0	0	0	836	04/15/2031 .	1.A FE
..08953#-AA-4	BIGSKY DDTL A2 06/2035	09/01/2026 .	BLS Lotus IA ACTR		330,335	330,335	330,335	0	0	0	0	0	0	330,335	0	0	0	2,480	10/20/2035 .	1.G Z
..09260*-AA-4	BLACKSTONE PRIVATE CR FD SER 2 ASSET BAC	09/15/2026 .	GREUSD		30,028,460	31,000,000	31,000,000	0	0	0	0	0	0	31,000,000	0	(971,540)	(971,540)	1,268,520	01/08/2032 .	2.B FE
..15032#-AA-4	Cedar Funding I LLC	08/20/2026 .	Redemption 100.0000		577,580	577,580	577,580	394,217	0	0	0	0	0	577,580	0	0	0	17,352	09/20/2048 .	1.F PL
..15032#-AD-8	Cedar Funding I LLC	08/20/2026 .	Redemption 100.0000		492,670	492,670	492,670	353,787	0	0	0	0	0	492,670	0	0	0	31,214	09/20/2048 .	4.B PL
..28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ASSET BACKED	09/25/2026 .	Paydown		892,758	892,758	892,727	892,736	0	23	0	23	0	892,758	0	0	0	26,818	08/26/2047 .	1.A FE
..29977F-AA-2	EVERBRIGHT SOLAR TRUST ASSET BACKED 6.	09/20/2026 .	Paydown		29,132	29,132	28,875	28,894	0	238	0	238	0	29,132	0	0	0	1,262	06/22/2054 .	2.C FE
..31614C-AC-0	FIDELITY PRIVATE CREDIT ABS FLOATER 5.	09/30/2026 .	Various		59,520,000	59,520,000	59,520,000	59,520,000	0	0	0	0	0	59,520,000	0	0	0	3,232,305	02/25/2029 .	1.E PL
..38237A-AA-0	GOODLEAP SUSTAINABLE HOME SOLU ASSET BAC	07/24/2026 .	Deutsche Bank Securities Inc ..		863,126	943,307	899,827	902,924	0	469	0	469	0	903,393	0	(40,267)	(40,267)	32,410	05/20/2055 .	2.B FE
..38237A-AA-0	GOODLEAP SUSTAINABLE HOME SOLU ASSET BAC	07/20/2026 .	Paydown		7,435	7,435	7,092	7,116	0	318	0	318	0	7,435	0	0	0	247	05/20/2055 .	2.B FE
..38237C-AA-6	GOODLEAP SOLAR ASSET BACKED 6.500% 07/	09/22/2026 .	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	323	07/20/2055 .	1.F FE
..38237C-AA-6	GOODLEAP SOLAR ASSET BACKED 6.500% 07/	09/22/2026 .	Paydown		63,951	63,951	63,688	63,698	0	252	0	252	0	63,951	0	0	0	3,747	07/20/2055 .	2.A FE
..38237E-AA-2	GOODLEAP SOLAR ASSET BACKED 5.380% 02/	09/20/2026 .	Paydown		53,218	53,218	53,553	53,541	0	(323)	0	(323)	0	53,218	0	0	0	1,910	02/20/2049 .	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38237Y-AA-8	GOODLEAP SOLAR ASSET BACKED 6.480% 03/	09/20/2026	Paydown		590,807	590,807	590,626	590,635	0	172	0	172	0	590,807	0	0	0	25,714	03/20/2057	1.F FE
38238F-AA-8	GoodLeap Home Improvement Solu ASSET BAC	09/20/2026	Paydown		44,813	44,813	45,012	45,014	0	(200)	0	(200)	0	44,813	0	0	0	1,584	06/20/2049	1.G FE
4015M#-AA-4	HV BRANFORD LLC ABS FLOATER ABS FLOATER	07/15/2026	Paydown		1,238,917	1,238,917	1,238,917	1,238,917	0	0	0	0	0	1,238,917	0	0	0	51,072	06/25/2031	1.G PL
4015M#-AA-4	HV BRANFORD LLC ABS FLOATER ABS FLOATER	09/15/2026	Paydown		107,852	107,852	107,852	107,852	0	0	0	0	0	107,852	0	0	0	4,512	06/25/2031	1.G FE
4015M#-AA-4	HV BRANFORD LLC ABS FLOATER ABS FLOATER	07/16/2026	GREUSD		3,918,085	3,916,417	3,916,417	3,916,417	0	0	0	0	0	3,916,417	0	1,668	1,668	174,789	06/25/2031	1.G PL
42866A-AA-0	HIBERNIA ASSET BACKED 6.317% 08/25/46	09/25/2026	Paydown		3,816,324	3,816,324	3,816,300	0	0	24	0	24	0	3,816,324	0	0	0	23,438	08/25/2046	1.G FE
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI 0.500% 0	08/21/2026	Paydown		15,120,000	15,120,000	15,120,000	2,458,537	0	0	0	0	0	15,120,000	0	0	0	675,122	09/30/2034	1.G FE
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI GP 0.500	08/21/2026	Paydown		10,080,000	10,080,000	10,080,000	1,639,024	0	0	0	0	0	10,080,000	0	0	0	450,163	09/30/2034	1.G FE
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI IM 7.325	07/08/2026	Paydown		(83,170)	(83,170)	(83,170)	(83,170)	0	0	0	0	0	(83,170)	0	0	0	0	09/30/2034	2.B FE
44644N-BB-4	The Huntington National Bank ASSET BACKE	09/20/2026	Paydown		56,831	56,831	56,831	0	0	0	0	0	0	56,831	0	0	0	221	08/20/2048	1.G FE
000000-00-0	IE US HARDWARE 3 LLC IE US HARDWARE 3 LL	09/30/2026	Paydown		203,308	203,308	203,308	0	0	0	0	0	0	203,308	0	0	0	2,334	12/31/2031	1.F FE
50246*-AL-3	LVNV Funding LLC Sr. Secured 6.640% 06	09/01/2026	LotusRe PLAZ Coinsur		12,362,385	12,500,000	12,500,000	0	0	0	0	0	0	12,500,000	0	(137,615)	(137,615)	107,575	06/30/2031	1.F Z
618933-AA-3	MOSAIC_SOLAR ASSET BACKED 5.910% 11/20	09/20/2026	Paydown		194,591	194,591	190,407	190,171	0	4,420	0	4,420	0	194,591	0	0	0	7,564	11/20/2053	1.D FE
618937-AA-4	MOSAIC_SOLAR ASSET BACKED 5.500% 09/20	09/20/2026	Paydown		687,228	687,228	680,276	679,817	0	7,411	0	7,411	0	687,228	0	0	0	25,056	09/20/2049	1.F FE
63941B-AB-1	Navient Student Loan Trust ASSET BACKED	08/15/2026	Paydown		23,649	23,649	23,639	23,647	0	2	0	2	0	23,649	0	0	0	480	01/15/2043	1.A FE
63941M-AB-7	EARNEST REFI STUDENT LOAN TRUS ASSET BAC	09/15/2026	Paydown		227,365	227,365	227,285	227,341	0	25	0	25	0	227,365	0	0	0	3,976	05/15/2068	1.A FE
63941U-AA-1	EARNEST REFI STUDENT LOAN TRUS ASSET BAC	09/15/2026	Paydown		66,765	66,765	66,753	66,756	0	10	0	10	0	66,765	0	0	0	521	09/16/2069	1.A FE
63941X-AA-5	NAVIENT PRIVATE ED REFI LN TR ASSET BACK	09/15/2026	Paydown		72,501	72,501	72,495	72,496	0	4	0	4	0	72,501	0	0	0	585	07/15/2069	1.A FE
63942B-AA-2	EARNEST REFI STUDENT LOAN TRUS ASSET BAC	09/15/2026	Paydown		44,181	44,181	44,175	44,176	0	5	0	5	0	44,181	0	0	0	246	05/15/2069	1.A FE
682685-AA-0	ONEMAIN DIRECT AUTO RECEIVABLE ASSET BAC	09/14/2026	Paydown		232,079	232,079	231,851	232,010	0	69	0	69	0	232,079	0	0	0	8,330	11/14/2029	1.A FE
68269N-AA-0	ONEMAIN FINANCIAL ISSUANCE TRU ASSET BAC	09/25/2026	Various		1,201,766	1,200,000	1,199,953	1,199,938	0	(6)	0	(6)	0	1,199,932	0	1,833	1,833	52,753	05/14/2041	1.A FE
75526X-AA-2	Reach Financial ASSET BACKED 4.320% 02	09/15/2026	Paydown		112,237	112,237	112,236	0	0	1	0	1	0	112,237	0	0	0	2,600	02/15/2033	1.A FE
78471H-AB-4	SOFI REFI STUDENT LOAN TRUST ASSET BACKE	09/15/2026	Paydown		266,436	266,436	266,401	266,422	0	13	0	13	0	266,436	0	0	0	6,673	06/15/2048	1.A FE
80280B-AC-2	SANTANDER AUTO ASSET BACKED 5.141% 01/	09/15/2026	Paydown		30,395	30,395	30,389	30,390	0	6	0	6	0	30,395	0	0	0	1,172	01/18/2033	1.D FE
80280B-AC-2	SANTANDER AUTO ASSET BACKED 5.141% 01/	08/15/2026	Paydown		65,321	65,321	65,308	65,309	0	12	0	12	0	65,321	0	0	0	2,098	01/18/2033	1.G FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	07/15/2026	Paydown		889,298	889,298	889,298	0	0	0	0	0	0	889,298	0	0	0	2,681	06/01/2050	1.A Z
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/15/2026	Paydown		1,957,531	1,957,531	1,957,531	0	0	0	0	0	0	1,957,531	0	0	0	13,559	06/01/2050	1.A FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	07/15/2026	Paydown		188,080	188,080	188,080	0	0	0	0	0	0	188,080	0	0	0	611	06/01/2050	1.D Z
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/15/2026	Paydown		414,003	414,003	414,003	0	0	0	0	0	0	414,003	0	0	0	3,088	06/01/2050	1.D FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	07/15/2026	Paydown		197,040	197,040	197,040	0	0	0	0	0	0	197,040	0	0	0	654	05/29/2046	1.G Z
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/15/2026	Paydown		433,727	433,727	433,727	0	0	0	0	0	0	433,727	0	0	0	3,382	05/29/2046	1.G FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	07/15/2026	Paydown		133,962	133,962	133,962	0	0	0	0	0	0	133,962	0	0	0	562	06/01/2050	2.C Z
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/15/2026	Paydown		294,879	294,879	294,879	0	0	0	0	0	0	294,879	0	0	0	2,838	06/01/2050	2.C FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	07/15/2026	Paydown		109,743	109,743	109,743	0	0	0	0	0	0	109,743	0	0	0	569	06/01/2050	3.C Z
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/15/2026	Paydown		241,567	241,567	241,567	0	0	0	0	0	0	241,567	0	0	0	2,875	06/01/2050	3.C FE
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	07/15/2026	Paydown		25,550	25,550	25,550	0	0	0	0	0	0	25,550	0	0	0	168	06/01/2050	4.A Z
000000-00-0	SERVICE FINANCE COMPANY LLC ASSET BACKED	09/15/2026	Paydown		56,242	56,242	56,242	0	0	0	0	0	0	56,242	0	0	0	809	06/01/2050	4.A FE
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER 4.0	07/27/2026	Paydown		291,237	291,237	238,814	308,153	0	(16,916)	0	(16,916)	0	291,237	0	0	0	9,669	10/25/2040	1.C FE
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER 4.6	07/27/2026	Paydown		722,267	722,267	629,355	769,068	0	(46,801)	0	(46,801)	0	722,267	0	0	0	27,210	10/25/2040	1.C FE
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER 4.6	07/27/2026	Paydown		754,303	754,303	657,595	803,640	0	(49,337)	0	(49,337)	0	754,303	0	0	0	28,417	10/25/2040	1.C FE
83149Y-AB-5	SALLIE MAE FFLP ABS FLOATER 4.955% 10/	09/25/2026	Paydown		1,070,777	1,070,777	1,070,777	1,070,777	0	0	0	0	0	1,070,777	0	0	0	35,009	10/25/2034	1.A FE
83401C-AB-0	SOFI REFI STUDENT LOAN TRUST ASSET BACKE	09/15/2026	Paydown		577,313	577,313	577,155	577,263	0	50	0	50	0	577,313	0	0	0	9,075	11/16/2048	1.A FE
83404W-AB-3	SOFI REFI STUDENT LOAN TRUST ASSET BACKE	09/15/2026	Paydown		325,738	325,738	325,719	325,716	0	21	0	21	0	325,738	0	0	0	6,656	08/17/2048	1.A FE
857908-AA-1	STEAM MH Funding I LLC	08/20/2026	Redemption 100.0000		69,935	69,935	69,935	69,935	0	0	0	0	0	69,935	0	0	0	2,139	12/31/2060	1.E PL
857908-AB-9	STEAM MH Funding I LLC	09/20/2026	Redemption 100.0000		88,873	88,873	88,873	88,873	0	0	0	0	0	88,873	0	0	0	3,687	12/31/2060	2.B PL
857908-AC-7	STEAM MH Funding I LLC	09/20/2026	Redemption 100.0000		76,813	76,813	76,813	76,813	0	0	0	0	0	76,813	0	0	0	7,439	12/31/2060	3.B PL
000000-00-0	STRATUS MH HOLDING FUNDING I L TRIAD_FF-	09/15/2026	Paydown		40,304	40,304	40,304	18,833	0	38	0	38	0	40,304	0	0	0	2,046	09/15/2060	3.C FE
000000-00-0	STRATUS MH HOLDING FUNDING I L TRIAD_FF-	09/15/2026	Paydown		39,597	39,597	39,597	18,503	0	37	0	37	0	39,597	0	0	0	1,652	09/15/2060	2.C FE
000000-00-0	STRATUS MH HOLDING FUNDING I L TRIAD_FF-	09/15/2026	Paydown		11,105	11,105	11,105	5,333	0	11	0	11	0	11,105	0	0	0	371	09/15/2060	1.G FE
000000-00-0	STRATUS MH HOLDING FUNDING I L TRIAD_FF-	09/15/2026	Paydown		132,402	132,402	132,402	63,353	0	141	0	141	0	132,402	0	0	0	4,031	09/15/2060	1.C FE
86771B-AA-9	SUNRUN ARTEMIS ISSUER 2024-2 ASSET BACKE	07/30/2026	Paydown		6,589	6,589	6,496	6,501	0	88	0	88	0	6,589	0	0	0	309	07/30/2059	1.E FE
86771B-AB-7	SUNRUN ARTEMIS ISSUER 2024-2 ASSET BACKE	07/30/2026	Paydown		404,134	404,134	396,864	398,118	0	6,016	0	6,016	0	404,134	0	0	0	18,944	07/30/2059	1.E FE
86775*-AA-0	SUNRUN SOLAR ASSET BACKED 6.450% 07/30	07/30/2026	Paydown		66,774	66,774	66,022	0	0	752	0	752	0	66,774	0	0	0	818	07/30/2060	1.G FE
88164A-AB-0	TESLA SUSTAINABLE ENERGY TR 20 ASSET BAC	09/20/2026	Paydown		69,824	69,824	69,905	69,899	0	(75)	0	(75)	0	69,824	0	0	0	2,362	06/21/2050	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89181X-AM-3	TOWD PT MTG TR 2023-CES1 CMO 6.750% 07	07/01/2026	Paydown		611,450	611,450	615,315	612,682	0	(1,232)	0	(1,232)	0	611,450	0	0	0	24,076	07/25/2063	1.A FM
. B8AFKX-1A-0	IVY HILL PRIVATE CREDIT IVY XIX FINANCIN	09/30/2026	Paydown		7,232	7,232	7,232	0	0	0	0	0	0	7,232	0	0	0	0	09/10/2031	1.E FE
. B8AFKX-1A-0	IVY HILL PRIVATE CREDIT IVY XIX FINANCIN	08/11/2026	Paydown		1,147,846	1,147,846	1,147,846	0	0	0	0	0	0	1,147,846	0	0	0	15,690	09/10/2031	1.E FE
..B8AFPK-GS-8	BRIGADE CAPITAL ABL BRIGADE ABL 5.895%	08/10/2026	Paydown		1,317,600	1,317,600	1,317,600	0	0	0	0	0	0	1,317,600	0	0	0	4,343	09/10/2030	1.F FE
. 000000-00-0	Broadcom Inc / Project Big Sky - B DDTL	09/01/2026	BLS Lotus IA ACTR		60,887	60,887	60,887	0	0	0	0	0	0	60,887	0	0	0	676	10/22/2035	3.B Z
..G7743*-AA-8	SLF V-L Holdings LP - SLF V 2025 A TL 1/2033	07/20/2026	Redemption 100.0000		73,472	73,472	73,472	73,472	0	0	0	0	0	73,472	0	0	0	2,310	01/15/2033	1.G PL
..G7743*-AB-6	SLF V-L Holdings LP - SLF V 2025 B TL 1/2033	07/20/2026	Redemption 100.0000		15,825	15,825	15,825	15,825	0	0	0	0	0	15,825	0	0	0	602	01/15/2033	2.C PL
..G7743@-AA-6	SLF V International-L Holdings LP - SLIF V 2025 A TL 1/2033	07/20/2026	Redemption 100.0000		138,581	138,581	138,581	138,581	0	0	0	0	0	138,581	0	0	0	4,444	01/15/2033	1.G PL
..G7743@-AB-4	SLF V International-L Holdings LP - SLIF V 2025 B TL 1/2033	07/20/2026	Redemption 100.0000		18,351	18,351	18,351	18,351	0	0	0	0	0	18,351	0	0	0	705	01/15/2033	2.C PL
..05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secur	07/07/2026	Various		611,624	611,624	611,624	611,624	0	0	0	0	0	611,624	0	0	0	16,055	01/07/2030	1.G FE
..05970H-AF-4	General DPR Funding, Ltd. Senior Secured	08/17/2026	Redemption 100.0000		1,607,500	1,607,500	1,607,500	1,607,500	0	0	0	0	0	1,607,500	0	0	0	47,019	05/15/2027	1.G FE
..05970H-AF-4	General DPR Funding, Ltd. Senior Secured	09/01/2026	PIACOL Priv - PCG		2,295,000	2,295,000	2,295,000	2,295,000	0	0	0	0	0	2,295,000	0	0	0	70,610	05/15/2027	1.G FE
. 08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secure	07/07/2026	Redemption 100.0000		363,193	363,193	363,193	363,193	0	0	0	0	0	363,193	0	0	0	11,114	04/07/2027	1.G FE
..401539-AA-9	Guayaquil Mchnt Vcher Rec Ltd Sr. Secure	07/07/2026	Redemption 100.0000		371,505	371,505	371,505	371,505	0	0	0	0	0	371,505	0	0	0	18,807	10/07/2026	3.B FE
..45605P-AR-9	Industrial DPR Funding LTD. Senior Secur	07/15/2026	Redemption 100.0000		339,660	339,660	339,660	339,660	0	0	0	0	0	339,660	0	0	0	14,368	01/15/2029	2.B FE
..47015P-AD-0	Jamaica Diversified Rights Co Sr. Secure	09/15/2026	Redemption 100.0000		416,339	416,339	416,339	416,339	0	0	0	0	0	416,339	0	0	0	16,393	09/15/2030	2.C FE
..470170-AD-3	Jamaica Merch Voucher Rec Ltd Senior Sec	07/05/2026	Redemption 100.0000		2,575,927	2,575,927	2,575,927	2,575,927	0	0	0	0	0	2,575,927	0	0	0	108,672	01/08/2027	2.C FE
..G2616*-AB-1	DPR-CR Limited Senior Secured Note 6.0	09/15/2026	Various		939,063	939,063	939,063	939,063	0	0	0	0	0	939,063	0	0	0	42,258	12/15/2026	2.B FE
..G5812*-AA-8	Marcia North Gate Limited Sr. Secured	08/15/2026	Various		811,273	811,273	811,273	811,273	0	0	0	0	0	811,273	0	0	0	22,817	08/15/2031	2.C FE
. 000000-00-0	Granite DebtCo 11 Limited - Facility A	09/30/2026	Redemption 100.0000		700,000	700,000	694,750	0	0	5,250	0	5,250	0	700,000	0	0	0	3,712	09/02/2031	1.F Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					168,607,555	169,793,457	169,490,245	91,965,267	0	(91,764)	0	(91,764)	0	169,753,475	0	(1,145,921)	(1,145,921)	6,899,371	XXX	XXX
..69437#-AA-2	PGIM Senior Loan Opp II Senior Note Clas	07/01/2026	Various		75,000,000	75,000,000	75,000,000	72,300,000	0	0	0	0	0	75,000,000	0	0	0	2,320,988	07/07/2032	1.G PL
..69437#-AB-0	PGIM Senior Loan Opp II Sub Note Class B	07/01/2026	Various		15,000,000	15,000,000	15,000,000	14,460,000	0	0	0	0	0	15,000,000	0	0	0	539,735	07/07/2032	3.A PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					90,000,000	90,000,000	90,000,000	86,760,000	0	0	0	0	0	90,000,000	0	0	0	2,860,723	XXX	XXX
..00259#-AA-2	ASF Parsnip LP	07/15/2026	Call 100.0000		691,330	691,330	691,330	691,330	0	0	0	0	0	691,330	0	0	0	21,752	03/22/2030	1.G PL
..00259#-AA-2	ASF Parsnip LP	09/30/2026	Redemption 100.0000		779,042	779,042	779,042	779,042	0	0	0	0	0	779,042	0	0	0	114,159	03/22/2030	1.G PL
..00262#-AA-7	ASF Capri LP	08/24/2026	Call 100.0000		15,284	15,284	15,284	15,284	0	0	0	0	0	15,284	0	0	0	623	06/17/2030	1.G PL
..00262#-AA-7	ASF Capri LP	09/30/2026	Redemption 100.0000		1,111	1,111	1,111	1,111	0	0	0	0	0	1,111	0	0	0	4,241	06/17/2030	1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,486,767	1,486,767	1,486,767	1,486,767	0	0	0	0	0	1,486,767	0	0	0	140,775	XXX	XXX
..40449@-BV-4	Habitat Humanity Intl Secured Note 4.2	09/30/2026	Various		10,951	10,951	10,847	9,934	0	1,017	0	1,017	0	10,951	0	0	0	349	07/10/2028	5.B GI
. 000000-00-0	Habitat Humanity Intl Secured Note 4.5	07/10/2026	Various		19,552	19,552	18,855	14,792	0	4,760	0	4,760	0	19,552	0	0	0	273	07/10/2029	5.B GI
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					30,503	30,503	29,702	24,726	0	5,777	0	5,777	0	30,503	0	0	0	622	XXX	XXX
..020007G-4E-0	ALLY BK SANDY UTAH ASSET BACKED 5.410%	09/15/2026	Paydown		78,484	78,484	78,456	78,457	0	26	0	26	0	78,484	0	0	0	2,819	09/15/2032	2.B FE
..12013J-AA-6	BUISNESS JET SECS 2026-1 ASSET BACKED	09/15/2026	Paydown		1,212,082	1,212,082	1,212,064	0	0	18	0	18	0	1,212,082	0	0	0	9,515	06/15/2041	1.F FE
..12013J-AA-6	BUISNESS JET SECS 2026-1 ASSET BACKED	08/03/2026	LOTUSIACTR		30,416,476	30,576,000	30,575,544	0	0	(154)	0	(154)	0	30,575,391	0	(158,915)	(158,915)	227,397	06/15/2041	1.F FE
..12013J-AC-2	BUISNESS JET SECS 2026-1 ASSET BACKED	09/15/2026	Paydown		73,510	73,510	73,508	0	0	2	0	2	0	73,510	0	0	0	931	06/15/2041	2.B FE
..46677*-AA-3	Northrop Grumman Systems CTL 6.560% 02	09/15/2026	Redemption 100.0000		405,712	405,712	411,797	410,157	0	(4,445)	0	(4,445)	0	405,712	0	0	0	17,751	02/15/2039	2.A
..62919F-AB-2	NMEF EQUIP ASSET BACKED 4.090% 02/15/3	09/15/2026	Paydown		114,943	114,943	114,942	0	0	1	0	1	0	114,943	0	0	0	2,505	02/15/2034	1.A FE
. 66681@-AB-1	Northrop Grumman (GOSHAWK) CTL 6.030%	08/15/2026	Redemption 100.0000		253,284	253,284	255,753	255,382	0	(2,098)	0	(2,098)	0	253,284	0	0	0	9,547	03/15/2036	2.A
. 66681@-AB-1	Northrop Grumman (GOSHAWK) CTL 6.030%	09/01/2026	PLAZ FlexGuard PPC		20,326,196	19,797,812	19,990,766	19,961,785	0	(9,752)	0	(9,752)	0	19,952,034	0	374,162	374,162	848,930	03/15/2036	2.A
..69291Y-AA-6	PKAIR ASSET BACKED 5.365% 11/15/42	09/15/2026	Paydown		45,903	45,903	45,773	45,785	0	118	0	118	0	45,903	0	0	0	1,652	11/15/2042	1.A FE
..69292G-AA-4	PK ALIFT LOAN FUNDING ASSET BACKED 5.2	09/15/2026	Paydown		2,952	2,952	2,952	0	0	0	0	0	0	2,952	0	0	0	18	02/15/2044	1.A FE
..69292G-AD-8	PK ALIFT LOAN FUNDING ASSET BACKED 6.2	09/15/2026	Paydown		3,936	3,936	3,936	0	0	0	0	0	0	3,936	0	0	0	28	02/15/2044	2.C FE
..72585C-AA-3	PKAIR ASSET BACKED 4.614% 09/15/43	08/15/2026	Paydown		8,076	8,076	8,093	0	0	(18)	0	(18)	0	8,076	0	0	0	169	09/15/2043	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86771P-AA-8	SUNRUN BACCHUS ISSUER 2025-1 L ASSET BAC	07/30/2026 .	Paydown		5,998	5,998	5,984	5,985	0	14	0	14	0	5,998	0	0	0	269	04/30/2060 .	1.F FE ....
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					52,947,552	52,578,692	52,779,568	20,757,551	0	(16,288)	0	(16,288)	0	52,732,305	0	215,247	215,247	1,121,531	XXX	XXX
..14077F-AB-1	CAPTERIS EQUIP FIN 2026-1 ASSET BACKED	09/20/2026 .	Paydown		61,510	61,510	61,503	0	0	7	0	7	0	61,510	0	0	0	1,136	09/20/2033 .	1.A FE ....
..22802P-AB-4	Fairwater Tankers Alaska LLC Senior Secu	09/01/2026 .	PIACOL Priv - PCG		1,170,712	1,170,712	1,170,712	1,170,712	0	0	0	0	0	1,170,712	0	0	0	47,245	04/11/2028 .	2.C PL ....
..38348U-AA-2	GoTo Foods Funding	07/30/2026 .	Redemption 100.0000		11,600	11,600	11,424	11,448	0	152	0	152	0	11,600	0	0	0	559	10/30/2054 .	2.B FE ....
..D3003#-AA-1	Enpal Green Solutions I GmbH Debt in a P	09/30/2026 .	Call 100.0000		1,569,617	1,516,272	1,347,576	1,557,584	0	0	0	0	(210,008)	1,516,272	168,696	0	168,696	28,746	12/31/2042 .	2.B FE ....
..G9400#-AB-2	WMMR Three Ltd; WMMR Four Ltd Senior Sec	09/30/2026 .	Redemption 100.0000		288,853	288,853	288,853	288,853	0	0	0	0	0	288,853	0	0	0	11,590	09/30/2033 .	2.C PL ....
. K7017#-AA-8	Meridian Spirit ApS Senior Secured Note	09/30/2026 .	Redemption 100.0000		11,972	11,972	12,795	12,418	0	(446)	0	(446)	0	11,972	0	0	0	369	08/01/2030 .	2.A FE ....
..P4917*-AA-5	Great Shale LNG Transport S.A. Sr. Secur	09/30/2026 .	Redemption 100.0000		287,077	287,077	287,077	287,077	0	0	0	0	0	287,077	0	0	0	11,973	09/30/2037 .	2.A PL ....
..P7000*-AA-6	Milestone LNG Transport SA Sr. Secured	09/30/2026 .	Redemption 100.0000		413,072	413,072	413,072	413,072	0	0	0	0	0	413,072	0	0	0	17,228	03/31/2037 .	2.A PL ....
..R6236*-AA-2	Norspan LNG VIII AS Senior Secured Note	09/30/2026 .	Various		275,586	275,586	278,342	277,393	0	(1,807)	0	(1,807)	0	275,586	0	0	0	12,842	03/30/2032 .	2.C PL ....
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					4,089,999	4,036,654	3,871,354	4,018,557	0	(2,094)	0	(2,094)	(210,008)	4,036,654	168,696	0	168,696	131,688	XXX	XXX
..37893F-AA-6	GLOBAL SC FINANCE X LTD ASSET BACKED 6	09/20/2026 .	Paydown		96,047	96,047	96,047	96,047	0	1	0	1	0	96,047	0	0	0	3,950	09/20/2045 .	2.B FE ....
..86773L-AB-3	SUNRUN PROMETHEUS ISSUER 2026- ASSET BAC	07/30/2026 .	Paydown		120,300	120,300	118,659	0	0	1,641	0	1,641	0	120,300	0	0	0	1,789	08/01/2061 .	1.G FE ....
..87257F-AA-1	Textainer Marine Containers Li ASSET BAC	09/23/2026 .	Paydown		670,798	670,798	670,788	670,798	0	0	0	0	0	670,798	0	0	0	28,136	07/23/2050 .	2.B FE ....
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					887,145	887,145	885,494	766,845	0	1,642	0	1,642	0	887,145	0	0	0	33,875	XXX	XXX
..05650#-AA-8	BGREEN III RSPV PORTFOLIO 1 LL ASSET BAC	07/31/2026 .	Paydown		116,535	116,535	116,535	116,535	0	0	0	0	0	116,535	0	0	0	4,188	12/31/2055 .	1.G PL ....
..05650#-AA-8	BGREEN III RSPV PORTFOLIO 1 LL ASSET BAC	07/16/2026 .	GREUSD		8,272,747	8,545,417	8,545,417	8,545,417	0	0	0	0	0	8,545,417	0	(272,669)	(272,669)	292,253	12/31/2055 .	1.G PL ....
..30270#-AA-9	FW Energy Asset Issuer LLC Sr. Secured	09/25/2026 .	Redemption 100.0000		1,337,302	1,337,302	1,337,302	1,337,302	0	0	0	0	0	1,337,302	0	0	0	64,074	06/26/2044 .	1.F PL ....
..49460#-AA-7	KINETIC ABS ISSUER LLC ASSET BACKED 5.	08/03/2026 .	LOTUSIACTR		4,984,666	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	(15,334)	(15,334)	15,395	06/25/2058 .	1.G FE ....
..62927@-AB-4	NHL U.S. Funding LP Senior Note 4.330%	09/29/2026 .	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	172,599	09/29/2026 .	1.G PL ....
..68790A-AA-6	ORYX ASSET BACKED 6.299% 06/05/56	07/29/2026 .	Cantor Fitzgerald & Co. Inc. ..		1,000,820	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	820	820	5,424	06/05/2056 .	1.G FE ....
..68790A-AA-6	ORYX ASSET BACKED 6.299% 06/05/56	09/05/2026 .	Paydown		12,598	12,598	12,598	0	0	0	0	0	0	12,598	0	0	0	145	06/05/2056 .	1.G FE ....
..68790A-AC-2	ORYX ASSET BACKED 6.644% 06/05/56	09/05/2026 .	Paydown		916,831	916,831	916,831	0	0	0	0	0	0	916,831	0	0	0	11,675	06/05/2056 .	1.G FE ....
..86772J-AA-1	SUNRUN SOLAR ASSET BACKED 6.600% 01/30	07/30/2026 .	Paydown		16,794	16,794	16,690	16,716	0	78	0	78	0	16,794	0	0	0	831	01/30/2059 .	1.G FE ....
..86772R-AA-3	SUNRUN JUPITER ASSET BACKED 4.750% 07/	07/30/2026 .	Paydown		208,304	208,304	206,621	207,366	0	950	0	950	0	208,304	0	0	0	7,421	07/30/2057 .	1.G FE ....
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					21,866,597	22,153,781	22,151,994	15,223,336	0	1,028	0	1,028	0	22,153,781	0	(287,183)	(287,183)	574,005	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					879,511,254	880,891,970	876,964,208	543,925,601	0	1,027,845	118	1,027,727	(2,760,051)	880,649,969	2,300,005	(1,192,060)	1,107,945	28,543,291	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					91,532,064	91,532,064	91,402,418	88,155,192	0	136,872	(371,271)	508,143	0	91,903,335	0	(371,271)	(371,271)	2,905,155	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					971,043,318	972,424,034	968,366,626	632,080,793	0	1,164,717	(371,153)	1,535,870	(2,760,051)	972,553,304	2,300,005	(1,563,331)	736,674	31,448,446	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					971,043,318	972,424,034	968,366,626	632,080,793	0	1,164,717	(371,153)	1,535,870	(2,760,051)	972,553,304	2,300,005	(1,563,331)	736,674	31,448,446	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					4,105,145,410	4,194,169,226	4,123,784,396	3,266,884,599	741	51,643	18,804,492	(18,752,108)	(35,425,196)	4,126,893,471	27,381,610	(41,752,956)	(14,371,346)	141,538,163	XXX	XXX
. 000000-00-0	Collagen Holdings, LLC Preferred Stock Class A	09/30/2026 .	PGIM, Inc.	100.000	4,199,880	0	4,199,880	0	3,367,410	0	0	3,367,410	0	3,367,410	0	832,470	832,470	0	....	5.B GI ....
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					4,199,880	XXX	4,199,880	0	3,367,410	0	0	3,367,410	0	3,367,410	0	832,470	832,470	0	XXX	XXX
..G1797#-AC-8	Camira Hldgs Ltd Loan Notes (Preferred Equity)	09/30/2026 .	PGIM, Inc.	100.000	881	0	881	0	0	0	0	0	0	881	881	0	881	0	....	5.B .....
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					881	XXX	881	0	0	0	0	0	0	881	881	0	881	0	XXX	XXX
4509999997. Total - preferred stocks - Part 4					4,200,761	XXX	4,200,761	0	3,367,410	0	0	3,367,410	0	3,368,290	881	832,470	833,351	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					4,200,761	XXX	4,200,761	0	3,367,410	0	0	3,367,410	0	3,368,290	881	832,470	833,351	0	XXX	XXX
..24703L-20-2	Dell Technologies Inc Class V Common Sto	09/14/2026 .	Direct	2,231.000	1,053,983		942,093	0	0	0	0	0	0	942,093	0	111,890	111,890	242	....	.....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..316841-10-5	Figma, Inc. Public Common Stock	08/25/2026	Direct	6,702.000	183,599		160,647	0	0	0	0	0	0	160,647	0	22,952	22,952	0		
..31846B-10-8	First Advantage Corp COM	08/27/2026	Direct	43,367.000	898,099		954,725	0	0	0	0	0	0	954,725	0	(56,625)	(56,625)	0		
..464287-20-0	ISHARES COM	08/27/2026	Various	1,461,400.000	1,114,661,723		1,074,737,642	0	0	0	0	0	0	1,074,737,642	0	39,924,081	39,924,081	2,848,746		
..485924-10-4	Karman Holdings Inc Common Stock	09/03/2026	Direct	307,204.000	12,429,519		15,498,442	0	0	0	0	0	0	15,498,442	0	(3,068,923)	(3,068,923)	0		
..49845K-10-1	Klaviyo, Inc. Common Stock	09/16/2026	Direct	7,351.000	118,797		151,284	0	0	0	0	0	0	151,284	0	(32,487)	(32,487)	0		
..78462F-10-3	S&P DEPOSITORY RECEIPTS COM	09/03/2026	Various	684,650.000	528,999,431		514,205,878	0	0	0	0	0	0	514,205,878	0	14,793,553	14,793,553	0		
..84615Q-10-3	Space Exploration Tech Corp COM	09/01/2026	Direct	842.000	120,576		117,585	0	0	0	0	0	0	117,585	0	2,991	2,991	0		
..922908-36-3	VANGUARD INDEX FDS COM	09/14/2026	Goldman Sachs & Co	140,000.000	97,899,200		99,426,600	0	0	0	0	0	0	99,426,600	0	(1,527,400)	(1,527,400)	0		
..38246G-10-8	GoodRx Holdings, Inc. Common Stock	09/16/2026	Direct	48,913.000	165,904		175,753	0	0	0	0	0	0	175,753	0	(9,849)	(9,849)	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,756,530,831	XXX	1,706,370,649	0	0	0	0	0	0	1,706,370,649	0	50,160,183	50,160,183	2,848,988	XXX	XXX
..74440E-20-1	DRYDEN CORE FUND MM SER MMMF Core Ultra NEW STREET INVESTMENTS CAYMAN LIMITED (PICA)	09/30/2026	Prudential Mutual Fund Service	295,779,500.800	295,779,501		295,779,501	0	0	0	0	0	0	295,779,501	0	0	0	1,029,183		
. 000000-00-0		09/30/2026	PGIM Invst. Mgmt., Inc.	100.000	40,516,011		40,516,011	74,693,396	0	0	0	0	0	40,516,011	0	0	0	0		
. 000000-00-0	PRU INSURANCE AGENCY LLC	09/30/2026	PGIM Invst. Mgmt., Inc.	100.000	(40,000,000)		(40,000,000)	0	(40,000,000)	0	0	(40,000,000)	0	(40,000,000)	0	0	0	0		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					296,295,512	XXX	296,295,512	74,693,396	(40,000,000)	0	0	(40,000,000)	0	296,295,512	0	0	0	1,029,183	XXX	XXX
5989999997. Total - common stocks - Part 4					2,052,826,343	XXX	2,002,666,161	74,693,396	(40,000,000)	0	0	(40,000,000)	0	2,002,666,161	0	50,160,183	50,160,183	3,878,171	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,052,826,343	XXX	2,002,666,161	74,693,396	(40,000,000)	0	0	(40,000,000)	0	2,002,666,161	0	50,160,183	50,160,183	3,878,171	XXX	XXX
5999999999. Total - preferred and common stocks					2,057,027,104	XXX	2,006,866,922	74,693,396	(36,632,590)	0	0	(36,632,590)	0	2,006,034,452	881	50,992,653	50,993,534	3,878,171	XXX	XXX
6009999999 - Totals					6,162,172,514	XXX	6,130,651,318	3,341,577,995	(36,631,849)	51,643	18,804,492	(55,384,699)	(35,425,196)	6,132,927,922	27,382,491	9,239,698	36,622,188	145,416,334	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	53	53	.010755	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
H.I.G Luxembourg Hldgs 74 Sarl Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	H.I.G Luxembourg Hldgs 74 Sarl None	12/21/2015	01/01/2069	47	47	.010851	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc None	03/24/2017	03/24/2027	250,826	250,826	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc None	09/01/2021	03/24/2027	611,389	611,389	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
HDA-SMC, Inc Warrants	Bond Portfolio Hedge	D1	Equity/Index	HDA-SMC, Inc None	09/01/2021	03/24/2027	723,130	723,130	.000001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Hybrid Design Associates LLC Private Warrants	Bond Portfolio Hedge	D1	Equity/Index	Hybrid Design Associates LLC None	06/30/2022	06/24/2032	170	170	.005882	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Hybrid Design Associates LLC Private Warrants	Bond Portfolio Hedge	D1	Equity/Index	Hybrid Design Associates LLC None	06/30/2022	06/24/2032	30	30	.033333	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Prairie Provident Res Inc Warrant	Bond Portfolio Hedge	D1	Equity/Index	Prairie Provident Res Inc None	10/31/2025	10/31/2035	32,934,647	32,934,647	0.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Prairie Provident Res Inc Warrant	Bond Portfolio Hedge	D1	Equity/Index	Prairie Provident Res Inc None	10/31/2025	10/31/2035	28,520,076	28,520,076	0.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Prairie Provident Res Inc Warrant	Bond Portfolio Hedge	D1	Equity/Index	Prairie Provident Res Inc None	10/31/2025	10/31/2035	17,520,675	17,520,675	0.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Prairie Provident Res Inc Warrant	Bond Portfolio Hedge	D1	Equity/Index	Prairie Provident Res Inc None	10/31/2025	10/31/2035	76,261,159	76,261,159	0.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Prairie Provident Res Inc Warrant	Bond Portfolio Hedge	D1	Equity/Index	Prairie Provident Res Inc None	10/31/2025	10/31/2035	49,749,206	49,749,206	0.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Prairie Provident Res Inc Warrant	Bond Portfolio Hedge	D1	Equity/Index	Prairie Provident Res Inc None	10/31/2025	10/31/2035	26,364,976	26,364,976	0.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Swiss Re 549300WZRVQERM819Z90	05/31/2019	12/31/2045	500,000,000	500,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Swiss Re 549300WZRVQERM819Z90	06/04/2019	12/31/2042	750,000,000	750,000,000	1	0	0	0	0		0	0	0	0	0	0		PD (Duration)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/01/2025	09/19/2029	715	3,967,600	5550	1,089,291	0	0	2,209,716		2,209,716	541,009	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/02/2025	11/14/2029	1,462	8,550,000	5850	2,180,006	0	0	4,457,971		4,457,971	1,145,784	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/06/2025	01/16/2030	471	2,825,000	6000	690,800	0	0	1,456,236		1,456,236	382,901	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/07/2025	03/27/2030	499	2,817,500	5650	824,725	0	0	1,633,669		1,633,669	401,552	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/03/2025	08/21/2030	1,052	6,758,063	6425	1,953,525	0	0	3,055,300		3,055,300	824,072	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/03/2025	10/05/2026	670	4,499,982	6715.79	384,867	0	0	629,131		629,131	250,808	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/15/2025	10/15/2026	34	225,015	6671.060000000004	20,031	0	0	33,462		33,462	12,974	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/15/2025	10/15/2026	690	4,600,029	6671.060000000004	409,501	0	0	684,071		684,071	265,237	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/15/2025	10/15/2026	869	5,800,020	6671.060000000004	516,326	0	0	862,522		862,522	334,428	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	10/16/2030	2,062	13,813,860	6700	4,375,000	0	0	5,701,656		5,701,656	1,573,254	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/03/2025	11/03/2026	496	3,400,016	6851.970000000003	303,789	0	0	415,051		415,051	164,777	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/17/2025	11/16/2026	22	149,996	6672.409999999999	14,002	0	0	23,122		23,122	8,704	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/17/2025	11/16/2026	689	4,600,026	6672.409999999999	429,419	0	0	709,107		709,107	266,929	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/17/2025	11/16/2026	1,199	8,000,019	6672.409999999999	746,814	0	0	1,233,226		1,233,226	464,223	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/03/2025	12/03/2026	701	4,800,010	6849.720000000003	418,542	0	0	617,734		617,734	240,211	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2025	12/15/2026	37	250,030	6816.510000000002	21,698	0	0	34,053		34,053	13,010	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2025	12/15/2026	734	4,999,978	6816.510000000002	433,899	0	0	680,967		680,967	260,169	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2025	12/15/2026	1,335	9,099,973	6816.510000000002	789,698	0	0	1,239,362		1,239,362	473,509	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/05/2026	01/04/2027	1,768	12,200,012	6902.060000000004	0	1,020,503	0	1,546,525		1,546,525	526,022	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/15/2026	01/15/2027	40	275,001	6944.470000000003	0	23,299	0	33,765		33,765	10,466	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/15/2026	01/15/2027	619	4,300,016	6944.470000000003	0	364,314	0	527,963		527,963	163,649	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/15/2026	01/15/2027	1,469	10,199,968	6944.470000000003	0	864,181	0	1,252,369		1,252,369	388,188	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/30/2026	01/29/2027	996	6,924,666	6950	0	629,746	0	900,108		900,108	270,362	0	0	0	0		EL (Equity Risk Liability) ....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/03/2026	02/03/2027	1,561	10,800,016	6917.810000000004	0	941,600	0	1,411,706		1,411,706	470,106	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2026	02/16/2027	37	249,983	6843.220000000003	0	22,270	0	36,117		36,117	13,847	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2026	02/16/2027	964	6,600,012	6843.220000000003	0	587,978	0	953,561		953,561	365,584	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2026	02/16/2027	1,008	6,900,019	6843.220000000003	0	614,705	0	996,906		996,906	382,201	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2026	03/03/2027	1,555	10,599,996	6816.630000000001	0	959,466	0	1,605,163		1,605,163	645,696	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/16/2026	03/15/2027	1,149	7,699,999	6699.380000000001	0	739,614	0	1,323,790		1,323,790	584,176	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/16/2026	03/15/2027	537	3,599,979	6699.380000000001	0	345,792	0	618,911		618,911	273,119	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/16/2026	03/15/2027	30	199,976	6699.380000000001	0	19,209	0	34,380		34,380	15,172	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2026	04/06/2027	1,301	8,600,007	6611.829999999999	0	836,572	0	1,634,121		1,634,121	797,549	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2026	04/15/2027	21	150,010	7022.9499999999998	0	13,447	0	19,499		19,499	6,052	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2026	04/15/2027	641	4,500,025	7022.9499999999998	0	403,378	0	584,920		584,920	181,541	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2026	04/15/2027	1,153	8,099,990	7022.9499999999998	0	726,076	0	1,052,848		1,052,848	326,772	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2026	03/26/2031	3,147	21,397,125	6800	0	7,382,460	0	9,076,583		9,076,583	1,694,123	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2026	05/03/2027	639	4,599,983	7200.75	0	415,815	0	507,478		507,478	91,663	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2026	05/17/2027	1,081	8,000,146	7400.6899999999996	0	735,610	0	716,540		716,540	(19,070)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2026	05/17/2027	730	5,402,504	7400.6899999999996	0	496,758	0	483,880		483,880	(12,878)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2026	05/17/2027	189	1,398,730	7400.6899999999996	0	128,613	0	125,279		125,279	(3,334)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2026	06/03/2027	569	4,300,008	7553.6800000000003	0	395,313	0	330,076		330,076	(65,237)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2026	06/15/2027	1,231	9,299,331	7554.29	0	850,215	0	736,059		736,059	(114,156)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2026	06/15/2027	569	4,298,391	7554.29	0	392,991	0	340,226		340,226	(52,766)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2026	06/15/2027	20	151,086	7554.29	0	13,813	0	11,959		11,959	(1,855)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2026	07/06/2027	597	4,499,996	7537.430000000003	0	407,452	0	382,495		382,495	(24,957)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2026	07/15/2027	1,149	8,700,006	7572.3999999999996	0	797,780	0	722,434		722,434	(75,346)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2026	07/15/2027	647	4,900,024	7572.3999999999996	0	449,326	0	406,890		406,890	(42,436)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2026	07/15/2027	66	500,006	7572.3999999999996	0	45,850	0	41,520		41,520	(4,330)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2026	08/03/2027	395	2,999,993	7600.5	0	271,565	0	250,800		250,800	(20,766)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2026	08/16/2027	710	5,499,999	7745.0600000000004	0	497,860	0	397,792		397,792	(100,068)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2026	08/16/2027	2,905	22,500,019	7745.0600000000004	0	2,036,702	0	1,627,333		1,627,333	(409,368)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2026	08/16/2027	26	199,977	7745.0600000000004	0	18,102	0	14,464		14,464	(3,638)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2026	09/17/2027	673	5,383,438	8004	0	355,600	0	316,074		316,074	(39,526)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2026	09/03/2027	710	5,500,022	7747.71	0	477,066	0	413,530		413,530	(63,536)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	09/15/2027	883	6,698,200	7585.7299999999996	0	602,524	0	620,126		620,126	17,602	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	09/15/2027	738	5,598,269	7585.7299999999996	0	503,582	0	518,293		518,293	14,712	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	09/15/2027	30	227,572	7585.7299999999996	0	20,471	0	21,069		21,069	598	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	09/10/2031	2,501	19,254,688	7700	0	7,135,200	0	6,990,734		6,990,734	(144,466)	0	0	0	0		EL (Equity Risk Liability)
S3K Sec. Of 3rd Millnm. S.p.A. Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	S3K Sec. Of 3rd Millnm. S.p.A. None	06/21/2024	07/07/2027	95	95	000211	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
S3K Sec. Of 3rd Millnm. S.p.A. Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	S3K Sec. Of 3rd Millnm. S.p.A. None	06/21/2024	07/07/2027	221	221	000226	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
S3K Sec. Of 3rd Millnm. S.p.A. Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	S3K Sec. Of 3rd Millnm. S.p.A. None	06/21/2024	07/07/2027	173	173	000231	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

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S3K Sec. Of 3rd Millnm. S.p.A. Mezzanine Warrant	Bond Portfolio Hedge	D1	Equity/Index	S3K Sec. Of 3rd Millnm. S.p.A. None	06/21/2024	07/07/2027	3,374	3,374	.000264	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	68	68	.009958	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation A	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2042	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	2	2	.009852	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	10	10	.009862	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	68	68	.009958	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	13	13	.010085	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	4	4	.010178	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
WL Vinohradska s.r.o. Cashflow Obligation B	Bond Portfolio Hedge	D1	Equity/Index	WL Vinohradska s.r.o. None	10/08/2020	05/15/2052	3	3	.011029	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
0159999999. Subtotal - purchased options - hedging other - call options and warrants										15,601,940	33,542,818	0	65,260,639	XXX	65,260,639	13,665,017	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/18/2026	12/18/2026	1,599	5,065,744	3168.09999999999	0	1,600	0	158,150		158,150	156,550	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/18/2026	2,534	7,989,507	3153.09999999999	0	226,950	0	234,396		234,396	7,446	0	0	0	0		EL (Equity Risk Liability)
0169999999. Subtotal - purchased options - hedging other - put options										0	228,550	0	392,546	XXX	392,546	163,996	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										15,601,940	33,771,368	0	65,653,186	XXX	65,653,186	13,829,013	0	0	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										15,601,940	33,542,818	0	65,260,639	XXX	65,260,639	13,665,017	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	228,550	0	392,546	XXX	392,546	163,996	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										15,601,940	33,771,368	0	65,653,186	XXX	65,653,186	13,829,013	0	0	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2025	09/19/2029	354	3,400,800	9600	(44,982)	0	0	(331,852)		(331,852)	(186,010)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/02/2025	11/14/2029	640	5,700,000	8900	(177,580)	0	0	(888,577)		(888,577)	(429,891)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/06/2025	01/16/2030	307	2,825,000	9200	(75,050)	0	0	(407,907)		(407,907)	(203,702)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2025	03/27/2030	227	1,972,250	8700	(87,850)	0	0	(390,087)		(390,087)	(175,406)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2025	08/21/2030	485	4,827,188	9950	(171,300)	0	0	(545,335)		(545,335)	(296,408)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/05/2026	615	4,499,982	7320.21	(158,300)	0	0	(225,142)		(225,142)	(81,694)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2025	10/15/2026	643	4,600,029	7154.71	(214,693)	0	0	(354,538)		(354,538)	(145,820)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2025	10/15/2026	811	5,800,020	7154.71	(270,699)	0	0	(447,025)		(447,025)	(183,860)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	10/16/2030	1,201	13,813,860	11500	(288,140)	0	0	(717,873)		(717,873)	(439,734)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2025	11/03/2026	455	3,400,016	7468.6499999999996	(134,239)	0	0	(135,562)		(135,562)	(45,543)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2025	11/16/2026	643	4,600,026	7156.1599999999999	(234,554)	0	0	(393,076)		(393,076)	(161,439)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2025	11/16/2026	1,118	8,000,019	7156.1599999999999	(407,919)	0	0	(683,609)		(683,609)	(280,763)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/03/2025	12/03/2026	643	4,800,010	7466.1899999999996	(179,640)	0	0	(237,423)		(237,423)	(90,652)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2025	12/15/2026	684	4,999,978	7310.71	(222,862)	0	0	(355,982)		(355,982)	(144,145)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2025	12/15/2026	1,245	9,099,973	7310.71	(405,610)	0	0	(647,888)		(647,888)	(262,344)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2026	01/04/2027	1,622	12,200,012	7523.25	0	(421,992)	0	(627,999)		(627,999)	(206,007)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2026	01/15/2027	577	4,300,016	7447.9399999999996	0	(182,690)	0	(266,585)		(266,585)	(83,895)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2026	01/15/2027	1,370	10,199,968	7447.9399999999996	0	(433,355)	0	(632,360)		(632,360)	(199,005)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/30/2026	01/29/2027	914	6,924,666	7580	0	(240,000)	0	(358,401)		(358,401)	(118,401)	0	0	0	0		EL (Equity Risk Liability) ....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/03/2026	02/03/2027	1,432	10,800,016	7540.4099999999 99	0	(398,274)	0	(617,808)		(617,808)	(219,534)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2026	02/16/2027	899	6,600,012	7339.3500000000 4	0	(308,489)	0	(547,925)		(547,925)	(239,436)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2026	02/16/2027	940	6,900,019	7339.3500000000 4	0	(322,511)	0	(572,831)		(572,831)	(250,320)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2026	03/03/2027	1,427	10,599,996	7430.1300000000 1	0	(422,161)	0	(813,422)		(813,422)	(391,261)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/16/2026	03/15/2027	1,072	7,699,999	7185.0900000000 1	0	(412,162)	0	(843,392)		(843,392)	(431,230)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/16/2026	03/15/2027	501	3,599,979	7185.0900000000 1	0	(192,698)	0	(394,311)		(394,311)	(201,613)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2026	04/06/2027	1,193	8,600,007	7206.8900000000 3	0	(396,439)	0	(974,045)		(974,045)	(577,607)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2026	04/15/2027	591	4,500,025	7619.8999999999 96	0	(184,561)	0	(293,274)		(293,274)	(108,712)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/15/2026	04/15/2027	1,063	8,099,990	7619.8999999999 96	0	(332,208)	0	(527,889)		(527,889)	(195,681)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2026	03/26/2031	1,837	21,397,125	11650	0	(642,570)	0	(1,321,724)		(1,321,724)	(679,154)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2026	05/03/2027	586	4,599,983	7848.8199999999 97	0	(182,753)	0	(220,878)		(220,878)	(38,125)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2026	05/17/2027	996	8,000,146	8029.75	0	(356,319)	0	(292,405)		(292,405)	63,914	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2026	05/17/2027	673	5,402,504	8029.75	0	(240,623)	0	(197,461)		(197,461)	43,161	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2026	06/03/2027	522	4,300,008	8233.5100000000 2	0	(182,166)	0	(117,544)		(117,544)	64,621	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2026	06/15/2027	1,135	9,299,331	8196.3999999999 96	0	(414,970)	0	(291,914)		(291,914)	123,056	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2026	06/15/2027	524	4,298,391	8196.3999999999 96	0	(191,810)	0	(134,930)		(134,930)	56,880	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2026	07/06/2027	548	4,499,996	8215.7999999999 93	0	(183,726)	0	(152,857)		(152,857)	30,869	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2026	07/15/2027	1,059	8,700,006	8216.0499999999 93	0	(379,439)	0	(306,277)		(306,277)	73,162	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/15/2026	07/15/2027	596	4,900,024	8216.0499999999993	0	(213,708)	0	(172,502)		(172,502)	41,206	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2026	08/03/2027	362	2,999,993	8284.5499999999993	0	(121,545)	0	(102,427)		(102,427)	19,117	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2026	08/16/2027	655	5,499,999	8403.3899999999994	0	(240,823)	0	(160,332)		(160,332)	80,491	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2026	08/16/2027	2,677	22,500,019	8403.3899999999994	0	(985,186)	0	(655,903)		(655,903)	329,283	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2026	08/31/2027	1,338	11,000,019	8224.1700000000001	0	(525,933)	0	(456,624)		(456,624)	69,309	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2026	09/03/2027	651	5,500,022	8445	0	(206,212)	0	(163,243)		(163,243)	42,969	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	09/15/2027	814	6,698,200	8230.5200000000004	0	(280,370)	0	(295,089)		(295,089)	(14,719)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	09/15/2027	680	5,598,269	8230.5200000000004	0	(234,330)	0	(246,631)		(246,631)	(12,302)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/18/2026	12/18/2026	1,599	5,065,744	3168.0999999999999	0	(1,600)	0	(125,520)		(125,520)	(123,920)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	09/10/2031	1,481	19,254,688	13000	0	(764,975)	0	(838,926)		(838,926)	(73,951)	0	0	0	0		EL (Equity Risk Liability) ....
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/18/2026	2,534	7,989,507	3153.0999999999999	0	(226,950)	0	(220,268)		(220,268)	6,682	0	0	0	0		EL (Equity Risk Liability) ....
0649999999. Subtotal - written options - hedging other - call options and warrants										(3,073,418)	(10,823,547)	0	(20,705,573)	XXX	(20,705,573)	(6,247,562)	0	0	0	0	XXX	XXX
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2026	09/17/2027	673	5,383,438	8004	0	(355,600)	0	(355,289)		(355,289)	311	0	0	0	0		EL (Equity Risk Liability) ....
0659999999. Subtotal - written options - hedging other - put options										0	(355,600)	0	(355,289)	XXX	(355,289)	311	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(3,073,418)	(11,179,147)	0	(21,060,862)	XXX	(21,060,862)	(6,247,252)	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										(3,073,418)	(10,823,547)	0	(20,705,573)	XXX	(20,705,573)	(6,247,562)	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	(355,600)	0	(355,289)	XXX	(355,289)	311	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(3,073,418)	(11,179,147)	0	(21,060,862)	XXX	(21,060,862)	(6,247,252)	0	0	0	0	XXX	XXX
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / 4.1616	1,636,379	0	(631,327)	134,318		(24,094,748)	26,923	0	0	0	2,040,254		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 114516CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 4.1616	8,125,211	0	(43,923)	4,902,516		(8,114,391)	(270,615)	0	0	0	1,116,956		100% \ 100%
Interest Rate Swap - 121088CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 4.1616	839,539	0	(194,306)	231,922		(4,237,195)	(4,987)	0	0	0	350,967		100% \ 99%
Interest Rate Swap - 121089CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	17,849,760	2.7725 / 4.1616	694,791	0	(160,805)	191,935		(3,506,644)	(4,127)	0	0	0	290,455		100% \ 99%
Interest Rate Swap - 121090CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	32,724,560	2.7725 / 4.1616	1,273,784	0	(294,808)	351,881		(6,428,848)	(7,566)	0	0	0	532,501		100% \ 100%
Interest Rate Swap - 121091CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	28,262,120	2.7725 / 4.1616	1,100,086	0	(254,607)	303,898		(5,552,187)	(6,535)	0	0	0	459,887		100% \ 100%
Interest Rate Swap - 121092CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	26,774,640	2.7725 / 4.1616	1,042,187	0	(241,207)	287,903		(5,259,967)	(6,191)	0	0	0	435,683		100% \ 100%
Interest Rate Swap - 121093CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	21,568,460	2.7725 / 4.1616	839,539	0	(194,306)	231,922		(4,237,195)	(4,987)	0	0	0	350,967		100% \ 100%
Interest Rate Swap - 121094CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	15,640,000	3.5488 / 4.1616	2,755,438	0	(49,880)	1,555,140		(2,673,523)	(56,938)	0	0	0	293,187		100% \ 100%
Interest Rate Swap - 121095CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 4.1616	2,515,835	0	(45,543)	1,419,911		(2,441,043)	(51,987)	0	0	0	267,692		100% \ 100%
Interest Rate Swap - 121096CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	14,280,000	3.5488 / 4.1616	2,515,835	0	(45,543)	1,419,911		(2,441,043)	(51,987)	0	0	0	267,692		100% \ 100%
Interest Rate Swap - 121097CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	12,240,000	3.5488 / 4.1616	2,156,430	0	(39,037)	1,217,066		(2,092,323)	(44,560)	0	0	0	229,451		100% \ 100%
Interest Rate Swap - 121098CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	11,560,000	3.5488 / 4.1616	2,036,628	0	(36,868)	1,149,452		(1,976,083)	(42,085)	0	0	0	216,703		99% \ 99%
Interest Rate Swap - 121099CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 4.1616	1,290,753	0	(78,032)	693,898		(2,936,915)	(30,440)	0	0	0	246,440		100% \ 100%
Interest Rate Swap - 121100CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	12,075,000	3.107 / 4.1616	1,290,753	0	(78,032)	693,898		(2,936,915)	(30,440)	0	0	0	246,440		100% \ 99%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 1211010M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	17,250,000	3.107 / 4.1616	1,843,933	0	(111,475)	991,283		(4,195,593)	(43,485)	0	0	0	352,057		99% \ 99%
Interest Rate Swap - 1211020M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	73,600,000	3.107 / 4.1616	950,149	0	(475,625)	(87,992)		(17,901,197)	17,698	0	0	0	1,502,111		100% \ 99%
Interest Rate Swap - 1211050M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	130,917,000	4.4321 / 4.1616	42,375,195	0	456,552	25,019,459		(10,442,516)	(1,395,074)	0	0	0	2,398,865		100% \ 100%
Interest Rate Swap - 1211060M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	125,783,000	4.4321 / 4.1616	40,713,423	0	438,648	24,038,304		(10,033,006)	(1,340,365)	0	0	0	2,304,792		100% \ 100%
Interest Rate Swap - 1211070M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 4.1616	9,877,306	0	(332,339)	5,478,912		(13,964,925)	(240,104)	0	0	0	1,340,424		100% \ 100%
Interest Rate Swap - 1211080M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	69,500,000	3.3338 / 4.1616	9,877,306	0	(332,339)	5,478,912		(13,964,925)	(240,104)	0	0	0	1,340,424		100% \ 100%
Interest Rate Swap - 1211090M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	63,650,000	3.107 / 4.1616	6,803,845	0	(411,325)	3,657,690		(15,481,130)	(160,454)	0	0	0	1,299,041		100% \ 100%
Interest Rate Swap - 1211100M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	56,950,000	3.107 / 4.1616	6,087,651	0	(368,027)	3,272,670		(13,851,538)	(143,564)	0	0	0	1,162,299		100% \ 99%
Interest Rate Swap - 1211110M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	41,875,000	3.107 / 4.1616	4,476,214	0	(270,608)	2,406,375		(10,184,954)	(105,562)	0	0	0	854,632		100% \ 99%
Interest Rate Swap - 1211120M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	77,050,000	3.107 / 4.1616	8,236,234	0	(497,919)	4,427,730		(18,740,316)	(194,233)	0	0	0	1,572,523		99% \ 99%
Interest Rate Swap - 1211130M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	95,475,000	3.107 / 4.1616	1,232,547	0	(616,987)	(114,145)		(23,221,695)	22,959	0	0	0	1,948,561		100% \ 99%
Interest Rate Swap - 1256590M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 4.1616	1,135,086	0	(698,727)	(239,741)		(24,246,945)	111,795	0	0	0	2,070,395		100% \ 99%
Interest Rate Swap - 1256600M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/22/2016	06/29/2040	0	60,250,000	3.8865 / 4.1616	8,125,211	0	(43,923)	4,902,516		(8,114,391)	(270,615)	0	0	0	1,116,956		100% \ 100%
Interest Rate Swap - 1447730M - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/09/2021	08/11/2051	0	190,000,000	1.9295 / 4.1616	0	0	(2,893,157)	0		(89,792,725)	0	0	0	0	4,737,214		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 147378CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	7,288,000	4.4321 / 4.1616	3,029,806	0	25,416	2,206,106		(581,323)	(128,335)	0	0	0	133,542		100% \ 100% ..
Interest Rate Swap - 147379CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	18,948,800	4.4321 / 4.1616	7,877,495	0	66,081	5,735,876		(1,511,440)	(333,671)	0	0	0	347,209		100% \ 100% ..
Interest Rate Swap - 147380CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	18,948,800	4.4321 / 4.1616	7,877,495	0	66,081	5,735,876		(1,511,440)	(333,671)	0	0	0	347,209		100% \ 100% ..
Interest Rate Swap - 147381CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	9,838,800	4.4321 / 4.1616	4,090,238	0	34,311	2,978,243		(784,786)	(173,252)	0	0	0	180,282		100% \ 100% ..
Interest Rate Swap - 147382CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	9,838,800	4.4321 / 4.1616	4,090,238	0	34,311	2,978,243		(784,786)	(173,252)	0	0	0	180,282		100% \ 100% ..
Interest Rate Swap - 147383CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/14/2022	03/04/2040	0	8,016,800	4.4321 / 4.1616	3,332,786	0	27,957	2,426,717		(639,455)	(141,169)	0	0	0	146,896		100% \ 100% ..
Interest Rate Swap - 147384CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	40,368,000	2.923 / 4.1616	7,691,205	0	(318,101)	5,430,912		(9,922,817)	(292,908)	0	0	0	784,101		100% \ 100% ..
Interest Rate Swap - 147385CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	42,050,000	2.923 / 4.1616	8,011,671	0	(331,355)	5,657,200		(10,336,267)	(305,112)	0	0	0	816,772		100% \ 100% ..
Interest Rate Swap - 147386CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / 4.1616	8,524,418	0	(352,562)	6,019,260		(10,997,788)	(324,640)	0	0	0	869,045		100% \ 100% ..
Interest Rate Swap - 147387CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	44,741,200	2.923 / 4.1616	8,524,418	0	(352,562)	6,019,260		(10,997,788)	(324,640)	0	0	0	869,045		100% \ 100% ..
Interest Rate Swap - 147388CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,979,000	2.923 / 4.1616	3,044,435	0	(125,915)	2,149,736		(3,927,782)	(115,943)	0	0	0	310,373		100% \ 100% ..
Interest Rate Swap - 147389CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	14,801,600	2.923 / 4.1616	2,820,108	0	(116,637)	1,991,334		(3,638,366)	(107,400)	0	0	0	287,504		100% \ 100% ..
Interest Rate Swap - 147390CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,474,400	2.923 / 4.1616	2,948,295	0	(121,939)	2,081,849		(3,803,746)	(112,281)	0	0	0	300,572		100% \ 100% ..
Interest Rate Swap - 147391CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	15,979,000	2.923 / 4.1616	3,044,435	0	(125,915)	2,149,736		(3,927,782)	(115,943)	0	0	0	310,373		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 147392CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,465,200	2.923 / 4.1616	2,756,015	0	(113,986)	1,946,077		(3,555,676)	(104,959)	0	0	0	280,970		100% \ 100% ..
Interest Rate Swap - 147393CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,465,200	2.923 / 4.1616	2,756,015	0	(113,986)	1,946,077		(3,555,676)	(104,959)	0	0	0	280,970		100% \ 100% ..
Interest Rate Swap - 147394CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	13,792,400	2.923 / 4.1616	2,627,828	0	(108,685)	1,855,561		(3,390,296)	(100,077)	0	0	0	267,901		100% \ 100% ..
Interest Rate Swap - 147395CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	13,792,400	2.923 / 4.1616	2,627,828	0	(108,685)	1,855,561		(3,390,296)	(100,077)	0	0	0	267,901		100% \ 100% ..
Interest Rate Swap - 147396CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	11,101,200	2.923 / 4.1616	2,115,081	0	(87,478)	1,493,501		(2,728,775)	(80,550)	0	0	0	215,628		100% \ 100% ..
Interest Rate Swap - 147397CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	14,128,800	2.923 / 4.1616	2,691,922	0	(111,335)	1,900,819		(3,472,986)	(102,518)	0	0	0	274,435		100% \ 100% ..
Interest Rate Swap - 147398CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	6,728,000	2.923 / 4.1616	1,281,867	0	(53,017)	905,152		(1,653,803)	(48,818)	0	0	0	130,683		100% \ 100% ..
Interest Rate Swap - 147399CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2011	11/02/2041	0	13,792,400	2.923 / 4.1616	2,627,828	0	(108,685)	1,855,561		(3,390,296)	(100,077)	0	0	0	267,901		100% \ 100% ..
Interest Rate Swap - 151740CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/17/2022	03/21/2032	0	150,000,000	2.3925 / 4.1616	0	0	(1,766,407)	0		(19,231,602)	0	0	0	0	1,755,033		100% \ 100% ..
Interest Rate Swap - 162263PR - Receive: Fixed Pay: Floating SOFR +185.2 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	01/04/2027	0	18,151,634	3.17 / 5.7516	0	0	(327,834)	0		(132,171)	0	0	0	0	46,583		100% \ 100% ..
Interest Rate Swap - 162265PR - Receive: Fixed Pay: Floating SOFR +185.2 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	09/30/2027	0	14,737,037	3.185 / 5.7516	0	0	(264,514)	0		(446,592)	0	0	0	0	73,685		100% \ 100% ..
Interest Rate Swap - 163256PR - Receive: Fixed Pay: Floating SOFR +185.2 BPS	P7000*AA6 - Milestone LNG Transport SA Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	01/04/2027	0	3,741,176	3.17 / 5.7516	0	0	(67,569)	0		(27,241)	0	0	0	0	9,601		100% \ 100% ..
Interest Rate Swap - 163259PR - Receive: Fixed Pay: Floating SOFR +185.2 BPS	P4917*AA5 - Great Shale LNG Transport S.A. Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	09/30/2027	0	1,526,235	3.185 / 5.7516	0	0	(27,394)	0		(46,251)	0	0	0	0	7,631		100% \ 100% ..
Interest Rate Swap - 172034CM - Receive: Fixed Pay: Floating SOFR +80.5 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/20/2024	08/27/2027	0	600,000,000	4.4 / 4.7055	0	0	(664,477)	0		(4,775,984)	0	0	0	0	2,859,619		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 172035CM - Receive: Fixed Pay: Floating SOFR +124.9 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/20/2024	08/27/2031	0	150,000,000	4.65 / 5.149	0	0	(389,350)	0		(9,378,889)	0	0	0	0	1,661,652		100% \ 100% ..
Interest Rate Swap - 188040PR - Receive: Floating SOFR +228 BPS Pay: Fixed	73349AAA2 - Port Arthur LNG, LLC Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/07/2026	06/15/2048	0	9,300,000	6.18 / 6.43	0	0	(17,679)	0		877,777	0	0	0	0	216,660		100% \ 100% ..
Interest Rate Swap - 189647PR - Receive: Floating SOFR +200 BPS Pay: Fixed	46129*AA7 - Invenergy Cannon Falls LLC Debt in a Project	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/11/2026	05/31/2048	0	34,868,218	5.9 / 6.3	0	0	(55,851)	0		2,621,526	0	0	0	0	811,514		100% \ 100% ..
Interest Rate Swap - 190190PR - Receive: Floating SOFR +551.6 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/24/2026	07/10/2031	0	27,930,000	9.416 / 9.36	0	0	(14,208)	0		1,048,620	0	0	0	0	305,306		100% \ 100% ..
Interest Rate Swap - 190283PR - Receive: Floating SOFR +227.4 BPS Pay: Fixed	86215*AC4 - Stonepeak Wallaby I Holdings Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/29/2026	12/31/2050	0	43,750,000	6.174 / 6.44	0	0	(40,381)	0		4,170,049	0	0	0	0	1,077,219		100% \ 100% ..
Interest Rate Swap - 190326PR - Receive: Floating SOFR +213.8 BPS Pay: Fixed	23292QAA9 - DP Eagle LLC Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/30/2026	07/28/2031	0	11,515,177	6.0375 / 6.071	0	0	(4,032)	0		247,866	0	0	0	0	126,509		100% \ 100% ..
Interest Rate Swap - 190653PR - Receive: Floating SOFR +316.7 BPS Pay: Fixed	59564VAD7 - MidCon II Energy Asset Issuer, Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/09/2026	07/25/2031	0	10,683,018	7.067 / 7.094	0	0	(6,342)	0		304,717	0	0	0	0	117,269		100% \ 100% ..
Interest Rate Swap - 191941PR - Receive: Floating SOFR +195.9 BPS Pay: Fixed	02507*AG9 - American Century Companies Inc Sr. Unsecured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/25/2026	08/26/2036	0	10,100,000	5.859 / 6.3	0	0	(4,585)	0		492,564	0	0	0	0	158,942		100% \ 100% ..
Interest Rate Swap - 192216PR - Receive: Floating SOFR +133.5 BPS Pay: Fixed	353514F#4 - Franklin Electric Co. Inc. Sr. Unsecured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/03/2026	09/04/2031	0	8,900,000	5.235 / 5.59	0	0	(3,514)	0		220,344	0	0	0	0	98,807		100% \ 100% ..
Interest Rate Swap - 192219PR - Receive: Floating SOFR +145.8 BPS Pay: Fixed	353514G*7 - Franklin Electric Co. Inc. Sr. Unsecured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/03/2026	09/04/2033	0	5,000,000	5.358 / 5.78	0	0	(2,225)	0		159,916	0	0	0	0	65,813		100% \ 100% ..
Interest Rate Swap - 192288PR - Receive: Floating SOFR +213.4 BPS Pay: Fixed	96222@AA6 - PVP Winter Haven LLC CTL	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2026	08/15/2051	0	4,982,515	6.034 / 6.76	0	0	(2,824)	0		286,558	0	0	0	0	124,254		100% \ 100% ..
Interest Rate Swap - 192289PR - Receive: Floating SOFR +169.8 BPS Pay: Fixed	39831*AA1 - Griffith Energy LLC Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2026	12/31/2046	0	5,000,000	5.5975 / 6.29	0	0	(2,594)	0		231,452	0	0	0	0	112,500		100% \ 100% ..
Interest Rate Swap - 192290PR - Receive: Floating SOFR +148.5 BPS Pay: Fixed	67105@AH4 - OSI Group LLC Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2026	09/10/2031	0	11,250,000	5.385 / 5.83	0	0	(3,918)	0		248,878	0	0	0	0	125,101		100% \ 100% ..
Interest Rate Swap - 192291PR - Receive: Floating SOFR +165.8 BPS Pay: Fixed	67105@AJ0 - OSI Group LLC Sr. Secured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2026	09/10/2033	0	5,000,000	5.558 / 6.06	0	0	(1,907)	0		145,417	0	0	0	0	65,889		100% \ 100% ..

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Interest Rate Swap - 192730PR - Receive: Floating SOFR +128.4 BPS Pay: Fixed	402568AS4 - Gulf States Toyota Inc/Friedki Sr. Unsecured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	09/21/2033	0	6,250,000	5.1845 / 5.83	0	0	(1,168)	0		116,112	0	0	0	0	82,537		100% \ 100%
Interest Rate Swap - 192731PR - Receive: Floating SOFR +151.6 BPS Pay: Fixed	402568AT2 - Gulf States Toyota Inc/Friedki Sr. Unsecured	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	09/21/2036	0	5,000,000	5.4155 / 6.1	0	0	(989)	0		137,525	0	0	0	0	78,961		100% \ 100%
Interest Rate Swap - 193085PR - Receive: Floating SOFR +537.4 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/06/2031	0	29,400,000	9.274 / 10.07	0	0	(3,986)	0		25,973	0	0	0	0	329,320		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/17/2004	03/01/2032	0	10,000,000	4.1616 / 7	0	0	(106,861)	0		(122,207)	0	0	0	0	116,426		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/24/2004	12/01/2032	0	10,900,000	4.1616 / 6.25	0	0	(122,365)	0		(193,585)	0	0	0	0	135,398		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	4.1616 / 6.875	0	0	(107,890)	0		(123,211)	0	0	0	0	130,317		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	4.1616 / 6.712	0	0	(140,217)	0		(476,114)	0	0	0	0	156,469		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	4.1616 / 6.625	0	0	(69,523)	0		(239,578)	0	0	0	0	77,901		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	4.1616 / 6.35	0	0	(57,384)	0		(92,235)	0	0	0	0	61,688		100% \ 100%
Interest Rate Swap - 73878PR - Receive: Floating SOFR +26.2 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	4.1616 / 5.77	0	0	(80,655)	0		118,200	0	0	0	0	159,847		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	4.1616 / 5.55	0	0	(202,680)	0		287,136	0	0	0	0	398,671		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	4.1616 / 6.75	0	0	(71,300)	0		(127,610)	0	0	0	0	99,314		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	4.1616 / 6.25	0	0	(77,263)	0		(118,254)	0	0	0	0	113,442		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	171232AQ4 - CHUBB INA HOLDINGS LLC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	4.1616 / 6	0	0	(182,038)	0		(245,385)	0	0	0	0	276,943		100% \ 100%

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Interest Rate Swap - 75968CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/15/2007	05/15/2037	0	10,000,000	4.1616 / 6	0	0	(111,834)	0		(201,991)	0	0	0	0	162,990		100% \ 100% ..
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/14/2007	06/18/2037	0	14,000,000	5.9705 / 4.1616	5,831,760	0	210,182	3,430,133		876,820	(248,560)	0	0	0	229,166		100% \ 100% ..
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/21/2007	12/27/2037	0	13,200,000	5.13 / 4.1616	4,006,961	0	114,948	2,357,459		(94,299)	(175,638)	0	0	0	221,291		100% \ 100% ..
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/02/2010	03/04/2040	0	54,300,000	4.4321 / 4.1616	11,868,701	0	189,363	7,382,591		(4,331,207)	(400,124)	0	0	0	994,969		100% \ 100% ..
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/30/2010	04/01/2035	0	66,000,000	4.4913 / 4.1616	18,478,723	0	258,301	8,826,439		(2,976,741)	(662,351)	0	0	0	962,411		100% \ 100% ..
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/16/2010	04/20/2040	0	98,000,000	4.4563 / 4.1616	21,889,894	0	354,464	13,724,293		(7,657,232)	(535,324)	0	0	0	1,804,135		100% \ 100% ..
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/25/2010	08/27/2030	0	41,000,000	3.0953 / 4.1616	2,948,274	0	(269,045)	725,549		(2,855,819)	(142,658)	0	0	0	405,289		100% \ 100% ..
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/17/2010	09/21/2030	0	89,200,000	3.415 / 4.1616	9,540,616	0	(370,963)	2,550,018		(5,300,800)	(590,279)	0	0	0	889,298		100% \ 100% ..
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/17/2010	09/21/2040	0	78,000,000	3.5388 / 4.1616	6,257,959	0	(251,991)	3,359,039		(13,345,833)	(382,925)	0	0	0	1,457,985		100% \ 100% ..
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/18/2010	10/20/2030	0	83,000,000	3.3738 / 4.1616	8,543,790	0	(373,647)	2,347,823		(5,141,932)	(388,153)	0	0	0	835,836		100% \ 100% ..
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2040	0	20,750,000	3.9613 / 4.1616	3,078,253	0	(1,569)	1,887,486		(2,713,542)	(79,899)	0	0	0	390,019		99% \ 99% .....
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2040	0	29,250,000	3.9613 / 4.1616	4,339,224	0	(2,211)	2,660,673		(3,825,113)	(112,629)	0	0	0	549,786		99% \ 99% .....
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2030	0	112,000,000	3.7688 / 4.1616	16,493,205	0	(170,168)	4,836,192		(5,435,669)	(860,807)	0	0	0	1,138,291		100% \ 100% ..
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2010	11/17/2035	0	84,000,000	3.8863 / 4.1616	16,774,482	0	(53,601)	8,022,268		(7,767,351)	(619,358)	0	0	0	1,269,187		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / 4.1616	2,431,478	0	8,984	1,525,165		(1,845,036)	(66,080)	0	0	0	281,329		100% \ 100%
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / 4.1616	1,156,989	0	3,140	724,024		(914,652)	(32,444)	0	0	0	136,874		100% \ 100%
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / 4.1616	5,960,915	0	(11,653)	3,659,275		(5,644,765)	(255,238)	0	0	0	782,548		100% \ 100%
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / 4.1616	860,122	0	(1,883)	523,711		(818,521)	(41,340)	0	0	0	113,235		100% \ 100%
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / 4.1616	6,137,478	0	(13,434)	3,736,986		(5,840,632)	(294,988)	0	0	0	807,998		100% \ 100%
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Group Structure Settlement Cash Flows	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	106,600,000	3.099 / 4.1616	1,135,086	0	(698,727)	(239,741)		(24,246,945)	111,795	0	0	0	2,070,395		100% \ 100%
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										413,972,628	0	(17,025,429)	233,375,587	XXX	(565,685,788)	(14,068,879)	0	0	0	66,755,020	XXX	XXX
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	12,725	389,589		385,293	0	22,872	0	0	12,276		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	43,080,000	5.04 / 4.45	0	0	425,908	7,911,546		10,152,726	0	439,457	0	0	896,921		100% \ 100%
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	58,676	1,089,949		1,397,879	0	60,543	0	0	123,566		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	44,971	1,048,632		1,087,872	0	49,375	0	0	69,814		100% \ 100%
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	44,971	1,048,632		1,087,872	0	49,375	0	0	69,814		100% \ 100%
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(16,696)	3,687,463		3,687,463	(357,115)	(505,817)	0	0	139,496		100% \ 100%
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q3958@AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	8,420	6,257,700		5,370,361	0	(735,675)	0	0	214,879		97% \ 99%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	170,532	4,706,372		4,706,372	(596,217)	207,500	0	0	302,384		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	115,907	969,651		970,001	0	264,232	0	0	18,277		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	40,955	342,621		342,745	0	93,365	0	0	6,458		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	4 / 5.701	0	0	(75,647)	4,129,677		3,254,582	0	(699,596)	0	0	186,054		100% \ 100%
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	62,842	1,031,891		1,088,191	0	82,931	0	0	51,764		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	25,017	410,788		433,201	0	33,014	0	0	20,607		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	27,042	444,037		468,263	0	35,686	0	0	22,275		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	22,756	786,012		709,856	0	75,449	0	0	20,633		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	449,309	3.935 / 2.875	0	0	4,933	70,713		66,860	0	12,866	0	0	3,169		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	587,332	3.935 / 2.875	0	0	6,449	92,435		87,399	0	16,818	0	0	4,142		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	255,168	2,128,465		2,130,180	0	512,691	0	0	29,603		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	12,696	271,308		283,344	0	14,006	0	0	14,894		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	22,101	472,277		493,228	0	24,381	0	0	25,926		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 107737PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	41,380	884,263		923,491	0	45,650	0	0	48,543		100% \ 100% ..
Currency Swap - 107739PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	20,220	432,083		451,251	0	22,306	0	0	23,720		100% \ 100% ..
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	2,341,890	5.719 / 6.3	0	0	22,313	717,124		619,361	0	58,080	0	0	30,422		100% \ 100% ..
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	2,341,890	5.719 / 6.3	0	0	22,313	717,124		619,361	0	58,080	0	0	30,422		100% \ 100% ..
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	3,981,213	5.719 / 6.3	0	0	37,932	1,219,111		1,052,913	0	98,736	0	0	51,717		100% \ 100% ..
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	2,341,890	5.719 / 6.3	0	0	22,313	717,124		619,361	0	58,080	0	0	30,422		100% \ 100% ..
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	1,337,131	5.999 / 6.3	0	0	13,668	370,366		324,057	0	34,559	0	0	17,370		100% \ 100% ..
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	2,273,122	5.999 / 6.3	0	0	23,236	629,622		550,897	0	58,750	0	0	29,529		100% \ 100% ..
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,337,131	5.999 / 6.3	0	0	13,668	370,366		324,057	0	34,559	0	0	17,370		100% \ 100% ..
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,337,131	5.999 / 6.3	0	0	13,668	370,366		324,057	0	34,559	0	0	17,370		100% \ 100% ..
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2013	06/30/2033	0	1,662,784	6.015 / 6.3	0	0	17,732	471,693		416,092	0	42,578	0	0	21,600		100% \ 100% ..
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2013	06/30/2033	0	978,108	6.015 / 6.3	0	0	10,430	277,467		244,760	0	25,046	0	0	12,706		100% \ 100% ..
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	978,108	6.015 / 6.3	0	0	10,430	277,467		244,760	0	25,046	0	0	12,706		100% \ 100% ..
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/26/2013	06/30/2033	0	978,108	6.015 / 6.3	0	0	10,430	277,467		244,760	0	25,046	0	0	12,706		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/29/2013	06/30/2033	0	3,584,949	6.195 / 6.3	0	0	40,276	958,890		856,281	0	93,873	0	0	46,570		100% \ 100% ..
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/29/2013	06/30/2033	0	2,108,793	6.195 / 6.3	0	0	23,692	564,053		503,695	0	55,220	0	0	27,394		100% \ 100% ..
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	2,108,793	6.195 / 6.3	0	0	23,692	564,053		503,695	0	55,220	0	0	27,394		100% \ 100% ..
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/29/2013	06/30/2033	0	2,108,793	6.195 / 6.3	0	0	23,692	564,053		503,695	0	55,220	0	0	27,394		100% \ 100% ..
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/26/2013	06/30/2033	0	1,928,923	6.175 / 6.3	0	0	20,911	506,160		448,669	0	50,859	0	0	25,057		100% \ 100% ..
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/26/2013	06/30/2033	0	3,279,168	6.175 / 6.3	0	0	35,549	860,471		762,738	0	86,461	0	0	42,598		100% \ 100% ..
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2014	06/30/2033	0	1,928,923	6.175 / 6.3	0	0	20,911	506,160		448,669	0	50,859	0	0	25,057		100% \ 100% ..
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/26/2013	06/30/2033	0	1,928,923	6.175 / 6.3	0	0	20,911	506,160		448,669	0	50,859	0	0	25,057		100% \ 100% ..
Currency Swap - 108115PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AF3 - Orbit Treasury Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/06/2015	01/27/2040	0	16,370,000	4.25 / 3.61	0	0	125,105	2,045,980		2,764,264	0	178,990	0	0	298,784		100% \ 100% ..
Currency Swap - 108322PR - Receive: Fixed USD Pay: Fixed EUR	T49688AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2015	03/12/2027	0	1,224,111	3.52 / 1.96	0	0	13,937	(1,997)		(1,950)	0	41,667	0	0	4,113		100% \ 100% ..
Currency Swap - 109015PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AC3 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2045	0	14,802,200	3.92 / 3.26	0	0	105,672	1,452,585		2,308,618	0	166,814	0	0	320,867		99% \ 99% .....
Currency Swap - 109017PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AA7 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2035	0	10,343,330	3.69 / 2.97	0	0	76,481	1,015,023		1,377,660	0	116,564	0	0	153,379		99% \ 100% ....
Currency Swap - 109020PR - Receive: Fixed AUD Pay: Fixed AUD	Q6518#AC4 - NSW Ports Finance Co Pty Ltd Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	04/29/2030	0	8,650,000	3.66 / 4.86	0	0	(47,728)	773,292		472,531	0	(326,639)	0	0	81,840		99% \ 100% ....
Currency Swap - 109095PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	9,131,320	3.85 / 3.17	0	0	66,006	896,084		1,344,548	0	102,906	0	0	169,580		99% \ 99% .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 109096PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	8,519,320	3.85 / 3.17	0	0	61,582	836,027		1,254,434	0	96,009	0	0	158,215		99% \ 99%
Currency Swap - 109097PR - Receive: Fixed USD Pay: Fixed GBP	G7682#AB5 - Royal Hollwy & Bdfrd N College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2015	07/16/2040	0	13,739,030	3.85 / 3.17	0	0	99,312	1,348,253		2,023,015	0	154,832	0	0	255,151		99% \ 99%
Currency Swap - 110009PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	3,874,400	5.19 / 3.35	0	0	46,383	(139,040)		(130,899)	0	136,390	0	0	17,684		100% \ 100%
Currency Swap - 110010PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	1,252,240	5.19 / 3.35	0	0	14,991	(44,939)		(42,308)	0	44,083	0	0	5,716		100% \ 100%
Currency Swap - 110011PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	774,800	5.19 / 3.35	0	0	9,276	(27,805)		(26,177)	0	27,275	0	0	3,536		100% \ 100%
Currency Swap - 110012PR - Receive: Fixed USD Pay: Fixed EUR	T5398@AA4 - Illycaffe S.p.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2015	07/30/2027	0	1,397,400	5.19 / 3.35	0	0	16,729	(50,148)		(47,212)	0	49,193	0	0	6,378		100% \ 100%
Currency Swap - 110393PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	24,744,478	4.42 / 3.9	0	0	201,998	3,840,311		4,087,760	0	261,214	0	0	244,601		100% \ 100%
Currency Swap - 110394PR - Receive: Fixed USD Pay: Fixed GBP	749000102 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/24/2015	08/27/2030	0	61,039,651	4.42 / 3.9	0	0	498,289	9,473,276		10,083,683	0	644,361	0	0	603,383		100% \ 100%
Currency Swap - 111736PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	2,777,778	3.86 / 3.4	0	0	14,986	243,342		258,407	0	31,670	0	0	28,840		100% \ 100%
Currency Swap - 111737PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	705,556	3.86 / 3.4	0	0	3,806	61,809		65,635	0	8,044	0	0	7,325		100% \ 100%
Currency Swap - 111738PR - Receive: Fixed USD Pay: Fixed GBP	553498A#3 - MSA Safety Incorporated Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/08/2016	01/22/2031	0	13,444,444	3.86 / 3.4	0	0	72,531	1,177,774		1,250,688	0	153,281	0	0	139,587		100% \ 100%
Currency Swap - 112015PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,000,000	4.18 / 2.563	0	0	52,489	(245,451)		(222,797)	0	178,258	0	0	52,219		100% \ 100%
Currency Swap - 112016PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	2,413,900	4.18 / 2.563	0	0	25,341	(118,499)		(107,562)	0	86,059	0	0	25,210		100% \ 100%
Currency Swap - 112017PR - Receive: Fixed USD Pay: Fixed EUR	G9006@AB2 - Transmission Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	5,098,450	4.18 / 2.563	0	0	53,523	(250,284)		(227,184)	0	181,768	0	0	53,247		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 112018PR - Receive: Fixed USD Pay: Fixed EUR	G90066AB2 - Transmission Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	8,100,000	4.18 / 2.563	0	0	85,033	(397,631)		(360,931)	0	288,778	0	0	84,595		100% \ 100% ..
Currency Swap - 112019PR - Receive: Fixed USD Pay: Fixed EUR	G90066AB2 - Transmission Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2016	02/10/2031	0	24,200,000	4.18 / 2.563	0	0	254,049	(1,187,984)		(1,078,337)	0	862,769	0	0	252,740		100% \ 100% ..
Currency Swap - 113305PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	19,410,000	4.22 / 3.43	0	0	154,914	1,553,203		3,145,253	0	223,134	0	0	432,414		100% \ 99% ....
Currency Swap - 113306PR - Receive: Fixed USD Pay: Fixed GBP	G9303*AB4 - University of Surrey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/06/2016	08/06/2046	0	23,440,000	4.22 / 3.43	0	0	187,078	1,875,687		3,798,285	0	269,463	0	0	522,193		100% \ 99% ....
Currency Swap - 113315PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(47,291)	392,575		289,306	0	(295,713)	0	0	48,250		100% \ 100% ..
Currency Swap - 113316PR - Receive: Fixed USD Pay: Fixed AUD	Q5425*AA6 - LCT-MRE Nominees Pty Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/12/2016	05/22/2028	0	7,523,500	3.824 / 4.9	0	0	(47,291)	392,575		289,306	0	(295,713)	0	0	48,250		100% \ 100% ..
Currency Swap - 113460PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/25/2016	07/20/2028	0	5,000,001	3.57 / 3.18	0	0	24,650	486,682		499,162	0	56,397	0	0	33,601		98% \ 100% ....
Currency Swap - 113461PR - Receive: Fixed USD Pay: Fixed GBP	G7178*AB0 - Porterbrook Rail Finance Ltd Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/25/2016	07/20/2028	0	9,438,609	3.57 / 3.18	0	0	46,532	918,720		942,280	0	106,463	0	0	63,429		98% \ 100% ....
Currency Swap - 113522PR - Receive: Fixed USD Pay: Fixed AUD	Q6916*AB8 - Northern Territory Airport Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/06/2016	06/16/2028	0	2,610,800	4.36 / 5.375	0	0	(11,875)	146,304		112,653	0	(102,200)	0	0	17,082		100% \ 100% ..
Currency Swap - 113649PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	833,333	4.04 / 2.23	0	0	10,891	(4,314)		(1,836)	0	28,466	0	0	5,596		100% \ 100% ..
Currency Swap - 113650PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AA9 - CRIF SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/10/2016	07/19/2028	0	1,875,000	4.04 / 2.23	0	0	24,506	(9,707)		(4,131)	0	64,049	0	0	12,591		100% \ 100% ..
Currency Swap - 113771PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	28,546,000	3.76 / 3.22	0	0	160,806	2,008,608		2,429,763	0	331,605	0	0	311,073		99% \ 100% ....
Currency Swap - 113772PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	5,073,000	3.76 / 3.22	0	0	28,577	356,956		431,801	0	58,931	0	0	55,282		99% \ 100% ....
Currency Swap - 113773PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	3,942,000	3.76 / 3.22	0	0	22,206	277,374		335,533	0	45,792	0	0	42,957		99% \ 100% ....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 113774PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AA6 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/13/2016	06/30/2031	0	2,317,000	3.76 / 3.22	0	0	13,052	163,033		197,217	0	26,915	0	0	25,249		99% \ 100%
Currency Swap - 113869PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	1,180,000	3.612 / 4.73	0	0	(4,417)	81,330		72,443	0	(45,561)	0	0	5,804		100% \ 100%
Currency Swap - 113870PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AQ5 - Mirvac Group Finance Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/21/2016	09/18/2027	0	4,612,673	3.612 / 4.73	0	0	(17,265)	317,924		283,182	0	(178,099)	0	0	22,688		100% \ 100%
Currency Swap - 114106PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2016	07/11/2031	0	9,100,000	3.49 / 1.8425	0	0	105,872	(218,640)		(184,142)	0	316,679	0	0	99,501		100% \ 100%
Currency Swap - 114107PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AA1 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2016	07/11/2031	0	13,084,000	3.49 / 1.8425	0	0	152,223	(314,360)		(264,760)	0	455,321	0	0	143,063		100% \ 100%
Currency Swap - 114374PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/10/2016	07/31/2056	0	17,336,400	3.3875 / 1.98	0	0	172,369	(284,519)		3,593,348	0	220,187	0	0	473,456		100% \ 100%
Currency Swap - 114375PR - Receive: Fixed USD Pay: Fixed GBP	G5878@AA7 - The Master, Fellows, and Schol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/10/2016	07/31/2056	0	2,268,600	3.3875 / 1.98	0	0	22,556	(37,231)		470,217	0	28,813	0	0	61,955		100% \ 100%
Currency Swap - 114722PR - Receive: Fixed USD Pay: Fixed EUR	N9651*AA6 - Woodward International Holding Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/26/2022	09/25/2028	0	6,075,100	3.14 / 1.31	(641,602)	0	81,247	(291,890)		(30,197)	0	208,592	80,944	0	42,813		100% \ 100%
Currency Swap - 114962PR - Receive: Fixed USD Pay: Fixed EUR	24906PC@6 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2027	0	3,362,100	3.18 / 1.31	0	0	45,721	(45,450)		(33,854)	0	115,800	0	0	17,432		100% \ 100%
Currency Swap - 114995PR - Receive: Fixed USD Pay: Fixed EUR	24906PD#3 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	3,132,770	3.35 / 1.58	0	0	39,978	(42,350)		(10,577)	0	107,901	0	0	31,621		100% \ 100%
Currency Swap - 114996PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AG5 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2030	0	5,991,550	3.35 / 1.58	0	0	76,460	(80,996)		(20,228)	0	206,366	0	0	60,477		100% \ 100%
Currency Swap - 114997PR - Receive: Fixed USD Pay: Fixed EUR	24906PD*7 - Dentsply Sirona Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2029	0	2,241,400	3.3 / 1.5	0	0	29,166	(30,300)		(13,085)	0	77,200	0	0	19,653		100% \ 100%
Currency Swap - 114998PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AE0 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/05/2016	10/27/2029	0	3,291,400	3.3 / 1.5	0	0	42,829	(44,494)		(19,215)	0	113,365	0	0	28,860		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 115000PR - Receive: Fixed USD Pay: Fixed EUR	D8286#AJ9 - Sirona Dental Services GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2016	10/27/2031	0	7,300,000	3.4 / 1.65	0	0	91,896	(98,684)		(7,422)	0	251,432	0	0	82,229		100% \ 100% ..
Currency Swap - 115035PR - Receive: Fixed USD Pay: Fixed EUR	031100H#0 - Ametek Inc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2016	10/31/2028	0	26,482,500	3.28 / 1.53	0	0	330,135	(825,850)		(700,750)	0	928,030	0	0	191,121		100% \ 100% ..
Currency Swap - 115189PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	53,995,450	3.59 / 2.85	0	0	176,396	(4,655,618)		(4,627,861)	0	732,890	0	0	75,380		100% \ 100% ..
Currency Swap - 115190PR - Receive: Fixed USD Pay: Fixed GBP	749000148 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2016	10/28/2026	0	8,639,272	3.59 / 2.85	0	0	28,223	(744,899)		(740,458)	0	117,262	0	0	12,061		100% \ 100% ..
Currency Swap - 115208PR - Receive: Fixed USD Pay: Fixed EUR	G8030*AH3 - Senior PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2016	02/01/2027	0	11,595,600	3.38 / 1.51	0	0	152,621	(457,903)		(445,058)	0	409,619	0	0	33,742		100% \ 100% ..
Currency Swap - 115539PR - Receive: Fixed USD Pay: Fixed EUR	N9361#AB1 - Vesteda Finance BV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2016	12/16/2026	0	99,090,000	4.04 / 1.8	0	0	1,516,341	(7,715,254)		(7,556,143)	0	3,629,601	0	0	228,319		100% \ 100% ..
Currency Swap - 116062PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	10,000,000	4.58 / 3.24	0	0	83,574	(644,631)		900,048	0	133,013	0	0	226,162		100% \ 100% ..
Currency Swap - 116063PR - Receive: Fixed USD Pay: Fixed GBP	G5824@AA2 - Marlborough College (Entrp)Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2016	03/15/2047	0	21,200,000	4.58 / 3.24	0	0	177,176	(1,366,619)		1,908,103	0	281,987	0	0	479,463		100% \ 100% ..
Currency Swap - 116319PR - Receive: Fixed USD Pay: Fixed AUD	Q8458*AA0 - Servco Australia PTY LTD. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2017	02/15/2029	0	15,900,000	5.05 / 6.13	0	0	(72,680)	1,264,342		967,271	0	(606,926)	0	0	122,552		100% \ 100% ..
Currency Swap - 116427PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	11,650,000	3.64 / 1.44	0	0	225,459	(659,444)		(622,937)	0	418,316	0	0	38,676		100% \ 100% ..
Currency Swap - 116428PR - Receive: Fixed USD Pay: Fixed EUR	N8244#AB6 - Stedin Holding NV Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2017	03/08/2027	0	25,500,000	3.64 / 1.44	0	0	493,493	(1,443,419)		(1,363,509)	0	915,628	0	0	84,657		100% \ 100% ..
Currency Swap - 116451PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AA0 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2017	03/15/2029	0	27,387,000	4.39 / 2.13	0	0	430,631	(1,577,175)		(1,293,066)	0	984,300	0	0	214,760		100% \ 100% ..
Currency Swap - 116745PR - Receive: Fixed USD Pay: Fixed AUD	Q2308#AD5 - Charter Hall Invest Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/23/2017	05/23/2029	0	10,038,600	4.09 / 5.12	0	0	(29,677)	994,500		776,840	0	(375,050)	0	0	81,675		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 116797PR - Receive: Fixed USD Pay: Fixed GBP	749000177 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/28/2017	03/02/2027	0	11,974,905	3.94 / 2.54	0	0	105,865	(818,069)		(747,590)	0	159,858	0	0	39,021		100% \ 100% ..
Currency Swap - 116958PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/09/2017	04/20/2032	0	13,850,000	4 / 1.9425	0	0	191,904	(1,019,114)		(736,634)	0	505,302	0	0	163,237		100% \ 100% ..
Currency Swap - 116959PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AB9 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/09/2017	04/20/2032	0	45,035,000	4 / 1.9425	0	0	623,999	(3,313,776)		(2,395,256)	0	1,643,054	0	0	530,785		100% \ 100% ..
Currency Swap - 117112PR - Receive: Fixed USD Pay: Fixed GBP	G93038AB2 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2052	0	5,759,517	4.006 / 2.6	0	0	53,466	(354,619)		940,393	0	76,401	0	0	145,467		100% \ 100% ..
Currency Swap - 117175PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	6,503,177	3.96 / 2.58	0	0	59,164	(400,407)		883,975	0	86,266	0	0	147,280		100% \ 100% ..
Currency Swap - 117176PR - Receive: Fixed USD Pay: Fixed GBP	G93038AA4 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2047	0	22,546,535	3.96 / 2.58	0	0	205,122	(1,388,214)		3,064,743	0	299,083	0	0	510,620		100% \ 100% ..
Currency Swap - 117179PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	26,669,180	4.07 / 2.6	0	0	260,371	(1,642,049)		5,085,077	0	353,770	0	0	736,622		100% \ 100% ..
Currency Swap - 117180PR - Receive: Fixed USD Pay: Fixed GBP	G93038AC0 - University of Bristol Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/23/2017	04/05/2057	0	43,286,131	4.07 / 2.6	0	0	422,603	(2,665,172)		8,253,471	0	574,197	0	0	1,195,593		100% \ 100% ..
Currency Swap - 117259PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgmt Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	15,374,165	3.63 / 4.5	0	0	(51,694)	1,330,301		1,286,124	0	(582,385)	0	0	60,313		100% \ 100% ..
Currency Swap - 117260PR - Receive: Fixed USD Pay: Fixed AUD	Q2309#AA0 - Charter Hall Wholesale Mgmt Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	05/11/2027	0	23,304,960	3.63 / 4.5	0	0	(78,361)	2,016,540		1,949,574	0	(882,810)	0	0	91,425		100% \ 100% ..
Currency Swap - 117270PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	9,205,510	4.2 / 2.82	0	0	81,660	(568,355)		(256,327)	0	122,132	0	0	73,010		100% \ 100% ..
Currency Swap - 117271PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	1,890,862	4.2 / 2.82	0	0	16,773	(116,743)		(52,651)	0	25,087	0	0	14,997		100% \ 100% ..
Currency Swap - 117272PR - Receive: Fixed USD Pay: Fixed GBP	749000185 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	15,724,006	4.2 / 2.82	0	0	139,484	(970,812)		(437,834)	0	208,615	0	0	124,710		100% \ 100% ..
Currency Swap - 117276PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	2,761,653	4.22 / 2.82	0	0	24,912	(170,506)		(75,601)	0	36,640	0	0	21,903		99% \ 100% ....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 117278PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/03/2017	04/05/2029	0	4,717,202	4.22 / 2.82	0	0	42,553	(291,243)		(129,135)	0	62,584	0	0	37,413		99% \ 100%
Currency Swap - 117468PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/20/2017	05/31/2032	0	17,490,383	3.99 / 2.07	0	0	229,883	(967,716)		(738,616)	0	627,268	0	0	208,177		100% \ 100%
Currency Swap - 117469PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AC7 - Recordati Ind Chim E Farm SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/20/2017	05/31/2032	0	42,784,754	3.99 / 2.07	0	0	562,336	(2,367,214)		(1,806,793)	0	1,534,416	0	0	509,240		100% \ 100%
Currency Swap - 117547PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/28/2017	05/11/2029	0	8,279,409	3.73 / 1.82	0	0	110,624	(332,465)		(251,617)	0	292,660	0	0	66,951		100% \ 100%
Currency Swap - 117548PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AB3 - Brussels Airport Company NV/SA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/28/2017	05/11/2029	0	24,480,591	3.73 / 1.82	0	0	327,094	(983,035)		(743,982)	0	865,340	0	0	197,960		100% \ 100%
Currency Swap - 117910PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	124,057	3.73 / 1.65	0	0	1,869	(1,868)		(1,409)	0	4,279	0	0	522		100% \ 100%
Currency Swap - 117911PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	464,286	3.73 / 1.65	0	0	6,995	(6,991)		(5,273)	0	16,016	0	0	1,952		100% \ 100%
Currency Swap - 117912PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	10,000,000	3.73 / 1.65	0	0	150,653	(150,581)		(113,574)	0	344,951	0	0	42,041		100% \ 100%
Currency Swap - 117913PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	557,143	3.73 / 1.65	0	0	8,394	(8,390)		(6,328)	0	19,219	0	0	2,342		100% \ 100%
Currency Swap - 117915PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AB1 - De'Longhi SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/19/2017	06/14/2027	0	3,468,571	3.73 / 1.65	0	0	52,255	(52,230)		(39,394)	0	119,649	0	0	14,582		100% \ 100%
Currency Swap - 117920PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/22/2017	01/31/2047	0	10,251,345	4.31 / 3.03	0	0	87,630	(217,904)		1,259,604	0	130,821	0	0	231,129		100% \ 100%
Currency Swap - 117921PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AA0 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/22/2017	01/31/2047	0	26,016,000	4.31 / 3.03	0	0	222,388	(553,000)		3,196,641	0	332,000	0	0	586,563		100% \ 100%
Currency Swap - 118116PR - Receive: Fixed USD Pay: Fixed EUR	48021PA@7 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/07/2017	06/27/2029	0	6,126,760	4.04 / 2.21	0	0	80,875	(50,852)		(10,058)	0	209,936	0	0	50,726		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 118117PR - Receive: Fixed USD Pay: Fixed EUR	48021PA87 - Jones Lang LaSalle Finance B.V Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2017	06/27/2029	0	9,190,140	4.04 / 2.21	0	0	121,313	(76,279)		(15,088)	0	314,904	0	0	76,089		100% \ 100%
Currency Swap - 118392PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	5,275,916	4.15 / 2.84	0	0	46,458	(209,129)		801,628	0	68,540	0	0	126,438		98% \ 96%
Currency Swap - 118393PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	11,389,390	4.15 / 2.84	0	0	100,292	(451,458)		1,730,516	0	147,960	0	0	272,948		98% \ 96%
Currency Swap - 118394PR - Receive: Fixed USD Pay: Fixed GBP	G9305@AC8 - University of Sussex Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2017	09/20/2049	0	10,572,797	4.15 / 2.84	0	0	93,102	(419,089)		1,606,442	0	137,352	0	0	253,379		98% \ 96%
Currency Swap - 118964PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	4,926,842	3.28 / 3.3	0	0	9,934	585,599		523,305	0	155,186	0	0	22,704		100% \ 100%
Currency Swap - 118965PR - Receive: Fixed USD Pay: Fixed CAD	751000192 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2017	08/05/2027	0	5,881,539	3.28 / 3.3	0	0	11,859	699,074		624,708	0	185,257	0	0	27,104		100% \ 100%
Currency Swap - 119515PR - Receive: Fixed USD Pay: Fixed GBP	749000190 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2017	04/05/2029	0	567,258	4.22 / 2.82	0	0	5,117	(35,023)		(15,529)	0	7,526	0	0	4,499		99% \ 100%
Currency Swap - 119925PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Hldg AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2017	11/27/2029	0	5,138,746	3.4 / .82	0	0	92,441	(849,636)		(1,129,143)	0	322,757	0	0	45,664		100% \ 100%
Currency Swap - 120006PR - Receive: Fixed USD Pay: Fixed GBP	G6337#AA8 - Murray Income Trust PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2017	11/08/2027	0	8,690,476	3.49 / 2.51	0	0	62,751	17,953		99,630	0	108,370	0	0	45,729		100% \ 100%
Currency Swap - 120020PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AE3 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2017	12/16/2027	0	7,398,219	3.925 / 1.9	0	0	112,909	257,441		291,297	0	242,668	0	0	40,730		100% \ 100%
Currency Swap - 120036PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	2,228,630	4.03 / 2.12	0	0	32,109	77,551		96,840	0	73,101	0	0	19,980		100% \ 100%
Currency Swap - 120037PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AF0 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2017	12/17/2029	0	1,041,416	4.03 / 2.12	0	0	15,004	36,239		45,253	0	34,159	0	0	9,337		100% \ 100%
Currency Swap - 120066PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AD0 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2017	11/02/2027	0	8,711,810	3.81 / 2.72	0	0	69,089	(59,091)		33,080	0	109,599	0	0	45,506		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 120078PR - Receive: Fixed USD Pay: Floating SONIA +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	69,572,499	4.02 / 5.2329	0	0	(769,855)	(471,901)		(5,496,093)	0	875,258	0	0	611,625		100% \ 100%
Currency Swap - 120079PR - Receive: Fixed USD Pay: Floating SONIA +150 BPS GBP	G3056@AE8 - Edinburgh Airport Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2017	11/02/2029	0	1,000,000	4.02 / 5.2329	0	0	(11,066)	(6,783)		(78,998)	0	12,581	0	0	8,791		100% \ 100%
Currency Swap - 120280PR - Receive: Fixed USD Pay: Fixed EUR	G9338#\F9 - Vesuvius Holdings Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2017	12/17/2029	0	3,543,900	4.095 / 2.12	0	0	53,001	136,350		173,245	0	115,800	0	0	31,772		100% \ 100%
Currency Swap - 120530PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	01/29/2043	0	11,190,000	3.845 / 2.61	0	0	101,698	170,463		1,665,350	0	137,698	0	0	226,101		99% \ 99%
Currency Swap - 120536PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2017	01/29/2048	0	17,159,500	3.94 / 2.68	0	0	159,088	261,399		3,001,400	0	211,155	0	0	396,257		99% \ 99%
Currency Swap - 120537PR - Receive: Fixed USD Pay: Fixed GBP	G9308@AC5 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2023	01/29/2048	0	14,804,200	3.94 / 2.68	0	0	137,252	225,520		2,589,430	0	182,172	0	0	341,867		99% \ 99%
Currency Swap - 120589PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	14,659,315	4.03 / 3.9	0	0	52,277	1,551,373		1,502,174	0	468,568	0	0	34,622		100% \ 100%
Currency Swap - 120590PR - Receive: Fixed USD Pay: Fixed CAD	96467AA#8 - Whitecap Resources, Inc. Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2017	12/20/2026	0	10,799,527	4.03 / 3.9	0	0	38,512	1,142,898		1,106,653	0	345,194	0	0	25,506		100% \ 100%
Currency Swap - 120878PR - Receive: Fixed USD Pay: Fixed CAD	717046C*5 - Peyto Exploration & Dev Corp Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2017	01/02/2028	0	7,873,729	4.08 / 3.95	0	0	24,894	748,968		610,034	0	254,688	0	0	44,157		100% \ 100%
Currency Swap - 121624PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	2,803,500	3.625 / 4.23	0	0	(485)	368,550		351,943	0	(100,975)	0	0	16,006		100% \ 100%
Currency Swap - 121625PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	36,645,750	3.625 / 4.23	0	0	(6,342)	4,817,475		4,600,391	0	(1,319,888)	0	0	209,215		100% \ 100%
Currency Swap - 121626PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/19/2018	01/19/2028	0	5,006,250	3.625 / 4.23	0	0	(866)	658,125		628,469	0	(180,313)	0	0	28,581		100% \ 100%
Currency Swap - 121721PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	1,706,018	4.54 / 2.3	0	0	30,146	147,063		158,838	0	52,979	0	0	9,850		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Currency Swap - 121722PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	4,094,442	4.54 / 2.3	0	0	72,351	352,952		381,211	0	127,148	0	0	23,639		100% \ 100% ..
Currency Swap - 121723PR - Receive: Fixed USD Pay: Fixed EUR	750000222 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2018	01/30/2028	0	5,572,991	4.54 / 2.3	0	0	98,478	480,407		518,870	0	173,063	0	0	32,176		100% \ 100% ..
Currency Swap - 121724PR - Receive: Fixed USD Pay: Fixed GBP	G5879*AA8 - Master Fellows Darwin College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	171,861	1,000,500		3,839,892	0	166,000	0	0	400,547		100% \ 100% ..
Currency Swap - 121725PR - Receive: Fixed USD Pay: Fixed GBP	G2270#AA6 - College or Hall Valence Mary Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/25/2018	03/11/2058	0	14,285,000	4.07 / 2.62	0	0	171,861	1,000,500		3,839,892	0	166,000	0	0	400,547		100% \ 100% ..
Currency Swap - 122083PR - Receive: Fixed USD Pay: Fixed EUR	D0448@AA2 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2018	03/22/2030	0	22,950,000	4.24 / 2.18	0	0	377,499	1,868,110		2,153,855	0	716,433	0	0	214,017		100% \ 100% ..
Currency Swap - 122380PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2018	04/19/2028	0	27,633,670	4.11 / 2.78	0	0	290,527	1,141,681		1,614,912	0	331,038	0	0	172,227		100% \ 100% ..
Currency Swap - 122381PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	5,028,623	4.71 / 3.24	0	0	58,785	215,399		1,126,876	0	60,145	0	0	116,737		100% \ 100% ..
Currency Swap - 122382PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AB1 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/09/2018	04/20/2048	0	26,148,841	4.71 / 3.24	0	0	305,684	1,120,072		5,859,755	0	312,754	0	0	607,031		100% \ 100% ..
Currency Swap - 122639PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	30,398,700	4.48 / 3.14	0	0	344,414	1,969,870		2,468,785	0	355,240	0	0	185,819		100% \ 100% ..
Currency Swap - 122641PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	1,136,400	4.48 / 3.14	0	0	12,875	73,640		92,291	0	13,280	0	0	6,947		100% \ 100% ..
Currency Swap - 122642PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	10,227,600	4.48 / 3.14	0	0	115,878	662,760		830,619	0	119,520	0	0	62,519		100% \ 100% ..
Currency Swap - 122644PR - Receive: Fixed USD Pay: Fixed GBP	749000232 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2018	03/28/2028	0	9,233,250	4.48 / 3.14	0	0	104,612	598,325		749,865	0	107,900	0	0	56,440		100% \ 100% ..
Currency Swap - 122930PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	22,297,433	4.74 / 3.19	0	0	289,282	1,192,321		5,353,650	0	263,725	0	0	626,974		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 122931PR - Receive: Fixed USD Pay: Fixed GBP	G4003#AA6 - Governing Body of Charterhouse Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2018	05/15/2058	0	25,309,287	4.74 / 3.19	0	0	328,358	1,353,375		6,076,801	0	299,347	0	0	711,663		100% \ 100%
Currency Swap - 123279PR - Receive: Fixed USD Pay: Fixed GBP	G0235#AA4 - Alsco Linen Services Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2018	05/25/2028	0	15,798,333	4.25 / 2.67	0	0	189,609	171,158		371,055	0	195,274	0	0	101,566		100% \ 100%
Currency Swap - 123407PR - Receive: Fixed USD Pay: Fixed EUR	F8158#AD5 - Savencia S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2018	11/21/2033	0	9,812,458	4.66 / 2.46	0	0	165,641	379,127		653,969	0	320,576	0	0	131,121		100% \ 100%
Currency Swap - 123432PR - Receive: Fixed USD Pay: Fixed NZD	Q7702#AA2 - Ports of Auckland Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2018	06/21/2028	0	20,387,000	4.19 / 4.81	0	0	41,245	4,013,600		3,559,082	0	303,050	0	0	133,912		100% \ 100%
Currency Swap - 123583PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	10/16/2028	0	3,743,604	4.5075 / 3.06	0	0	39,306	(141)		98,802	0	46,781	0	0	26,772		100% \ 100%
Currency Swap - 123588PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AE3 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/03/2048	0	4,543,389	4.475 / 1.33	0	0	120,417	1,361,412		1,938,821	0	7,917	0	0	106,174		100% \ 100%
Currency Swap - 123589PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AD5 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/03/2043	0	4,543,389	4.335 / 1.21	0	0	118,540	1,361,412		1,755,238	0	7,917	0	0	93,234		100% \ 100%
Currency Swap - 123629PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	6,130,168	4.2425 / .95	0	0	164,147	1,836,885		1,973,288	0	10,682	0	0	80,171		100% \ 100%
Currency Swap - 123630PR - Receive: Fixed USD Pay: Fixed JPY	G5207*AB9 - JPMorgan Japanese Inv Tru plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2018	08/02/2033	0	7,500,000	4.2425 / .95	0	0	200,827	2,247,351		2,414,234	0	13,069	0	0	98,085		100% \ 100%
Currency Swap - 124120PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	1,596,813	6.89 / 3.9	0	0	35,974	36,338		67,636	0	53,030	0	0	11,207		100% \ 100%
Currency Swap - 124121PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	1,140,793	6.89 / 3.9	0	0	25,700	25,961		48,321	0	37,886	0	0	8,007		100% \ 100%
Currency Swap - 124122PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/02/2018	09/19/2028	0	1,303,627	6.89 / 3.9	0	0	29,369	29,666		55,218	0	43,293	0	0	9,150		100% \ 100%
Currency Swap - 124135PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AJ8 - Severn Trent Water Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2018	11/07/2033	0	15,192,000	4.36 / 2.95	0	0	148,555	(402,045)		881,889	0	194,860	0	0	202,471		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 124309PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/23/2018	09/26/2028	0	9,420,000	4.82 / 5	0	0	10,002	399,361		397,679	0	(374,077)	0	0	66,430		100% \ 100% ..
Currency Swap - 124328PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	8,520,000	6.56 / 3.7	0	0	177,939	25,054		127,945	0	288,687	0	0	60,448		100% \ 100% ..
Currency Swap - 124329PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	526,500	6.56 / 3.7	0	0	10,996	1,548		7,907	0	17,840	0	0	3,735		100% \ 100% ..
Currency Swap - 124330PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2018	10/04/2028	0	1,295,000	6.56 / 3.7	0	0	27,046	3,808		19,447	0	43,879	0	0	9,188		100% \ 100% ..
Currency Swap - 124770PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	22,739,010	5.105 / 2.32	0	0	471,844	618,331		619,131	0	751,735	0	0	8,337		100% \ 100% ..
Currency Swap - 124771PR - Receive: Fixed USD Pay: Fixed EUR	750000249 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/01/2026	0	11,967,900	5.105 / 2.32	0	0	248,339	325,438		325,858	0	395,650	0	0	4,388		100% \ 100% ..
Currency Swap - 124783PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	14,321,537	4.235 / 2.75	0	0	151,460	(196,163)		(183,376)	0	181,410	0	0	19,292		100% \ 100% ..
Currency Swap - 124784PR - Receive: Fixed USD Pay: Fixed GBP	G1108#AL2 - The British Land Company plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2018	10/26/2026	0	25,710,044	4.235 / 2.75	0	0	271,902	(352,152)		(329,197)	0	325,667	0	0	34,632		100% \ 100% ..
Currency Swap - 124808PR - Receive: Fixed USD Pay: Fixed GBP	G8513#AC6 - Stonewater Funding PLC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/04/2018	11/02/2043	0	3,050,000	4.91 / 3.35	0	0	33,459	(59,811)		372,372	0	38,859	0	0	63,046		100% \ 100% ..
Currency Swap - 124911PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	575,888	5.02 / 2.42	0	0	11,010	10,038		20,825	0	19,229	0	0	4,116		100% \ 100% ..
Currency Swap - 124912PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	5,566,913	5.02 / 2.42	0	0	106,434	97,036		201,309	0	185,885	0	0	39,785		100% \ 100% ..
Currency Swap - 124913PR - Receive: Fixed USD Pay: Fixed EUR	750000216 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2018	10/15/2028	0	2,495,513	5.02 / 2.42	0	0	47,712	43,499		90,242	0	83,328	0	0	17,835		100% \ 100% ..
Currency Swap - 125579PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	562,158	4.896 / 2.3	0	0	10,629	3,517		14,226	0	18,985	0	0	4,020		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Currency Swap - 125580PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	5,434,200	4.896 / 2.3	0	0	102,747	33,993		137,520	0	183,517	0	0	38,862		100% \ 100% ..
Currency Swap - 125581PR - Receive: Fixed USD Pay: Fixed EUR	750000247 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2018	10/16/2028	0	2,436,021	4.896 / 2.3	0	0	46,059	15,238		61,647	0	82,266	0	0	17,421		100% \ 100% ..
Currency Swap - 125752PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	8,392,843	5.93 / 3.1	0	0	174,081	25,415		144,929	0	284,353	0	0	62,266		100% \ 100% ..
Currency Swap - 125753PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	379,767	5.93 / 3.1	0	0	7,877	1,150		6,558	0	12,867	0	0	2,817		100% \ 100% ..
Currency Swap - 125754PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	1,746,927	5.93 / 3.1	0	0	36,234	5,290		30,166	0	59,187	0	0	12,960		100% \ 100% ..
Currency Swap - 125755PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	3,569,807	5.93 / 3.1	0	0	74,044	10,810		61,644	0	120,947	0	0	26,484		100% \ 100% ..
Currency Swap - 125756PR - Receive: Fixed USD Pay: Fixed EUR	T5R5A3AA8 - Gnutti Carlo SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/06/2018	12/12/2028	0	4,898,990	5.93 / 3.1	0	0	101,613	14,835		84,596	0	165,980	0	0	36,345		100% \ 100% ..
Currency Swap - 125798PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	12,750,080	5.06 / 2.57	0	0	234,479	28,560		273,157	0	432,320	0	0	132,171		100% \ 100% ..
Currency Swap - 125799PR - Receive: Fixed USD Pay: Fixed EUR	T2144#AA6 - Bonfiglioli Riduttori SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2031	0	15,709,920	5.06 / 2.57	0	0	288,912	35,190		336,568	0	532,680	0	0	162,853		100% \ 100% ..
Currency Swap - 125814PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	20,850,016	5.015 / 3.6	0	0	193,416	(843,439)		(217,781)	0	271,076	0	0	158,048		100% \ 100% ..
Currency Swap - 125815PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	18,899,960	5.015 / 3.6	0	0	175,326	(764,554)		(197,412)	0	245,723	0	0	143,266		100% \ 100% ..
Currency Swap - 125816PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	60,155,028	5.015 / 3.6	0	0	558,031	(2,433,433)		(628,325)	0	782,091	0	0	455,988		100% \ 100% ..
Currency Swap - 125843PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2018	02/11/2059	0	29,582,910	4.8175 / 3.3	0	0	277,766	(1,693,984)		5,928,293	0	390,829	0	0	841,497		100% \ 99% ....
Currency Swap - 125909PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	7,893,750	4.63 / 3.18	0	0	74,192	(409,063)		1,073,936	0	103,750	0	0	199,118		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 125910PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	6,732,548	4.63 / 3.18	0	0	63,278	(348,888)		915,955	0	88,488	0	0	169,827		100% \ 100% ..
Currency Swap - 125911PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	20,673,037	4.63 / 3.18	0	0	194,302	(1,071,299)		2,812,543	0	271,712	0	0	521,473		100% \ 100% ..
Currency Swap - 126334PR - Receive: Fixed USD Pay: Fixed GBP	G8409#AA7 - St. Paul's School Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2018	03/12/2052	0	8,905,666	4.63 / 3.18	0	0	83,703	(461,501)		1,211,606	0	117,050	0	0	224,644		100% \ 100% ..
Currency Swap - 126336PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AF1 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/07/2018	01/17/2029	0	6,190,054	5.015 / 3.6	0	0	57,422	(250,404)		(64,656)	0	80,478	0	0	46,922		100% \ 100% ..
Currency Swap - 126540PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AB0 - Ardex Group GmbH Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/24/2019	02/28/2031	0	1,969,938	4.69 / 2.39	0	0	32,752	260		58,787	0	66,936	0	0	20,700		100% \ 100% ..
Currency Swap - 126886PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	1,824,902	3.65 / 1.33	0	0	31,171	4,248		34,977	0	61,872	0	0	14,153		100% \ 100% ..
Currency Swap - 126887PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	21,748,310	3.65 / 1.33	0	0	371,480	50,622		416,835	0	737,360	0	0	168,669		100% \ 100% ..
Currency Swap - 126888PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AD2 - Ferrero International S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2019	02/26/2029	0	44,937,620	3.65 / 1.33	0	0	767,574	104,598		861,289	0	1,523,577	0	0	348,514		100% \ 100% ..
Currency Swap - 127337PR - Receive: Fixed USD Pay: Fixed EUR	F2004#AB8 - Compagnie des Alpes Finance Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2019	04/17/2031	0	39,071,520	4.56 / 2.14	0	0	687,147	(1,720)		784,347	0	1,327,840	0	0	416,638		100% \ 100% ..
Currency Swap - 127490PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	3,390,600	3.66 / 1.27	0	0	59,644	(16,950)		(2,692)	0	115,800	0	0	11,988		100% \ 100% ..
Currency Swap - 127491PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	7,878,227	3.66 / 1.27	0	0	138,585	(39,384)		(6,256)	0	269,067	0	0	27,854		100% \ 100% ..
Currency Swap - 127492PR - Receive: Fixed USD Pay: Fixed EUR	750000274 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	2,825,500	3.66 / 1.27	0	0	49,703	(14,125)		(2,244)	0	96,500	0	0	9,990		100% \ 100% ..
Currency Swap - 127493PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	10,171,800	3.69 / 1.36	0	0	174,113	(50,850)		(11,136)	0	347,400	0	0	35,963		100% \ 100% ..

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Currency Swap - 127494PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	23,634,680	3.69 / 1.36	0	0	404,560	(118,152)		(25,874)	0	807,201	0	0	83,561		100% \ 100% ..
Currency Swap - 127495PR - Receive: Fixed USD Pay: Fixed EUR	750000275 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/22/2019	03/30/2027	0	8,476,500	3.69 / 1.36	0	0	145,094	(42,375)		(9,280)	0	289,500	0	0	29,969		100% \ 100% ..
Currency Swap - 127933PR - Receive: Fixed USD Pay: Fixed AUD	Q2309*AB2 - Charter Hall Wholesale Mgt Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/15/2019	06/13/2029	0	12,048,131	3.43 / 3.33	0	0	14,236	(52,179)		24,496	0	(501,788)	0	0	99,064		100% \ 100% ..
Currency Swap - 128041PR - Receive: Fixed USD Pay: Fixed GBP	227047B85 - Croda International plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2019	06/07/2027	0	5,112,140	3.556 / 2.46	0	0	37,925	(191,431)		(154,899)	0	66,272	0	0	21,204		100% \ 100% ..
Currency Swap - 128085PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	2,872,270	4.38 / 1.87	0	0	52,695	(45,859)		(3,018)	0	99,168	0	0	23,381		100% \ 100% ..
Currency Swap - 128086PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AC7 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2019	05/24/2029	0	6,887,152	4.38 / 1.87	0	0	126,353	(109,960)		(7,237)	0	237,785	0	0	56,063		100% \ 100% ..
Currency Swap - 128115PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	6,074,053	4.37 / 2.42	0	0	82,883	(108,038)		428,813	0	210,088	0	0	146,897		100% \ 100% ..
Currency Swap - 128116PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	2,168,053	4.37 / 2.42	0	0	29,584	(38,563)		153,059	0	74,988	0	0	52,433		100% \ 100% ..
Currency Swap - 128117PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	8,845,974	4.37 / 2.42	0	0	120,707	(157,341)		624,504	0	305,963	0	0	213,933		100% \ 100% ..
Currency Swap - 128118PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AE7 - Brussels Airport Company NV/SA Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2019	02/22/2050	0	21,191,947	4.37 / 2.42	0	0	289,173	(376,936)		1,496,099	0	732,983	0	0	512,512		100% \ 100% ..
Currency Swap - 128731PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	1,529,742	3.3675 / 3.365	0	0	2,315	116,313		17,350	0	50,526	0	0	30,355		100% \ 100% ..
Currency Swap - 128732PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	6,382,783	3.3675 / 3.365	0	0	9,659	485,312		72,393	0	210,816	0	0	126,654		100% \ 100% ..
Currency Swap - 128733PR - Receive: Fixed USD Pay: Fixed CAD	66509CAD2 - Northern Courier Pipeline LP Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2019	06/30/2042	0	15,375,915	3.3675 / 3.365	0	0	23,267	1,169,100		174,393	0	507,849	0	0	305,106		100% \ 100% ..

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 128871PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AB7 - TQM Pipeline and Company, LP Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/17/2019	08/28/2029	0	19,081,656	3.34 / 3.31	0	0	26,005	1,519,409		787,063	0	627,795	0	0	162,790		100% \ 100% ..
Currency Swap - 129054PR - Receive: Fixed USD Pay: Fixed GBP	G9434@AA6 - The Warden and Council Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/29/2019	08/28/2048	0	11,914,058	4.71 / 3.3	0	0	96,669	(999,805)		923,530	0	161,369	0	0	278,846		100% \ 100% ..
Currency Swap - 129055PR - Receive: Fixed USD Pay: Fixed EUR	981811C#7 - Worthington Enterprises Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/24/2019	08/23/2034	0	1,002,986	4.2 / 1.9	0	0	16,638	(18,939)		29,397	0	34,728	0	0	14,094		100% \ 100% ..
Currency Swap - 129056PR - Receive: Fixed USD Pay: Fixed EUR	981811C#7 - Worthington Enterprises Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/24/2019	08/23/2034	0	5,246,026	4.2 / 1.9	0	0	87,024	(99,057)		153,759	0	181,644	0	0	73,715		100% \ 100% ..
Currency Swap - 129057PR - Receive: Fixed USD Pay: Fixed EUR	981811C#7 - Worthington Enterprises Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/24/2019	08/23/2034	0	19,833,964	4.2 / 1.9	0	0	329,015	(374,511)		581,328	0	686,752	0	0	278,698		100% \ 100% ..
Currency Swap - 129103PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2019	12/05/2044	0	3,484,962	3.7375 / 3.87	0	0	(2,811)	(33,889)		72,323	0	(145,923)	0	0	74,302		100% \ 100% ..
Currency Swap - 129104PR - Receive: Fixed USD Pay: Fixed AUD	Q0832*AK2 - Aus Pacific Airprt Mel Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2019	12/05/2044	0	6,025,305	3.7375 / 3.87	0	0	(4,859)	(58,592)		125,043	0	(252,293)	0	0	128,463		100% \ 100% ..
Currency Swap - 129157PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	12,452,079	5.26 / 4.03	(199,612)	0	69,622	(1,178,651)		(1,116,761)	0	172,753	22,597	0	38,331		100% \ 100% ..
Currency Swap - 129158PR - Receive: Fixed USD Pay: Fixed GBP	102137A*7 - Vistry Group Plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/01/2019	02/16/2027	0	1,797,972	5.26 / 4.03	(28,822)	0	10,053	(170,187)		(161,251)	0	24,944	3,263	0	5,535		100% \ 100% ..
Currency Swap - 129246PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	1,203,659	3.93 / 1.72	0	0	19,397	(19,765)		19,140	0	41,576	0	0	13,446		100% \ 100% ..
Currency Swap - 129247PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	9,174,675	3.93 / 1.72	0	0	147,851	(150,654)		145,893	0	316,906	0	0	102,493		100% \ 100% ..
Currency Swap - 129248PR - Receive: Fixed USD Pay: Fixed EUR	T7000#AA8 - Milione SpA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2019	09/27/2031	0	41,798,523	3.93 / 1.72	0	0	673,589	(686,356)		664,670	0	1,443,779	0	0	466,945		100% \ 100% ..
Currency Swap - 129327PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	3,700,620	4.5175 / 2.25	0	0	60,662	(47,685)		23,751	0	127,380	0	0	41,095		100% \ 100% ..
Currency Swap - 129328PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AA0 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/12/2019	09/05/2031	0	17,381,700	4.5175 / 2.25	0	0	284,929	(223,975)		111,559	0	598,300	0	0	193,023		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 129838PR - Receive: Fixed USD Pay: Fixed CAD	66980CAA6 - Nouvelle Autoroute 30 Fin Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/05/2018	06/30/2042	0	22,633,526	4.397 / 4.115	4,432	0	89,312	1,842,422		348,879	0	743,286	(1,502)	0	449,120		100% \ 100%
Currency Swap - 129924CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	74,884	(158,026)		478,774	0	172,650	(908)	0	116,805		100% \ 100%
Currency Swap - 129925CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	74,884	(158,026)		478,774	0	172,650	(908)	0	116,805		100% \ 100%
Currency Swap - 129926CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/25/2019	04/01/2049	0	4,924,350	4.04 / 1.875	34,470	0	74,884	(158,026)		478,774	0	172,650	(908)	0	116,805		100% \ 100%
Currency Swap - 129952PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	2,947,339	3.7325 / 2.44	0	0	23,595	(219,686)		388,220	0	39,574	0	0	71,160		99% \ 99%
Currency Swap - 129953PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	3,153,801	3.7325 / 2.44	0	0	25,247	(235,075)		415,415	0	42,347	0	0	76,145		99% \ 99%
Currency Swap - 129954PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AE8 - Birmingham Airport Finance PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/25/2019	01/24/2050	0	30,259,679	3.7325 / 2.44	0	0	242,241	(2,255,463)		3,985,767	0	406,302	0	0	730,588		99% \ 99%
Currency Swap - 130119PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	41,045	(106,036)		(27,074)	0	98,507	0	0	31,223		100% \ 100%
Currency Swap - 130120PR - Receive: Fixed USD Pay: Fixed EUR	L0175#AE2 - Alpha Trains Finance S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/02/2019	09/30/2031	0	2,792,654	3.4275 / 1.38	0	0	41,045	(106,036)		(27,074)	0	98,507	0	0	31,223		100% \ 100%
Currency Swap - 130121PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - Mobico Group Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	5,247,169	3.385 / 1.33	0	0	77,339	(199,232)		(94,478)	0	185,087	0	0	49,812		100% \ 100%
Currency Swap - 130122PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - Mobico Group Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	7,578,028	3.385 / 1.33	0	0	111,695	(287,734)		(136,446)	0	267,305	0	0	71,940		100% \ 100%
Currency Swap - 130123PR - Receive: Fixed USD Pay: Fixed EUR	636012B*6 - Mobico Group Plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/02/2019	05/07/2030	0	46,286,701	3.385 / 1.33	0	0	682,232	(1,757,482)		(833,414)	0	1,632,703	0	0	439,409		100% \ 100%
Currency Swap - 130215PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2029	0	1,604,655	3.33 / 2.55	0	0	7,745	(77,163)		(39,711)	0	21,016	0	0	14,088		100% \ 100%
Currency Swap - 130216PR - Receive: Fixed USD Pay: Fixed GBP	G3056@AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2019	10/31/2029	0	2,458,950	3.33 / 2.55	0	0	11,869	(118,243)		(60,852)	0	32,204	0	0	21,589		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 130217PR - Receive: Fixed USD Pay: Fixed GBP	G30568AM0 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2029	0	16,980,698	3.33 / 2.55	0	0	81,961	(816,547)		(420,225)	0	222,390	0	0	149,086		100% \ 100% ..
Currency Swap - 130218PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	1,789,710	3.44 / 2.62	0	0	9,125	(86,061)		(16,395)	0	23,439	0	0	20,176		100% \ 100% ..
Currency Swap - 130219PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	2,745,405	3.44 / 2.62	0	0	13,998	(132,018)		(25,150)	0	35,956	0	0	30,949		100% \ 100% ..
Currency Swap - 130220PR - Receive: Fixed USD Pay: Fixed GBP	G30568AN8 - Edinburgh Airport Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2019	10/31/2031	0	18,960,533	3.44 / 2.62	0	0	96,673	(911,751)		(173,690)	0	248,319	0	0	213,744		100% \ 100% ..
Currency Swap - 130378PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	5,701	(40,805)		(15,027)	0	14,127	0	0	9,563		100% \ 100% ..
Currency Swap - 130379PR - Receive: Fixed USD Pay: Fixed GBP	786455C82 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2019	10/29/2029	0	1,089,706	3.51 / 2.69	0	0	5,701	(40,805)		(15,027)	0	14,127	0	0	9,563		100% \ 100% ..
Currency Swap - 130399PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Senior Secured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	2,286,745	2.8705 / 2.547	0	0	3,836	(77,131)		(52,953)	0	(98,028)	0	0	19,391		100% \ 100% ..
Currency Swap - 130400PR - Receive: Fixed USD Pay: Fixed AUD	Q5657#AA1 - Loram Pty Ltd. Senior Secured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2019	08/15/2029	0	12,876,374	2.8705 / 2.547	0	0	21,602	(434,315)		(298,173)	0	(551,981)	0	0	109,190		100% \ 100% ..
Currency Swap - 130461PR - Receive: Fixed USD Pay: Fixed AUD	752000284 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2019	10/22/2029	0	10,960,000	3.115 / 3.006	0	0	6,865	(171,200)		(82,876)	0	(461,600)	0	0	95,889		100% \ 100% ..
Currency Swap - 130931PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	883,965	3.912 / 4.166	0	0	(574)	58,059		(26,349)	0	29,524	0	0	17,331		100% \ 100% ..
Currency Swap - 130932PR - Receive: Fixed USD Pay: Fixed CAD	724155AB2 - PIP6 Courier Holdings LP Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2019	02/15/2042	0	883,965	3.912 / 4.166	0	0	(574)	58,059		(26,349)	0	29,524	0	0	17,331		100% \ 100% ..
Currency Swap - 130973PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	22,263,571	5.4 / 3.25	0	0	331,132	(636,073)		(442,741)	0	778,207	0	0	198,679		100% \ 100% ..
Currency Swap - 130974PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	4,146,867	5.4 / 3.25	0	0	61,677	(118,477)		(82,466)	0	144,951	0	0	37,006		100% \ 100% ..
Currency Swap - 130975PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AB1 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	12/06/2029	0	15,018,480	5.4 / 3.25	0	0	223,374	(429,080)		(298,663)	0	524,960	0	0	134,024		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 131165PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	3,916,614	3.485 / 2.8	0	0	18,435	(42,167)		(35,974)	0	49,468	0	0	10,600		100% \ 100% ..
Currency Swap - 131166PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/05/2019	01/15/2027	0	9,788,906	3.485 / 2.8	0	0	46,075	(105,389)		(89,911)	0	123,637	0	0	26,494		100% \ 100% ..
Currency Swap - 131226PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,433,746	3.45 / 1.4	0	0	139,307	(226,658)		(176,830)	0	328,293	0	0	58,745		100% \ 100% ..
Currency Swap - 131227PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	9,120,952	3.45 / 1.4	0	0	134,688	(219,143)		(170,966)	0	317,408	0	0	56,797		100% \ 100% ..
Currency Swap - 131228PR - Receive: Fixed USD Pay: Fixed EUR	T4000#AA5 - Stevanato Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2019	04/18/2028	0	11,101,983	3.45 / 1.4	0	0	163,941	(266,740)		(208,100)	0	386,347	0	0	69,133		100% \ 100% ..
Currency Swap - 131289PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	3,334,500	3.76 / 1.7	0	0	49,040	(73,050)		(17,443)	0	115,800	0	0	30,440		100% \ 100% ..
Currency Swap - 131290PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	8,892,000	3.76 / 1.7	0	0	130,772	(194,800)		(46,514)	0	308,800	0	0	81,172		100% \ 100% ..
Currency Swap - 131291PR - Receive: Fixed USD Pay: Fixed EUR	D7001*AA8 - Peri SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2019	01/30/2030	0	22,230,000	3.76 / 1.7	0	0	326,930	(487,000)		(116,284)	0	772,000	0	0	202,931		100% \ 100% ..
Currency Swap - 131403PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	5,771,491	3.66 / 1.6	0	0	85,984	(115,052)		(33,718)	0	200,045	0	0	66,121		100% \ 100% ..
Currency Swap - 131404PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	18,133,006	3.66 / 1.6	0	0	270,145	(361,472)		(105,937)	0	628,505	0	0	207,740		100% \ 100% ..
Currency Swap - 131405PR - Receive: Fixed USD Pay: Fixed EUR	H4212*AB4 - Interhoerbiger Finanz AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2019	12/30/2031	0	38,738,315	3.66 / 1.6	0	0	577,123	(772,227)		(226,317)	0	1,342,701	0	0	443,803		100% \ 100% ..
Currency Swap - 131458PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,073,784	3.88 / 2.55	0	0	19,853	124,611		87,510	0	160,648	0	0	18,608		100% \ 100% ..
Currency Swap - 131459PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	829,514	3.88 / 2.55	0	0	7,941	49,844		35,004	0	64,259	0	0	7,443		100% \ 100% ..
Currency Swap - 131460PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,244,271	3.88 / 2.55	0	0	11,912	74,766		52,506	0	96,389	0	0	11,165		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Currency Swap - 131461PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	8,709,894	3.88 / 2.55	0	0	83,383	523,365		367,540	0	674,722	0	0	78,152		100% \ 100% ..
Currency Swap - 131462PR - Receive: Fixed USD Pay: Fixed SEK	753000321 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	4,147,569	3.88 / 2.55	0	0	39,706	249,222		175,019	0	321,296	0	0	37,215		100% \ 100% ..
Currency Swap - 131480PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	5,095,263	3.91 / 1.66	0	0	82,261	(91,780)		(12,070)	0	180,946	0	0	45,719		100% \ 100% ..
Currency Swap - 131481PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	2,038,105	3.91 / 1.66	0	0	32,904	(36,712)		(4,828)	0	72,378	0	0	18,287		100% \ 100% ..
Currency Swap - 131482PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,057,158	3.91 / 1.66	0	0	49,357	(55,068)		(7,242)	0	108,568	0	0	27,431		100% \ 100% ..
Currency Swap - 131483PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	21,400,105	3.91 / 1.66	0	0	345,496	(385,475)		(50,696)	0	759,974	0	0	192,018		100% \ 100% ..
Currency Swap - 131484PR - Receive: Fixed USD Pay: Fixed DKK	754000320 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	10,190,526	3.91 / 1.66	0	0	164,522	(183,559)		(24,141)	0	361,892	0	0	91,437		100% \ 100% ..
Currency Swap - 131495PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	3,165,377	4.08 / 1.94	0	0	48,103	(58,613)		(3,220)	0	109,562	0	0	28,402		100% \ 100% ..
Currency Swap - 131496PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,266,151	4.08 / 1.94	0	0	19,241	(23,445)		(1,288)	0	43,825	0	0	11,361		100% \ 100% ..
Currency Swap - 131497PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	1,899,226	4.08 / 1.94	0	0	28,862	(35,168)		(1,932)	0	65,737	0	0	17,041		100% \ 100% ..
Currency Swap - 131498PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	13,294,584	4.08 / 1.94	0	0	202,031	(246,174)		(13,522)	0	460,160	0	0	119,289		100% \ 100% ..
Currency Swap - 131499PR - Receive: Fixed USD Pay: Fixed EUR	750000322 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2019	12/19/2029	0	6,330,754	4.08 / 1.94	0	0	96,205	(117,226)		(6,439)	0	219,124	0	0	56,804		100% \ 100% ..
Currency Swap - 131680PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - Amotiv Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	1,040,006	2.905 / 2.682	0	0	1,931	(2,848)		3,533	0	(43,246)	0	0	5,968		100% \ 100% ..
Currency Swap - 131681PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - Amotiv Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/24/2028	0	11,379,708	2.905 / 2.682	0	0	21,131	(31,164)		38,659	0	(473,198)	0	0	65,302		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 131686PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,297,024	3.09 / 1.07	0	0	19,046	(24,254)		(22,615)	0	44,901	0	0	3,445		100% \ 100% ..
Currency Swap - 131687PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	1,037,619	3.09 / 1.07	0	0	15,237	(19,403)		(18,092)	0	35,921	0	0	2,756		100% \ 100% ..
Currency Swap - 131688PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/07/2020	01/11/2027	0	778,214	3.09 / 1.07	0	0	11,428	(14,552)		(13,569)	0	26,941	0	0	2,067		100% \ 100% ..
Currency Swap - 131952PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	827,536	2.93 / .99	0	0	11,597	(26,737)		(25,806)	0	29,031	0	0	2,198		100% \ 100% ..
Currency Swap - 131953PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,379,226	2.93 / .99	0	0	19,329	(44,562)		(43,010)	0	48,385	0	0	3,664		100% \ 100% ..
Currency Swap - 131954PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2020	01/11/2027	0	1,103,381	2.93 / .99	0	0	15,463	(35,650)		(34,408)	0	38,708	0	0	2,931		100% \ 100% ..
Currency Swap - 132209PR - Receive: Fixed USD Pay: Fixed EUR	G49408AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/12/2020	03/11/2030	0	5,776,028	3.786 / 1.83	0	0	79,100	(247,385)		(160,484)	0	204,696	0	0	53,634		100% \ 100% ..
Currency Swap - 132237PR - Receive: Fixed USD Pay: Fixed AUD	87124VE84 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	4,999,935	3.4675 / 3.53	0	0	(3,656)	(158,681)		52,082	0	(213,923)	0	0	121,737		100% \ 100% ..
Currency Swap - 132238PR - Receive: Fixed USD Pay: Fixed AUD	87124VE84 - Sydney Airport Finance Co Pty Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/12/2020	06/16/2050	0	17,351,088	3.4675 / 3.53	0	0	(12,686)	(550,665)		180,737	0	(742,368)	0	0	422,459		100% \ 100% ..
Currency Swap - 132427PR - Receive: Fixed USD Pay: Fixed EUR	G49368AB8 - IPUT Property Fund Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/20/2020	05/19/2032	0	10,811,000	3.084 / 1.25	0	0	141,578	(547,500)		(290,600)	0	386,000	0	0	128,340		100% \ 100% ..
Currency Swap - 132428PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/19/2020	12/31/2037	0	2,964,299	3.745 / 2.948	0	0	15,500	(76,099)		47,581	0	37,992	0	0	49,713		100% \ 100% ..
Currency Swap - 132429PR - Receive: Fixed USD Pay: Fixed GBP	G1093*AB5 - BIIF BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/19/2020	12/31/2037	0	17,407,957	3.745 / 2.948	0	0	91,025	(446,892)		279,421	0	223,110	0	0	291,940		100% \ 100% ..
Currency Swap - 132501PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2020	02/27/2027	0	3,391,298	3.04 / 1.25	0	0	42,655	(160,902)		(156,769)	0	120,716	0	0	10,839		100% \ 100% ..
Currency Swap - 132502PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2020	02/27/2027	0	14,695,626	3.04 / 1.25	0	0	184,837	(697,243)		(679,331)	0	523,101	0	0	46,969		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 132626PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	4,112,331	3.49 / 3	0	0	10,621	(151,994)		(124,070)	0	53,286	0	0	25,138		100% \ 100% ..
Currency Swap - 132628PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	153,732	3.49 / 3	0	0	397	(5,682)		(4,638)	0	1,992	0	0	940		100% \ 100% ..
Currency Swap - 132629PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,383,588	3.49 / 3	0	0	3,573	(51,138)		(41,743)	0	17,928	0	0	8,458		100% \ 100% ..
Currency Swap - 132631PR - Receive: Fixed USD Pay: Fixed GBP	749000346 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/03/2020	03/28/2028	0	1,249,073	3.49 / 3	0	0	3,226	(46,166)		(37,685)	0	16,185	0	0	7,635		100% \ 100% ..
Currency Swap - 135051PR - Receive: Fixed USD Pay: Fixed EUR	E80008AA4 - Mecalux Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	07/14/2032	0	11,432,012	3.8325 / 2.6	0	0	99,560	(69,362)		(214,121)	0	390,855	0	0	137,545		100% \ 100% ..
Currency Swap - 135297PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	2,110,133	3.04 / 1.83	0	0	18,503	10,628		(13,996)	0	71,348	0	0	39,568		99% \ 99% .....
Currency Swap - 135298PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AH3 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2020	10/23/2040	0	10,320,521	3.04 / 1.83	0	0	90,498	51,982		(68,452)	0	348,959	0	0	193,524		99% \ 99% .....
Currency Swap - 135357PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	23,299,983	3.28 / 2.07	0	0	205,725	192,251		(191,293)	0	785,278	0	0	352,721		99% \ 99% .....
Currency Swap - 135358PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	56,485,091	3.28 / 2.07	0	0	498,730	466,065		(463,743)	0	1,903,715	0	0	855,086		99% \ 99% .....
Currency Swap - 135360PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AH0 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/21/2020	11/30/2035	0	5,525,042	3.28 / 2.07	0	0	48,783	45,588		(45,361)	0	186,210	0	0	83,639		99% \ 99% .....
Currency Swap - 135528PR - Receive: Fixed USD Pay: Fixed AUD	Q0846#AE6 - Australian Lab Service Pty Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2020	11/25/2030	0	5,839,824	2.562 / 3.09	0	0	(16,813)	133,693		44,655	0	(236,628)	0	0	59,506		100% \ 100% ..
Currency Swap - 135986PR - Receive: Fixed USD Pay: Fixed EUR	750000353 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2020	09/03/2027	0	20,065,690	2.75 / 1.65	0	0	167,800	874,368		777,247	0	652,186	0	0	96,619		100% \ 100% ..
Currency Swap - 136123PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	1,763,816	2.84 / 1.62	0	0	16,760	80,827		68,076	0	57,194	0	0	18,708		100% \ 100% ..
Currency Swap - 136125PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2020	03/31/2031	0	12,710,615	2.84 / 1.62	0	0	120,779	582,463		490,575	0	412,155	0	0	134,816		100% \ 100% ..

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Currency Swap - 136126PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AP4 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/10/2020	03/31/2031	0	1,680,488	2.84 / 1.62	0	0	15,968	77,008		64,860	0	54,492	0	0	17,824		100% \ 100% ..
Currency Swap - 136134PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/10/2020	12/13/2032	0	1,662,036	2.8975 / 1.66	0	0	15,851	76,163		47,760	0	53,893	0	0	20,699		100% \ 100% ..
Currency Swap - 136135PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AN9 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/10/2020	12/13/2032	0	11,982,328	2.8975 / 1.66	0	0	114,273	549,089		344,322	0	388,540	0	0	149,231		100% \ 100% ..
Currency Swap - 136373PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/18/2020	10/15/2035	0	8,018,165	2.714 / 3.2067	0	0	(18,216)	402,824		249,916	0	(315,801)	0	0	120,560		100% \ 100% ..
Currency Swap - 136374PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AA0 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/18/2020	10/15/2035	0	1,465,659	2.714 / 3.2067	0	0	(3,330)	73,633		45,683	0	(57,726)	0	0	22,037		100% \ 100% ..
Currency Swap - 136377PR - Receive: Fixed USD Pay: Fixed AUD	Q2077#AB8 - Capstone Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/18/2020	10/15/2035	0	10,987,500	2.699 / 3.2067	0	0	(26,198)	552,000		330,652	0	(432,750)	0	0	165,206		100% \ 100% ..
Currency Swap - 136515CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/30/2020	04/15/2050	0	21,448,305	3.2925 / 1.625	594,337	0	270,600	1,155,264		1,883,853	0	689,606	(13,003)	0	520,348		100% \ 100% ..
Currency Swap - 136516CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/30/2020	04/15/2050	0	11,730,000	3.07 / 1.625	(343,056)	0	128,416	92,527		680,702	0	395,492	7,431	0	284,576		100% \ 100% ..
Currency Swap - 136546PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2035	0	12,757,291	3.018 / 1.7	0	0	126,781	407,194		272,843	0	419,698	0	0	192,215		100% \ 100% ..
Currency Swap - 136548PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AF6 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	101,736	295,139		339,894	0	297,840	0	0	169,974		100% \ 100% ..
Currency Swap - 136549PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AE9 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	5,047,223	4.17 / 2.67	0	0	57,270	164,429		192,782	0	165,934	0	0	94,696		100% \ 100% ..
Currency Swap - 136551PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	1,224,572	3.765 / 2.31	0	0	13,466	39,894		44,285	0	40,259	0	0	22,976		100% \ 100% ..
Currency Swap - 136582CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2020	04/15/2050	0	12,969,000	3.055 / 1.625	(648,056)	0	141,318	(43,270)		768,914	0	442,146	14,176	0	314,635		100% \ 100% ..
Currency Swap - 136585CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2020	04/15/2050	0	5,895,000	3.046 / 1.625	(308,188)	0	63,838	(30,491)		342,400	0	201,342	6,753	0	143,016		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 136598CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	64,172	5,660		345,483	0	199,788	5,431	0	142,773		100% \ 100% ..
Currency Swap - 136599CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	04/15/2050	0	5,885,000	3.0588 / 1.625	(249,724)	0	64,172	5,660		345,483	0	199,788	5,431	0	142,773		100% \ 100% ..
Currency Swap - 136615PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	11/26/2040	0	7,094,749	2.89 / 1.5	0	0	75,132	249,208		220,086	0	232,634	0	0	133,468		100% \ 100% ..
Currency Swap - 136619PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AD1 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	11/26/2040	0	46,351,661	2.89 / 1.5	0	0	490,853	1,628,136		1,437,872	0	1,519,856	0	0	871,975		100% \ 100% ..
Currency Swap - 136626PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	04/08/2041	0	15,324,456	2.55 / 1.18	0	0	159,242	523,195		461,133	0	502,997	0	0	292,012		100% \ 100% ..
Currency Swap - 136627PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	04/08/2041	0	18,519,648	2.55 / 1.18	0	0	192,445	632,282		557,280	0	607,873	0	0	352,898		100% \ 100% ..
Currency Swap - 136628PR - Receive: Fixed USD Pay: Fixed EUR	T3495*AC9 - De'Longhi SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2020	04/08/2041	0	72,440,424	2.55 / 1.18	0	0	752,756	2,473,200		2,179,827	0	2,377,721	0	0	1,380,375		100% \ 100% ..
Currency Swap - 136950PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2035	0	20,022,365	3.018 / 1.7	0	0	198,981	639,084		428,223	0	658,709	0	0	301,678		100% \ 100% ..
Currency Swap - 136951PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AB5 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2035	0	60,282,981	3.018 / 1.7	0	0	599,090	1,924,144		1,289,285	0	1,983,229	0	0	908,287		100% \ 100% ..
Currency Swap - 136956PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	4,364,193	3.765 / 2.31	0	0	47,990	142,177		157,826	0	143,478	0	0	81,881		100% \ 100% ..
Currency Swap - 136962PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AD1 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	1,203,887	3.765 / 2.31	0	0	13,238	39,220		43,537	0	39,579	0	0	22,587		100% \ 100% ..
Currency Swap - 136964PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AF6 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	9,059,414	4.035 / 2.55	0	0	101,736	295,139		339,894	0	297,840	0	0	169,974		100% \ 100% ..
Currency Swap - 136965PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AF6 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	11,777,238	4.035 / 2.55	0	0	132,257	383,681		441,862	0	387,191	0	0	220,966		100% \ 100% ..
Currency Swap - 136971PR - Receive: Fixed USD Pay: Fixed EUR	L9619@AE9 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2020	10/29/2040	0	8,315,507	4.17 / 2.67	0	0	94,354	270,904		317,616	0	273,383	0	0	156,016		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 137073PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	8,269,065	2.77 / 2	0	0	44,452	(170,578)		555,151	0	105,460	0	0	157,322		98% \ 98%
Currency Swap - 137074PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AB6 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	10/02/2051	0	57,704,874	3.4425 / 2.5	0	0	385,471	(1,190,363)		7,093,119	0	735,941	0	0	1,442,855		100% \ 100%
Currency Swap - 137097CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	7,094,400	3.16 / 1.625	(338,784)	0	83,137	8,871		533,418	0	240,740	7,410	0	172,114		100% \ 100%
Currency Swap - 137098CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2020	04/15/2050	0	3,547,200	3.16 / 1.625	(169,392)	0	41,568	4,435		266,709	0	120,370	3,705	0	86,057		100% \ 100%
Currency Swap - 137112PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	4,861,476	2.77 / 2	0	0	26,134	(100,285)		326,380	0	62,001	0	0	92,491		98% \ 98%
Currency Swap - 137113PR - Receive: Fixed USD Pay: Fixed GBP	G7590#AA8 - The Riverside Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2020	03/22/2041	0	19,902,766	2.77 / 2	0	0	106,990	(410,563)		1,336,191	0	253,831	0	0	378,656		98% \ 98%
Currency Swap - 137137PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	110,889,216	3.175 / 1.72	0	0	1,207,407	3,346,938		2,808,090	0	3,654,648	0	0	1,369,019		100% \ 100%
Currency Swap - 137138PR - Receive: Fixed USD Pay: Fixed EUR	750000361 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2020	11/04/2032	0	16,941,408	3.175 / 1.72	0	0	184,465	511,338		429,014	0	558,349	0	0	209,156		100% \ 100%
Currency Swap - 137206PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	7,638,246	3.115 / 1.65	0	0	84,564	216,602		191,750	0	252,212	0	0	95,642		100% \ 100%
Currency Swap - 137207PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	2,184,861	3.115 / 1.65	0	0	24,189	61,957		54,849	0	72,143	0	0	27,358		100% \ 100%
Currency Swap - 137208PR - Receive: Fixed USD Pay: Fixed EUR	03063#AE4 - Americold Rlty Op Partnrshp LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/30/2020	01/07/2033	0	12,804,057	3.115 / 1.65	0	0	141,756	363,092		321,433	0	422,786	0	0	160,326		100% \ 100%
Currency Swap - 137437PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	10,765,287	5.075 / 3.13	0	0	161,888	417,694		1,130,872	0	351,646	0	0	264,741		100% \ 99%
Currency Swap - 137439PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AM9 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2050	0	1,345,956	5.075 / 3.13	0	0	20,240	52,223		141,390	0	43,965	0	0	33,100		100% \ 99%
Currency Swap - 137440PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	1,367,227	4.8525 / 3.05	0	0	19,083	53,048		108,784	0	44,660	0	0	29,947		100% \ 99%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 137441PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AL1 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/08/2045	0	10,766,469	4.8525 / 3.05	0	0	150,275	417,739		856,643	0	351,685	0	0	235,825		100% \ 99%
Currency Swap - 137448PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	1,390,861	4.6175 / 2.94	0	0	18,087	53,965		83,110	0	45,432	0	0	26,202		100% \ 100%
Currency Swap - 137449PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AK3 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/13/2020	12/10/2040	0	10,768,832	4.6175 / 2.94	0	0	140,041	417,831		643,485	0	351,762	0	0	202,873		100% \ 100%
Currency Swap - 137701PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - Clarus Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	81,567,819	2.66 / 5.62	0	0	(697,937)	15,494,375		(8,615,918)	0	1,222,932	0	0	1,255,799		100% \ 100%
Currency Swap - 137725PR - Receive: Fixed USD Pay: Floating NZD3M +200 BPS NZD	Q3793#AC7 - Clarus Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2020	03/23/2036	0	22,982,181	2.66 / 5.62	0	0	(196,648)	4,365,625		(2,427,582)	0	344,568	0	0	353,828		100% \ 100%
Currency Swap - 137883PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	1,173,207	2.655 / 1.06	0	0	14,467	75,976		82,470	0	37,288	0	0	18,052		100% \ 100%
Currency Swap - 137884PR - Receive: Fixed USD Pay: Fixed EUR	592688D*3 - Mettler-Toledo Int'l Inc. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2020	03/19/2036	0	10,639,020	2.655 / 1.06	0	0	131,191	688,974		747,866	0	338,136	0	0	163,703		100% \ 100%
Currency Swap - 138850PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	3,844,859	3.1 / 3.58	0	0	2,049	760,450		539,813	0	57,088	0	0	48,349		100% \ 100%
Currency Swap - 138854PR - Receive: Fixed USD Pay: Fixed NZD	Q3394#AD8 - Electra Ltd. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2020	01/27/2033	0	4,600,741	3.1 / 3.58	0	0	2,452	909,950		645,937	0	68,312	0	0	57,855		100% \ 100%
Currency Swap - 140160CM - Receive: Fixed USD Pay: Fixed EUR	883556CE0 - THERMO FISHER SCIENTIFIC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2021	04/01/2049	0	10,899,163	3.342 / 1.875	(1,452,277)	0	124,722	(437,391)		845,529	0	384,184	34,091	0	258,527		100% \ 100%
Currency Swap - 140347PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	7,500,039	2.6 / 2.8	0	0	384	777,870		301,043	0	240,296	0	0	78,714		100% \ 100%
Currency Swap - 140389PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AC5 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/17/2021	02/26/2031	0	8,100,982	2.6 / 2.8	0	0	415	840,197		325,164	0	259,550	0	0	85,021		100% \ 100%
Currency Swap - 140604PR - Receive: Fixed USD Pay: Fixed GBP	G6660@AA7 - Northumbrian Water Grp Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2021	04/15/2036	0	113,920,596	3.44 / 2.59	0	0	833,872	7,081,333		12,991,704	0	1,335,038	0	0	1,759,604		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 140699PR - Receive: Fixed USD Pay: Fixed EUR	D9860*\16 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/02/2021	07/07/2033	0	8,217,498	3.455 / 1.55	0	0	120,773	461,914		618,345	0	263,561	0	0	106,918		100% \ 100% ..
Currency Swap - 140700PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AQ9 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/02/2021	07/07/2036	0	8,217,498	3.595 / 1.65	0	0	123,456	461,914		741,128	0	263,561	0	0	128,437		100% \ 100% ..
Currency Swap - 140726PR - Receive: Fixed USD Pay: Fixed EUR	82981NAA8 - SIT SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/03/2021	05/19/2031	0	30,118,212	3.94 / 2.15	0	0	427,312	1,740,136		1,868,372	0	964,382	0	0	324,282		100% \ 100% ..
Currency Swap - 140827PR - Receive: Fixed USD Pay: Fixed NZD	Q3956#AB2 - Freightways Finance Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/20/2028	0	5,658,666	2.575 / 3.24	0	0	(2,275)	1,216,393		1,078,731	0	82,221	0	0	34,340		100% \ 100% ..
Currency Swap - 140829PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/20/2028	0	12,705,899	2.321 / 2.664	0	0	(5,816)	1,272,069		1,207,592	0	(474,150)	0	0	77,107		100% \ 100% ..
Currency Swap - 140830PR - Receive: Fixed USD Pay: Fixed AUD	Q4893*AA2 - Info Mgmt Svcs Australia Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/20/2028	0	2,756,102	2.321 / 2.664	0	0	(1,262)	275,931		261,945	0	(102,850)	0	0	16,726		100% \ 100% ..
Currency Swap - 140838PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	36,165	204,354		600,403	0	49,850	0	0	79,808		100% \ 100% ..
Currency Swap - 140865PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	36,165	204,354		600,403	0	49,850	0	0	79,808		100% \ 100% ..
Currency Swap - 140867PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	23,652,521	3.36 / 2.31	0	0	203,971	1,152,563		3,386,289	0	281,154	0	0	450,122		100% \ 100% ..
Currency Swap - 140869PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	6,290,534	3.36 / 2.31	0	0	54,247	306,531		900,604	0	74,775	0	0	119,713		100% \ 100% ..
Currency Swap - 140870PR - Receive: Fixed USD Pay: Fixed GBP	G8279#AA4 - South West Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2021	03/25/2041	0	4,193,690	3.36 / 2.31	0	0	36,165	204,354		600,403	0	49,850	0	0	79,808		100% \ 100% ..
Currency Swap - 141038PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/17/2021	04/06/2028	0	12,201,124	3.04 / 2.43	0	0	65,159	545,304		618,734	0	145,648	0	0	75,184		100% \ 100% ..
Currency Swap - 141039PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AB4 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/17/2021	04/06/2028	0	7,267,276	3.04 / 2.43	0	0	38,810	324,796		368,533	0	86,752	0	0	44,781		100% \ 100% ..
Currency Swap - 141062PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2021	05/20/2033	0	7,500,219	3.06 / 3.8	0	0	3,049	1,663,384		1,120,667	0	108,032	0	0	96,632		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 141063PR - Receive: Fixed USD Pay: Fixed NZD	Q7719#AC9 - The Power Company Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2021	05/20/2033	0	18,116,461	3.06 / 3.8	0	0	7,364	4,017,834		2,706,924	0	260,947	0	0	233,410		100% \ 100% ..
Currency Swap - 141078PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AE7 - LISI SA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2021	05/06/2031	0	6,114,849	2.896 / 1.15	0	0	81,242	288,044		304,284	0	198,014	0	0	65,590		100% \ 100% ..
Currency Swap - 141235PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2021	04/21/2031	0	17,723,777	5.405 / 3.4	0	0	268,334	713,119		745,287	0	644,154	(10,895)	0	189,220		100% \ 100% ..
Currency Swap - 141236PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2021	04/21/2031	0	10,910,461	5.405 / 3.4	0	0	165,182	438,984		458,786	0	396,530	(6,707)	0	116,481		100% \ 100% ..
Currency Swap - 141585PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	06/22/2028	0	17,917,772	2.54 / 1.96	0	0	88,790	865,788		971,618	0	213,078	0	0	117,784		100% \ 100% ..
Currency Swap - 141587PR - Receive: Fixed USD Pay: Fixed GBP	786455D@1 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	08/04/2031	0	1,473,652	3.14 / 2.39	0	0	8,980	71,207		106,612	0	17,525	0	0	16,222		100% \ 100% ..
Currency Swap - 141588PR - Receive: Fixed USD Pay: Fixed EUR	786455D#9 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	08/03/2033	0	20,434,000	3.195 / 1.42	0	0	277,493	1,124,550		1,369,411	0	656,200	0	0	267,289		100% \ 100% ..
Currency Swap - 141605PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	24,778	241,606		271,139	0	59,461	0	0	32,869		100% \ 100% ..
Currency Swap - 141606PR - Receive: Fixed USD Pay: Fixed GBP	786455C#0 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/19/2021	06/22/2028	0	5,000,114	2.54 / 1.96	0	0	24,778	241,606		271,139	0	59,461	0	0	32,869		100% \ 100% ..
Currency Swap - 141822PR - Receive: Fixed USD Pay: Fixed EUR	F9621@AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/11/2021	10/25/2028	0	5,090,176	2.86 / 1.27	0	0	62,645	335,508		324,021	0	161,580	0	0	36,616		100% \ 100% ..
Currency Swap - 141823PR - Receive: Fixed USD Pay: Fixed EUR	F9621@AD4 - Mersen Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/11/2021	10/25/2028	0	5,140,032	2.86 / 1.27	0	0	63,259	338,794		327,195	0	163,162	0	0	36,975		100% \ 100% ..
Currency Swap - 141837PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/11/2021	06/17/2041	0	7,500,036	3.809 / 4.48	0	0	(5,255)	837,317		538,215	0	(276,296)	0	0	143,851		100% \ 100% ..
Currency Swap - 141839PR - Receive: Fixed USD Pay: Fixed AUD	Q9609*AD0 - WestConnex Finance Co Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/11/2021	06/17/2041	0	28,775,329	3.809 / 4.48	0	0	(20,163)	3,212,528		2,064,963	0	(1,060,064)	0	0	551,914		100% \ 100% ..
Currency Swap - 141854PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	69,359	436,284		1,452,012	0	88,267	0	0	186,926		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 141855PR - Receive: Fixed USD Pay: Fixed GBP	G5880*AA5 - Haberdashers' Aske's Charity Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/12/2021	08/04/2051	0	7,500,052	3.911 / 2.82	0	0	69,359	436,284		1,452,012	0	88,267	0	0	186,926		100% \ 100% ..
Currency Swap - 141879PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/13/2021	05/27/2031	0	8,387,427	3.205 / 2.6	0	0	46,509	459,238		601,700	0	99,069	0	0	90,516		100% \ 100% ..
Currency Swap - 141882PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AB8 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/13/2021	05/30/2028	0	1,167,611	2.695 / 2.961	0	0	(24)	113,625		108,531	0	(43,708)	0	0	7,537		100% \ 100% ..
Currency Swap - 141908PR - Receive: Fixed USD Pay: Fixed GBP	G9404#AA0 - The Unite Group PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/13/2021	05/27/2031	0	33,664,952	3.205 / 2.6	0	0	186,674	1,843,260		2,415,067	0	397,636	0	0	363,309		100% \ 100% ..
Currency Swap - 142063PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/20/2021	06/20/2061	0	47,576,361	3.794 / 2.72	0	0	438,617	2,900,588		10,104,814	0	558,258	0	0	1,401,750		100% \ 100% ..
Currency Swap - 142064PR - Receive: Fixed USD Pay: Fixed GBP	G5244*AB4 - The Keepers and Governors Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/20/2021	06/20/2061	0	2,485,628	3.794 / 2.72	0	0	22,916	151,541		527,926	0	29,166	0	0	73,234		100% \ 100% ..
Currency Swap - 142370PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/11/2021	06/15/2031	0	3,539,688	4.1875 / 2.75	0	0	40,694	222,946		208,370	0	112,714	0	0	38,409		100% \ 100% ..
Currency Swap - 142371PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/11/2021	06/15/2031	0	8,876,980	4.1875 / 2.75	0	0	102,054	559,114		522,559	0	282,669	0	0	96,323		100% \ 100% ..
Currency Swap - 142372PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/11/2021	06/15/2031	0	6,237,109	4.1875 / 2.75	0	0	71,705	392,842		367,158	0	198,608	0	0	67,678		100% \ 100% ..
Currency Swap - 142373PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AA3 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/11/2021	06/15/2031	0	22,820,425	4.1875 / 2.75	0	0	262,354	1,437,337		1,343,363	0	726,669	0	0	247,622		100% \ 100% ..
Currency Swap - 142581PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/18/2021	07/29/2031	0	6,298,660	3.22 / 1.65	0	0	74,834	267,864		260,946	0	204,947	0	0	69,218		100% \ 100% ..
Currency Swap - 142583PR - Receive: Fixed USD Pay: Fixed EUR	T6645*AC1 - Marr SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/18/2021	07/29/2031	0	11,017,761	3.22 / 1.65	0	0	130,901	468,554		456,452	0	358,498	0	0	121,078		100% \ 100% ..
Currency Swap - 142633PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/23/2021	09/23/2036	0	10,400,471	3.07 / 2.38	0	0	61,419	529,423		978,400	0	123,346	0	0	164,291		100% \ 100% ..
Currency Swap - 142634PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/23/2021	09/23/2036	0	7,636,343	3.07 / 2.38	0	0	45,096	388,719		718,371	0	90,565	0	0	120,628		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 142635PR - Receive: Fixed USD Pay: Fixed GBP	G1320*AD6 - Breedon Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2021	09/23/2036	0	7,556,420	3.07 / 2.38	0	0	44,624	384,650		710,853	0	89,617	0	0	119,365		100% \ 100% ..
Currency Swap - 142726PR - Receive: Fixed USD Pay: Fixed AUD	Q8438@AA3 - 74 Rickard Road Investments Pt CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	9,159,275	3.62 / 4.3	0	0	(26,559)	650,652		232,500	0	(352,844)	0	0	225,596		99% \ 99% .....
Currency Swap - 142727PR - Receive: Fixed USD Pay: Fixed AUD	Q8438@AA3 - 74 Rickard Road Investments Pt CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	11,645,766	3.62 / 4.3	0	0	(33,768)	827,286		295,617	0	(448,632)	0	0	286,839		99% \ 99% .....
Currency Swap - 142728PR - Receive: Fixed USD Pay: Fixed AUD	Q8438@AA3 - 74 Rickard Road Investments Pt CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	01/05/2051	0	22,093,838	3.62 / 4.3	0	0	(64,064)	1,569,491		560,832	0	(851,125)	0	0	544,179		99% \ 99% .....
Currency Swap - 142750PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AA8 - South Staffordshire Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	09/02/2036	0	7,626,707	3.285 / 2.57	0	0	44,315	284,364		652,842	0	91,748	0	0	120,134		100% \ 100% ..
Currency Swap - 142760PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AB6 - South Staffordshire Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	7,819,065	3.53 / 2.75	0	0	51,168	291,536		741,075	0	94,062	0	0	127,717		98% \ 98% .....
Currency Swap - 142776PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AB6 - South Staffordshire Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	8,380,961	3.53 / 2.75	0	0	54,845	312,487		794,331	0	100,822	0	0	136,895		98% \ 98% .....
Currency Swap - 142777PR - Receive: Fixed USD Pay: Fixed GBP	G8279*AB6 - South Staffordshire Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2021	06/01/2037	0	12,660,996	3.53 / 2.75	0	0	82,853	472,069		1,199,984	0	152,310	0	0	206,805		98% \ 98% .....
Currency Swap - 144320PR - Receive: Fixed USD Pay: Fixed EUR	750000372 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/16/2021	07/20/2028	0	27,247,226	2.19 / .76	0	0	291,978	1,026,128		921,349	0	891,081	0	0	183,107		100% \ 100% ..
Currency Swap - 144668PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2021	10/01/2031	0	10,094,173	4.113 / 2.55	0	0	121,199	410,502		405,520	0	329,084	0	0	112,917		100% \ 100% ..
Currency Swap - 144683PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AE4 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2023	10/01/2031	0	5,960,696	4.113 / 2.55	0	0	71,569	242,405		239,463	0	194,327	0	0	66,678		100% \ 100% ..
Currency Swap - 144691PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2021	10/01/2031	0	7,375,289	4.03 / 2.6	0	0	81,238	299,933		271,549	0	240,444	0	0	82,503		100% \ 100% ..
Currency Swap - 144692PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AD6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2023	10/01/2031	0	4,355,190	4.03 / 2.6	0	0	47,972	177,113		160,353	0	141,985	0	0	48,719		100% \ 100% ..
Currency Swap - 146912PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	7,913,029	3.04 / 1.25	0	0	99,528	(375,438)		(365,794)	0	281,670	0	0	25,291		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146959PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AE8 - Puratos NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	07/19/2027	0	13,213,776	3.24 / 1.35	0	0	181,786	(208,570)		(170,907)	0	456,136	0	0	59,233		100% \ 100% ..
Currency Swap - 147020PR - Receive: Fixed USD Pay: Fixed EUR	G7605#AA1 - Roadster Finance DAC Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/13/2017	10/18/2032	0	23,230,455	4.15 / 2.29	0	0	329,556	1,259,715		1,259,715	(368,609)	752,261	0	0	285,722		100% \ 100% ..
Currency Swap - 147049PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	02/21/2028	0	825,068	5.58 / 3.1	0	0	16,170	60,980		67,047	0	25,966	0	0	4,868		100% \ 100% ..
Currency Swap - 147050PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	02/21/2028	0	395,061	5.58 / 3.1	0	0	7,742	29,199		32,104	0	12,433	0	0	2,331		100% \ 100% ..
Currency Swap - 147056PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	02/21/2028	0	718,293	5.58 / 3.1	0	0	14,077	53,089		58,370	0	22,606	0	0	4,238		100% \ 100% ..
Currency Swap - 147136PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/23/2019	06/01/2028	0	4,161,728	4.089 / 3.17	0	0	24,423	(114,101)		(58,739)	0	53,430	0	0	26,907		100% \ 100% ..
Currency Swap - 147137PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/23/2019	06/01/2028	0	10,884,518	4.089 / 3.17	0	0	63,877	(298,419)		(153,626)	0	139,739	0	0	70,372		100% \ 100% ..
Currency Swap - 147138PR - Receive: Fixed USD Pay: Fixed GBP	749000332 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/23/2019	06/01/2028	0	7,042,924	4.089 / 3.17	0	0	41,332	(193,095)		(99,405)	0	90,420	0	0	45,535		100% \ 100% ..
Currency Swap - 147164PR - Receive: Fixed USD Pay: Fixed EUR	T7460MAA6 - Orsero SpA Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	10/04/2028	0	372,493	6.56 / 3.7	0	0	7,779	1,095		5,594	0	12,621	0	0	2,643		100% \ 100% ..
Currency Swap - 147166PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	09/20/2028	0	2,979,126	6.68 / 3.7	0	0	66,484	59,505		117,097	0	99,219	0	0	20,924		100% \ 100% ..
Currency Swap - 147169PR - Receive: Fixed USD Pay: Fixed EUR	T0296#AC2 - AMA SpA Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	09/19/2028	0	648,422	6.89 / 3.9	(837)	0	14,608	13,640		26,350	0	21,534	0	0	4,551		100% \ 100% ..
Currency Swap - 147208PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	04/19/2028	0	2,460,544	4.11 / 2.78	0	0	25,869	101,657		143,794	0	29,476	0	0	15,335		100% \ 100% ..
Currency Swap - 147209PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	04/19/2028	0	8,310,028	4.11 / 2.78	0	0	87,368	343,328		485,638	0	99,550	0	0	51,792		100% \ 100% ..
Currency Swap - 147215PR - Receive: Fixed USD Pay: Fixed GBP	G9385#AA3 - Vivid Housing Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2021	04/19/2028	0	5,980,739	4.11 / 2.78	0	0	62,879	247,093		349,514	0	71,646	0	0	37,275		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 147324PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	19,659,958	3.645 / 3.4	0	0	41,004	406,533		443,555	0	240,586	0	0	120,176		100% \ 100% ..
Currency Swap - 147325PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	734,952	3.645 / 3.4	0	0	1,533	15,197		16,582	0	8,994	0	0	4,493		100% \ 100% ..
Currency Swap - 147326PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	6,614,565	3.645 / 3.4	0	0	13,796	136,777		149,233	0	80,945	0	0	40,433		100% \ 100% ..
Currency Swap - 147328PR - Receive: Fixed USD Pay: Fixed GBP	749000424 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	03/28/2028	0	5,971,483	3.645 / 3.4	0	0	12,454	123,480		134,725	0	73,075	0	0	36,502		100% \ 100% ..
Currency Swap - 147364CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAC8 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2041	0	1,790,250	3.2925 / 1.625	32,744	0	22,167	54,696		94,023	0	58,960	(1,178)	0	34,145		100% \ 100% ..
Currency Swap - 147366CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	5,255,250	3.73 / 2	35,158	0	67,385	117,249		432,428	0	174,592	(844)	0	130,196		100% \ 100% ..
Currency Swap - 147367CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/06/2021	04/18/2051	0	2,258,025	3.73 / 2	14,593	0	28,953	50,996		185,802	0	75,463	(193)	0	55,941		100% \ 100% ..
Currency Swap - 147446PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	8,730,618	3.19 / 3.64	0	0	(7,339)	1,013,115		30,308	0	275,876	0	0	175,300		100% \ 100% ..
Currency Swap - 147449PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	10,330,864	3.19 / 3.64	0	0	(8,684)	1,198,810		35,863	0	326,442	0	0	207,431		100% \ 100% ..
Currency Swap - 147450PR - Receive: Fixed USD Pay: Fixed CAD	C1034#AA9 - 6180 Quebec Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/07/2021	11/15/2042	0	63,032,300	3.19 / 3.64	0	0	(52,984)	7,314,366		218,813	0	1,991,741	0	0	1,265,614		100% \ 100% ..
Currency Swap - 147637PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AD1 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/12/2021	01/14/2042	0	10,750,004	3.47 / 1.915	0	0	124,627	172,741		364,407	0	359,451	0	0	210,178		100% \ 100% ..
Currency Swap - 147643PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AD1 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/12/2021	01/14/2042	0	7,569,978	3.47 / 1.915	0	0	87,761	121,642		256,610	0	253,120	0	0	148,004		100% \ 100% ..
Currency Swap - 147923PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AK3 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/21/2021	12/01/2036	0	3,125,993	3.205 / 1.57	0	0	38,357	76,123		129,729	0	103,645	0	0	49,850		100% \ 100% ..
Currency Swap - 147924PR - Receive: Fixed USD Pay: Fixed EUR	F9731#AK3 - Vicat S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/21/2021	12/01/2036	0	15,832,654	3.205 / 1.57	0	0	194,273	385,549		657,060	0	524,945	0	0	252,480		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148024CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/27/2021	03/14/2061	0	7,536,750	3.42 / 1.375	323,363	0	114,790	440,485		1,353,249	0	241,091	(4,961)	0	221,204		100% \ 100% ..
Currency Swap - 148025CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/27/2021	03/14/2061	0	803,534	3.42 / 1.375	34,475	0	12,238	46,962		144,277	0	25,704	(529)	0	23,584		100% \ 100% ..
Currency Swap - 148050PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	1,617,423	4.11 / 2.6	0	0	17,850	669		34,747	0	20,203	0	0	10,457		100% \ 100% ..
Currency Swap - 148051PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	3,006,032	4.11 / 2.6	0	0	33,175	1,244		64,578	0	37,547	0	0	19,435		100% \ 100% ..
Currency Swap - 148052PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	818,455	4.11 / 2.6	0	0	9,033	339		17,583	0	10,223	0	0	5,292		100% \ 100% ..
Currency Swap - 148053PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	5,144,576	4.11 / 2.6	0	0	56,776	2,129		110,520	0	64,259	0	0	33,262		100% \ 100% ..
Currency Swap - 148054PR - Receive: Fixed USD Pay: Fixed GBP	749000233 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2018	06/01/2028	0	7,456,521	4.11 / 2.6	0	0	82,291	3,086		160,187	0	93,136	0	0	48,209		100% \ 100% ..
Currency Swap - 148056CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2021	03/14/2061	0	2,089,440	3.39 / 1.375	74,759	0	31,378	111,116		366,499	0	67,217	(1,157)	0	61,325		100% \ 100% ..
Currency Swap - 148057CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2021	03/14/2061	0	18,804,960	3.39 / 1.375	672,835	0	282,401	1,000,040		3,298,493	0	604,949	(10,414)	0	551,926		100% \ 100% ..
Currency Swap - 148091CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/01/2021	03/14/2061	0	1,738,350	3.3495 / 1.375	56,508	0	25,548	84,693		292,222	0	56,185	(879)	0	51,021		100% \ 100% ..
Currency Swap - 148092CM - Receive: Fixed USD Pay: Fixed EUR	532457CC0 - Eli Lilly & Co CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/01/2021	03/14/2061	0	15,645,150	3.3495 / 1.375	508,568	0	229,930	762,233		2,629,999	0	505,665	(7,909)	0	459,186		100% \ 100% ..
Currency Swap - 148145PR - Receive: Fixed USD Pay: Fixed GBP	G8079#AA6 - Sheffield Hallam University Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/03/2021	01/14/2037	0	29,928,460	3.155 / 2.56	0	0	142,405	805,648		1,968,221	0	363,912	0	0	480,031		100% \ 100% ..
Currency Swap - 148212PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AC8 - Ardex Group GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/10/2021	02/02/2037	0	22,309,991	2.975 / 1.4	0	0	260,657	388,881		722,452	0	744,953	0	0	358,723		100% \ 100% ..
Currency Swap - 148213PR - Receive: Fixed USD Pay: Fixed EUR	D0448#AC8 - Ardex Group GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/10/2021	02/02/2037	0	47,530,096	2.975 / 1.4	0	0	555,313	828,487		1,539,140	0	1,587,078	0	0	764,237		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148299PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,516,447	2.6975 / 1.03	0	0	117,913	66,970		146,151	0	321,125	0	0	108,409		100% \ 100% ..
Currency Swap - 148301PR - Receive: Fixed USD Pay: Fixed CHF	116794B#4 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	119,526,568	2.6925 / .88	0	0	1,506,135	(12,218,208)		(25,906,585)	0	7,100,665	0	0	1,361,614		100% \ 100% ..
Currency Swap - 148398PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	9,950,786	2.6975 / 1.03	0	0	123,295	70,027		152,821	0	335,781	0	0	113,357		100% \ 100% ..
Currency Swap - 148399PR - Receive: Fixed USD Pay: Fixed EUR	116794C*7 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/15/2021	12/08/2031	0	27,266,000	2.6975 / 1.03	0	0	337,839	191,880		418,744	0	920,070	0	0	310,607		100% \ 100% ..
Currency Swap - 148408PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	21,370,230	3.785 / 2.02	0	0	269,689	(97,335)		(443)	0	729,540	0	0	173,782		100% \ 100% ..
Currency Swap - 148409PR - Receive: Fixed USD Pay: Fixed EUR	750000417 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/17/2021	05/22/2029	0	11,193,930	3.785 / 2.02	0	0	141,265	(50,985)		(232)	0	382,140	0	0	91,029		100% \ 100% ..
Currency Swap - 148494PR - Receive: Fixed USD Pay: Fixed AUD	Q80598AC7 - Registry Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	7,573,305	3.2985 / 4.18	0	0	(38,968)	312,075		(345,482)	0	(301,116)	0	0	191,065		100% \ 100% ..
Currency Swap - 148495PR - Receive: Fixed USD Pay: Fixed AUD	Q80598AC7 - Registry Finance Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2021	03/15/2052	0	10,169,502	3.2985 / 4.18	0	0	(52,327)	419,057		(463,916)	0	(404,341)	0	0	256,564		100% \ 100% ..
Currency Swap - 148557PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,442,094	2.905 / 1.24	0	0	41,994	(13,844)		18,339	0	117,444	0	0	39,696		100% \ 100% ..
Currency Swap - 148564PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,676,130	2.905 / 1.24	0	0	69,249	(9,473)		30,241	0	210,144	640	0	65,460		100% \ 100% ..
Currency Swap - 148565PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	3,891,957	2.905 / 1.24	0	0	47,482	1,089		20,736	0	153,985	729	0	44,884		100% \ 100% ..
Currency Swap - 148567PR - Receive: Fixed USD Pay: Fixed EUR	D3622#AC0 - Intersnack Group GmbH & Co KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/19/2021	01/25/2032	0	5,105,889	2.905 / 1.24	0	0	62,292	(8,521)		27,203	0	189,033	576	0	58,883		100% \ 100% ..
Currency Swap - 148586PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	7,858,984	3.0935 / 1.4	0	0	96,156	(66,637)		72,311	0	269,339	0	0	106,878		100% \ 100% ..
Currency Swap - 148595PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/23/2021	02/23/2034	0	5,451,968	3.0935 / 1.4	0	0	66,705	(46,228)		50,164	0	186,847	0	0	74,144		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148596PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AQ3 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/23/2021	02/23/2034	0	45,998,092	3.0935 / 1.4	0	0	562,792	(390,022)		423,229	0	1,576,424	0	0	625,551		100% \ 100% ..
Currency Swap - 148804CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/06/2021	04/18/2051	0	19,169,200	3.252 / 2	(2,054,010)	0	170,016	(1,930,153)		(2,990)	0	718,860	44,114	0	474,908		100% \ 100% ..
Currency Swap - 148850CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/08/2021	04/18/2051	0	5,665,500	3.3725 / 2	(591,558)	0	55,795	(526,928)		112,267	0	210,903	12,688	0	140,360		100% \ 100% ..
Currency Swap - 148880PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	7,645,361	2.925 / 1.32	0	0	89,258	(44,344)		4,573	0	261,322	0	0	87,274		100% \ 100% ..
Currency Swap - 148882PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	10,446,025	2.925 / 1.32	0	0	121,955	(60,588)		6,248	0	357,050	0	0	119,245		100% \ 100% ..
Currency Swap - 148883PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	7,916,393	2.925 / 1.32	0	0	92,422	(45,916)		4,735	0	270,586	0	0	90,368		100% \ 100% ..
Currency Swap - 148884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AL7 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/16/2031	0	10,231,458	2.925 / 1.32	0	0	119,450	(59,343)		6,119	0	349,716	0	0	116,795		100% \ 100% ..
Currency Swap - 148886PR - Receive: Fixed USD Pay: Fixed GBP	G1744#BG2 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	5,580,036	3.315 / 2.2	0	0	45,723	(35,721)		696,311	0	70,173	0	0	115,616		96% \ 94% .....
Currency Swap - 148890CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/10/2021	04/18/2051	0	5,637,500	3.3795 / 2	(583,162)	0	55,383	(550,341)		97,053	0	210,804	12,505	0	139,666		100% \ 100% ..
Currency Swap - 148903PR - Receive: Fixed USD Pay: Fixed GBP	G1744#BG2 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	29,620,008	3.315 / 2.2	0	0	242,709	(189,613)		3,696,165	0	372,494	0	0	613,714		96% \ 94% .....
Currency Swap - 148904PR - Receive: Fixed USD Pay: Fixed GBP	G1744#BG2 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	29,090,028	3.315 / 2.2	0	0	238,367	(186,220)		3,630,030	0	365,829	0	0	602,733		96% \ 94% .....
Currency Swap - 148906PR - Receive: Fixed USD Pay: Fixed GBP	G1744#BG2 - Cadogan Estates Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2021	12/01/2043	0	9,969,960	3.315 / 2.2	0	0	81,695	(63,823)		1,244,112	0	125,380	0	0	206,573		96% \ 94% .....
Currency Swap - 148919CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/13/2021	04/18/2051	0	5,649,000	3.3065 / 2	(647,139)	0	52,582	(593,032)		49,137	0	212,677	13,962	0	139,951		100% \ 100% ..
Currency Swap - 149170CM - Receive: Fixed USD Pay: Fixed EUR	N8578GAB0 - THERMO FISHER SCIENTIFIC CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/16/2021	04/18/2051	0	3,398,700	3.355 / 2	(298,005)	0	33,016	(267,942)		58,785	0	124,837	6,335	0	84,201		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 149539PR - Receive: Fixed USD Pay: Fixed EUR	E3075#AB1 - Club Atletico de Madrid SAD Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/10/2022	06/15/2032	0	11,765,700	4.555 / 2.75	0	0	150,542	(66,146)		85,009	0	402,086	0	0	140,570		100% \ 100% ..
Currency Swap - 149591PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AE1 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/13/2022	01/28/2033	0	7,525,519	3.145 / 3.54	0	0	(4,532)	909,847		230,081	0	236,489	0	0	94,654		100% \ 100% ..
Currency Swap - 149606PR - Receive: Fixed USD Pay: Fixed CAD	C8666#AE1 - TQM Pipeline and Company, LP Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/13/2022	01/28/2033	0	10,131,239	3.145 / 3.54	0	0	(6,102)	1,224,883		309,747	0	318,374	0	0	127,428		100% \ 100% ..
Currency Swap - 149881PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AE9 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/21/2022	04/08/2042	0	8,407,453	3.57 / 1.89	0	0	103,259	(7,038)		196,747	0	285,953	0	0	165,630		100% \ 100% ..
Currency Swap - 149882PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AE9 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/21/2022	04/08/2042	0	8,680,850	3.57 / 1.89	0	0	106,617	(7,267)		203,145	0	295,251	0	0	171,016		100% \ 100% ..
Currency Swap - 149883PR - Receive: Fixed USD Pay: Fixed EUR	T4968#AE9 - Sol SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/21/2022	04/08/2042	0	15,124,812	3.57 / 1.89	0	0	185,761	(12,661)		353,943	0	514,422	0	0	297,965		100% \ 100% ..
Currency Swap - 150040PR - Receive: Fixed USD Pay: Fixed EUR	T3000#AA7 - Bonfiglioli SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2022	04/13/2037	0	26,967,494	3.62 / 1.93	0	0	325,517	(413,420)		(32,621)	0	930,495	0	0	437,706		100% \ 100% ..
Currency Swap - 150382PR - Receive: Fixed USD Pay: Fixed EUR	T3420#AD3 - CRIF SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/09/2022	03/31/2034	0	22,649,686	3.475 / 1.95	0	0	254,376	151,526		378,274	0	764,563	0	0	310,144		100% \ 100% ..
Currency Swap - 150786PR - Receive: Fixed USD Pay: Fixed EUR	750000215 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/02/2018	07/05/2028	0	1,402,813	4.29 / 1.83	0	0	25,542	28,968		48,743	0	46,688	0	0	9,321		100% \ 100% ..
Currency Swap - 150865PR - Receive: Fixed USD Pay: Fixed EUR	T0448PAB9 - Ascopiave S.P.A, Treviso Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/24/2022	03/24/2032	0	7,226,672	3.645 / 2.05	0	0	81,542	(147,039)		(129,929)	0	250,583	0	0	84,616		100% \ 100% ..
Currency Swap - 150866PR - Receive: Fixed USD Pay: Fixed EUR	T0448PAB9 - Ascopiave S.P.A, Treviso Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/24/2022	03/24/2032	0	25,901,418	3.645 / 2.05	0	0	292,260	(527,010)		(465,684)	0	898,127	0	0	303,275		100% \ 100% ..
Currency Swap - 151448PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AD6 - A. O. Smith Enterprises, Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/15/2022	11/18/2027	0	7,471,906	2.145 / 2.6	0	0	(11,371)	868,630		768,163	0	236,046	0	0	39,791		100% \ 100% ..
Currency Swap - 152446PR - Receive: Fixed USD Pay: Fixed GBP	756109B*4 - Realty Income Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/30/2022	06/30/2032	0	85,631,000	3.865 / 3.18	0	0	403,950	(718,250)		2,024,956	0	1,079,000	0	0	1,026,680		99% \ 100% ....
Currency Swap - 152498PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2022	06/30/2032	0	15,324,435	3.75 / 3.13	0	0	63,386	(193,322)		254,988	0	193,906	0	0	183,734		99% \ 100% ....

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Currency Swap - 152499PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2022	06/30/2032	0	158,381,489	3.75 / 3.13	0	0	655,112	(1,998,029)		2,635,359	0	2,004,065	0	0	1,898,927		99% \ 100%
Currency Swap - 152500PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AA9 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2022	06/30/2032	0	9,853,550	3.75 / 3.13	0	0	40,757	(124,305)		163,956	0	124,681	0	0	118,140		99% \ 100%
Currency Swap - 152503PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AB7 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2022	06/30/2037	0	7,500,001	3.965 / 3.24	0	0	36,793	(94,615)		377,039	0	94,901	0	0	122,952		99% \ 99%
Currency Swap - 152504PR - Receive: Fixed USD Pay: Fixed GBP	G7896#AB7 - Scottish Hydro Electric Trans Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/31/2022	06/30/2037	0	49,332,688	3.965 / 3.24	0	0	242,013	(622,346)		2,480,047	0	624,226	0	0	808,740		99% \ 99%
Currency Swap - 152588PR - Receive: Fixed USD Pay: Fixed EUR	786455E*2 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/07/2022	04/23/2029	0	21,270,129	4.2675 / 2.45	0	0	262,656	(835,897)		(697,946)	0	751,237	0	0	170,311		100% \ 100%
Currency Swap - 152589PR - Receive: Fixed USD Pay: Fixed EUR	786455E*2 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/07/2022	04/23/2029	0	21,790,022	4.2675 / 2.45	0	0	269,076	(856,329)		(715,006)	0	769,599	0	0	174,474		100% \ 100%
Currency Swap - 152590PR - Receive: Fixed USD Pay: Fixed EUR	786455E*2 - Safestore Holdings plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/07/2022	04/23/2029	0	32,321,971	4.2675 / 2.45	0	0	399,130	(1,270,225)		(1,060,595)	0	1,141,576	0	0	258,804		100% \ 100%
Currency Swap - 152596PR - Receive: Fixed USD Pay: Fixed EUR	E8000*AA6 - Autopistas del Atlantico Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/07/2022	05/10/2032	0	74,658,150	4.1295 / 2.4	0	0	884,190	(3,147,575)		(2,210,752)	0	2,644,100	0	0	884,384		100% \ 100%
Currency Swap - 152672PR - Receive: Fixed USD Pay: Fixed EUR	R8000*AA2 - Smakraft USPP 1 AS Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/12/2022	05/12/2034	0	23,563,950	4.933 / 3.25	0	0	257,058	(1,047,648)		(797,847)	0	836,385	0	0	325,197		100% \ 100%
Currency Swap - 152673PR - Receive: Fixed USD Pay: Fixed EUR	R8000*AA2 - Smakraft USPP 1 AS Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/12/2022	05/12/2034	0	5,437,500	4.926 / 3.25	750	0	59,032	(241,750)		(186,485)	0	193,000	0	0	75,041		99% \ 100%
Currency Swap - 152678PR - Receive: Fixed USD Pay: Fixed GBP	40637CD*8 - Halma Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/12/2022	07/12/2032	0	28,603,299	3.859 / 3.08	0	0	146,114	(529,610)		98,759	0	364,038	0	0	343,982		98% \ 100%
Currency Swap - 152679PR - Receive: Fixed USD Pay: Fixed GBP	40637CD*8 - Halma Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/12/2022	07/12/2032	0	7,010,613	3.859 / 3.08	0	0	35,812	(129,806)		24,206	0	89,225	0	0	84,309		98% \ 100%
Currency Swap - 153001PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AM1 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/29/2022	10/27/2043	0	7,525,800	4.7375 / 3.46	0	0	55,083	(444,900)		753,903	0	99,600	0	0	155,491		96% \ 95%
Currency Swap - 153002PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AM1 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/29/2022	10/27/2043	0	7,525,800	4.7375 / 3.46	0	0	55,083	(444,900)		753,903	0	99,600	0	0	155,491		96% \ 95%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 153003PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AM1 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2022	10/27/2043	0	10,285,260	4.7375 / 3.46	0	0	75,280	(608,030)		1,030,334	0	136,120	0	0	212,505		96% \ 95%
Currency Swap - 153061PR - Receive: Fixed USD Pay: Fixed GBP	46269HA*2 - IRESS Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2022	05/17/2029	0	25,638,912	4.0775 / 2.979	0	0	170,596	(1,868,771)		(1,135,025)	0	343,730	0	0	207,965		100% \ 100%
Currency Swap - 153063PR - Receive: Fixed USD Pay: Fixed GBP	46269HA*2 - IRESS Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2022	05/17/2029	0	28,767,720	4.0775 / 2.979	0	0	191,414	(2,096,823)		(1,273,536)	0	385,676	0	0	233,343		100% \ 100%
Currency Swap - 153181PR - Receive: Fixed USD Pay: Fixed EUR	B5000*AE7 - Xior Student Housing Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	06/24/2032	0	33,753,046	4.53 / 2.84	0	0	342,308	(3,160,489)		(2,797,413)	0	1,254,446	0	0	404,117		100% \ 100%
Currency Swap - 153182PR - Receive: Fixed USD Pay: Fixed EUR	B5000*AE7 - Xior Student Housing Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2022	06/24/2032	0	28,562,954	4.53 / 2.84	0	0	289,673	(2,674,511)		(2,367,264)	0	1,061,554	0	0	341,977		100% \ 100%
Currency Swap - 153402PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	08/19/2030	0	8,613,343	4.7525 / 3.18	0	0	82,631	(557,510)		(553,052)	0	311,656	0	0	84,909		100% \ 100%
Currency Swap - 153403PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	08/19/2030	0	48,375,540	4.7525 / 3.18	0	0	464,083	(3,131,169)		(3,106,134)	0	1,750,371	0	0	476,879		100% \ 100%
Currency Swap - 153407PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AH6 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	06/15/2032	0	16,833,997	4.925 / 3.4	0	0	152,935	(1,089,602)		(1,116,194)	0	609,104	0	0	201,124		100% \ 100%
Currency Swap - 153408PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AH6 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/25/2022	06/15/2032	0	15,311,994	4.925 / 3.4	0	0	139,107	(991,088)		(1,015,276)	0	554,034	0	0	182,940		100% \ 100%
Currency Swap - 153446PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AA0 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2032	0	27,924,000	5.115 / 3.64	0	0	234,866	(1,608,100)		(1,758,331)	0	1,003,600	0	0	337,059		100% \ 100%
Currency Swap - 153447PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AB8 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2034	0	35,442,000	5.215 / 3.79	0	0	280,936	(2,041,050)		(2,372,634)	0	1,273,800	0	0	495,807		100% \ 100%
Currency Swap - 153448PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AC6 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2037	0	35,442,000	5.365 / 3.98	0	0	265,398	(2,041,050)		(2,562,548)	0	1,273,800	0	0	583,125		100% \ 100%
Currency Swap - 153465PR - Receive: Fixed USD Pay: Fixed EUR	D1000@AA0 - BHS Corrgtd Maschin Anlagenbau Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/27/2022	07/28/2032	0	5,370,000	5.115 / 3.64	0	0	45,167	(309,250)		(338,141)	0	193,000	0	0	64,819		100% \ 100%
Currency Swap - 153567PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AF5 - Elfelagid SEV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/25/2029	0	17,221,584	4.685 / 3.26	0	0	149,997	(1,011,480)		(1,183,735)	0	636,047	0	0	142,444		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 153568PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AH1 - Elfelagid SEV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/23/2032	0	21,526,980	4.817 / 3.52	0	0	163,435	(1,264,350)		(1,729,680)	0	795,059	0	0	257,677		100% \ 100% ..
Currency Swap - 153569PR - Receive: Fixed USD Pay: Fixed DKK	K3380#AJ7 - Elfelagid SEV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2022	06/23/2034	0	19,087,256	4.94 / 3.71	0	0	133,121	(1,121,057)		(1,702,415)	0	704,952	0	0	265,361		100% \ 100% ..
Currency Swap - 153669PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AK1 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/28/2029	0	30,279,567	4.7925 / 3.3	0	0	249,980	(2,758,902)		(2,835,379)	0	1,122,758	0	0	250,819		100% \ 100% ..
Currency Swap - 153671PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AL9 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/28/2030	0	15,199,641	4.8115 / 3.4	0	0	114,897	(1,384,905)		(1,471,933)	0	563,599	0	0	147,064		100% \ 100% ..
Currency Swap - 153673PR - Receive: Fixed USD Pay: Fixed EUR	G4691#AL9 - IMI Group Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/15/2022	06/28/2030	0	10,049,814	4.8115 / 3.4	0	0	75,969	(915,682)		(973,224)	0	372,644	0	0	97,237		100% \ 100% ..
Currency Swap - 153803PR - Receive: Fixed USD Pay: Fixed GBP	749000450 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	06/21/2027	0	49,922,880	5.2225 / 4.56	0	0	75,525	(4,277,880)		(4,073,051)	0	677,280	0	0	212,657		100% \ 100% ..
Currency Swap - 153804PR - Receive: Fixed USD Pay: Fixed GBP	749000450 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2022	06/21/2027	0	8,809,920	5.2225 / 4.56	0	0	13,328	(754,920)		(718,774)	0	119,520	0	0	37,528		100% \ 100% ..
Currency Swap - 153919PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AL4 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2022	09/22/2042	0	23,629,890	5.1588 / 4.14	0	0	106,851	(1,810,878)		(3,278,319)	0	864,563	0	0	472,280		100% \ 100% ..
Currency Swap - 153920PR - Receive: Fixed USD Pay: Fixed JPY	G0687#AA7 - AVI Global Trust Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2022	07/06/2032	0	10,169,454	5.084 / 1.38	0	0	297,229	1,367,813		1,880,468	0	21,899	0	0	122,127		100% \ 100% ..
Currency Swap - 153931PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AL4 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2022	09/22/2042	0	11,429,870	5.1588 / 4.14	0	0	51,684	(875,929)		(1,585,736)	0	418,192	0	0	228,444		100% \ 100% ..
Currency Swap - 153932PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AL4 - SEGRO plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2022	09/22/2042	0	68,160,385	5.1588 / 4.14	0	0	308,210	(5,223,476)		(9,456,306)	0	2,493,830	0	0	1,362,291		100% \ 100% ..
Currency Swap - 154000PR - Receive: Fixed USD Pay: Fixed EUR	589858AB1 - Merieux Nutrisciences Corp Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2022	07/19/2032	0	1,122,640	5.37 / 4.07	0	0	7,751	(83,633)		(102,584)	0	40,993	0	0	13,523		100% \ 100% ..
Currency Swap - 154001PR - Receive: Fixed USD Pay: Fixed EUR	589858AB1 - Merieux Nutrisciences Corp Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2022	07/19/2032	0	6,586,790	5.37 / 4.07	0	0	45,479	(490,691)		(601,887)	0	240,517	0	0	79,341		100% \ 100% ..
Currency Swap - 154160PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AF4 - Wilo SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/05/2022	09/28/2034	0	28,889,002	4.959 / 3.9	0	0	119,741	(3,142,990)		(4,157,672)	0	1,088,555	0	0	408,415		99% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 154161PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AG2 - Wilo SE Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/05/2022	09/28/2037	0	16,974,820	5.117 / 4.1	0	0	61,705	(1,846,782)		(2,673,761)	0	639,621	0	0	281,427		99% \ 100%
Currency Swap - 154232PR - Receive: Fixed USD Pay: Fixed EUR	F1369#AM5 - Bureau Veritas S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/08/2022	09/30/2032	0	15,300,010	4.92 / 3.63	0	0	91,235	(1,784,650)		(1,706,323)	0	580,594	0	0	187,386		100% \ 100%
Currency Swap - 154328PR - Receive: Fixed USD Pay: Fixed GBP	G3922@AA8 - Genuit Group plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/14/2022	10/12/2029	0	23,300,032	5.2125 / 4.44	0	0	30,724	(2,966,879)		(2,468,052)	0	328,225	0	0	202,956		98% \ 100%
Currency Swap - 154480PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AN9 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/22/2022	10/14/2037	0	23,940,000	4.865 / 4.07	0	0	50,797	(2,629,000)		(746,104)	0	332,000	0	0	397,727		97% \ 98%
Currency Swap - 154481PR - Receive: Fixed USD Pay: Fixed GBP	G8056*AN9 - Severn Trent Water Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/22/2022	10/14/2037	0	23,940,000	4.865 / 4.07	0	0	50,797	(2,629,000)		(746,104)	0	332,000	0	0	397,727		97% \ 98%
Currency Swap - 155166PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2022	04/05/2029	0	32,318,962	4.8017 / 4.72	0	0	(136,280)	(5,454,938)		(4,096,590)	0	1,104,385	(9,018)	0	256,327		100% \ 100%
Currency Swap - 155167PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2022	04/05/2029	0	1,572,274	4.8017 / 4.72	0	0	(6,630)	(265,375)		(199,294)	0	53,727	(439)	0	12,470		100% \ 100%
Currency Swap - 155169PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2022	04/05/2029	0	5,066,216	4.8017 / 4.72	0	0	(21,363)	(855,098)		(642,168)	0	173,120	(1,414)	0	40,181		100% \ 100%
Currency Swap - 155171PR - Receive: Fixed USD Pay: Fixed GBP	749000455 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2022	04/05/2029	0	55,204,281	4.8017 / 4.72	0	0	(232,780)	(9,317,624)		(6,997,418)	0	1,886,409	(15,404)	0	437,834		100% \ 100%
Currency Swap - 155839PR - Receive: Fixed USD Pay: Fixed EUR	G8357*AB1 - Spirax-Sarco Overseas Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/03/2022	10/12/2027	0	7,500,038	5.4025 / 3.85	0	0	45,927	(1,192,736)		(1,202,849)	0	295,410	0	0	38,150		100% \ 100%
Currency Swap - 157710PR - Receive: Fixed USD Pay: Fixed GBP	G2956@AV3 - ABP Acquisitions UK Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/19/2023	08/16/2040	0	17,186,023	5.465 / 5.4	0	0	(62,858)	(1,310,916)		(1,162,585)	0	231,133	0	0	320,129		100% \ 100%
Currency Swap - 157714PR - Receive: Fixed USD Pay: Fixed GBP	G2956@AV3 - ABP Acquisitions UK Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/19/2023	08/16/2040	0	7,499,977	5.465 / 5.4	0	0	(27,431)	(572,084)		(507,352)	0	100,867	0	0	139,704		100% \ 100%
Currency Swap - 157718PR - Receive: Fixed USD Pay: Fixed EUR	T2R2A6AC1 - Carel Inds SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/20/2023	03/07/2033	0	12,560,490	5.0875 / 4.1	0	0	63,530	(638,541)		(954,935)	0	448,547	0	0	159,352		100% \ 100%
Currency Swap - 158224PR - Receive: Fixed USD Pay: Fixed EUR	E6000*AA0 - Grupo Orenes, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/09/2023	03/14/2029	0	7,971,733	7 / 5.8	0	0	47,907	(423,903)		(509,235)	0	285,312	0	0	62,478		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 158225PR - Receive: Fixed USD Pay: Fixed EUR	E6000*AA0 - Grupo Orenes, S.L. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/09/2023	03/14/2029	0	11,957,653	7 / 5.8	0	0	71,861	(635,857)		(763,855)	0	427,970	0	0	93,717		100% \ 100% ..
Currency Swap - 158750PR - Receive: Fixed USD Pay: Fixed GBP	G7525*AA2 - Restore plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2023	03/28/2028	0	15,203,716	6.314 / 6.3	0	0	(67,147)	(1,403,237)		(1,447,833)	0	207,517	0	0	92,936		100% \ 100% ..
Currency Swap - 159172PR - Receive: Fixed USD Pay: Fixed GBP	G9020*AE0 - Travis Perkins Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2023	08/23/2031	0	7,393,200	6.265 / 6.26	0	0	(33,449)	(577,500)		(626,400)	0	99,600	0	0	81,810		100% \ 100% ..
Currency Swap - 159173PR - Receive: Fixed USD Pay: Fixed GBP	G9020*AC4 - Travis Perkins Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2023	08/23/2029	0	4,312,700	6.134 / 6.2	0	0	(21,620)	(336,875)		(363,630)	0	58,100	0	0	36,708		100% \ 100% ..
Currency Swap - 159245PR - Receive: Fixed USD Pay: Fixed AUD	Q3092*AK1 - Dalrymple Bay Fin Pty Ltd Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/30/2023	07/06/2035	0	10,000,018	7.225 / 8.23	0	0	(83,818)	(383,583)		(885,395)	0	(430,598)	0	0	148,061		100% \ 100% ..
Currency Swap - 159341PR - Receive: Fixed USD Pay: Fixed GBP	G8729*AA4 - Meter Serve (Holdco 2) Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/04/2023	03/31/2038	0	4,275,051	5.508 / 5.62	0	0	(15,071)	(266,122)		(298,912)	0	56,745	0	0	72,487		100% \ 100% ..
Currency Swap - 159650PR - Receive: Fixed USD Pay: Fixed AUD	Q0695#AD0 - Aurizon Network Pty Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/20/2023	06/28/2035	0	37,479,150	6.713 / 7.76	0	0	(302,775)	(1,132,200)		(3,041,304)	0	(1,601,175)	0	0	554,154		100% \ 100% ..
Currency Swap - 163430PR - Receive: Fixed USD Pay: Fixed AUD	001201D*0 - AGL Energy Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/27/2023	06/11/2030	0	10,000,007	6.765 / 7.34	0	0	(58,522)	(513,828)		(684,280)	0	(435,999)	0	0	96,163		100% \ 100% ..
Currency Swap - 163433PR - Receive: Fixed USD Pay: Fixed AUD	001201D88 - AGL Energy Ltd. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/27/2023	06/08/2033	0	12,426,527	6.835 / 7.69	0	0	(99,730)	(638,510)		(1,109,740)	0	(541,794)	0	0	160,717		100% \ 100% ..
Currency Swap - 164201PR - Receive: Fixed USD Pay: Fixed EUR	N6818@\B7 - Pakket Leasing 2 B.V. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2023	06/29/2033	0	9,633,792	6.323 / 5.09	0	0	54,647	(543,424)		(738,520)	0	345,856	0	0	125,122		100% \ 100% ..
Currency Swap - 164203PR - Receive: Fixed USD Pay: Fixed EUR	N6818@AA0 - Pakket Leasing 2 B.V. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2023	06/29/2033	0	6,096,384	6.3985 / 5.24	0	0	30,533	(343,886)		(485,632)	0	218,862	0	0	79,179		99% \ 100% ....
Currency Swap - 164204PR - Receive: Fixed USD Pay: Fixed EUR	N6818@AA0 - Pakket Leasing 2 B.V. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2023	06/29/2033	0	12,117,504	6.3985 / 5.24	0	0	60,689	(683,526)		(965,268)	0	435,022	0	0	157,380		99% \ 100% ....
Currency Swap - 164239PR - Receive: Fixed USD Pay: Fixed AUD	Q0347#AF7 - Ampol Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2023	09/07/2038	0	22,119,900	6.053 / 7.28	0	0	(241,684)	(838,200)		(2,453,410)	0	(952,050)	0	0	382,140		100% \ 100% ..
Currency Swap - 164240PR - Receive: Fixed USD Pay: Fixed AUD	Q0347#AE0 - Ampol Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2023	09/07/2035	0	44,673,417	5.908 / 7.07	0	0	(464,107)	(1,692,831)		(4,346,481)	0	(1,922,763)	0	0	667,796		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 164652PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	195,368	3.845 / 2.61	0	0	1,776	2,976		29,076	0	2,404	0	0	3,948		99% \ 99%
Currency Swap - 164653PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	3,603,457	3.845 / 2.61	0	0	32,749	54,893		536,284	0	44,342	0	0	72,810		99% \ 99%
Currency Swap - 164654PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	2,918,688	3.845 / 2.61	0	0	26,526	44,462		434,373	0	35,916	0	0	58,974		99% \ 99%
Currency Swap - 164655PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	7,534,607	3.845 / 2.61	0	0	68,477	114,778		1,121,337	0	92,716	0	0	152,241		99% \ 99%
Currency Swap - 164656PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	8,722,008	3.845 / 2.61	0	0	79,268	132,867		1,298,051	0	107,328	0	0	176,233		99% \ 99%
Currency Swap - 164657PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	3,570,589	3.845 / 2.61	0	0	32,451	54,393		531,392	0	43,938	0	0	72,146		99% \ 99%
Currency Swap - 164658PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	4,006,156	3.845 / 2.61	0	0	36,409	61,028		596,215	0	49,297	0	0	80,947		99% \ 99%
Currency Swap - 164659PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	6,803,020	3.845 / 2.61	0	0	61,828	103,634		1,012,458	0	83,714	0	0	137,459		99% \ 99%
Currency Swap - 164660PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	20,763,140	3.845 / 2.61	0	0	188,702	316,295		3,090,071	0	255,499	0	0	419,532		99% \ 99%
Currency Swap - 164661PR - Receive: Fixed USD Pay: Fixed GBP	G93088AB7 - University of Exeter Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	01/29/2043	0	5,602,968	3.845 / 2.61	0	0	50,922	85,353		833,861	0	68,947	0	0	113,211		99% \ 99%
Currency Swap - 164663PR - Receive: Fixed USD Pay: Fixed EUR	G73338AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	240,798	2.555 / 1.12	0	0	2,601	5,033		4,559	0	8,012	0	0	1,290		100% \ 100%
Currency Swap - 164664PR - Receive: Fixed USD Pay: Fixed EUR	G73338AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	4,441,381	2.555 / 1.12	0	0	47,973	92,840		84,089	0	147,778	0	0	23,792		100% \ 100%
Currency Swap - 164665PR - Receive: Fixed USD Pay: Fixed EUR	G73338AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	3,597,381	2.555 / 1.12	0	0	38,857	75,197		68,109	0	119,696	0	0	19,271		100% \ 100%
Currency Swap - 164666PR - Receive: Fixed USD Pay: Fixed EUR	G73338AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	9,286,655	2.555 / 1.12	0	0	100,309	194,122		175,824	0	308,995	0	0	49,748		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 164667PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	10,750,166	2.555 / 1.12	0	0	116,117	224,715		203,533	0	357,690	0	0	57,587		100% \ 100% ..
Currency Swap - 164668PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	4,400,870	2.555 / 1.12	0	0	47,536	91,993		83,322	0	146,430	0	0	23,575		100% \ 100% ..
Currency Swap - 164669PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	4,937,721	2.555 / 1.12	0	0	53,334	103,215		93,486	0	164,293	0	0	26,451		100% \ 100% ..
Currency Swap - 164670PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	8,384,949	2.555 / 1.12	0	0	90,569	175,274		158,752	0	278,992	0	0	44,917		100% \ 100% ..
Currency Swap - 164671PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	25,591,264	2.555 / 1.12	0	0	276,422	534,944		484,519	0	851,498	0	0	137,090		100% \ 100% ..
Currency Swap - 164672PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	11/23/2027	0	6,905,846	2.555 / 1.12	0	0	74,593	144,355		130,748	0	229,778	0	0	36,994		100% \ 100% ..
Currency Swap - 164674PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	163,072	4.7525 / 3.18	0	0	1,564	(10,555)		(10,471)	0	5,900	0	0	1,608		100% \ 100% ..
Currency Swap - 164675PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	3,007,765	4.7525 / 3.18	0	0	28,855	(194,681)		(193,125)	0	108,830	0	0	29,650		100% \ 100% ..
Currency Swap - 164676PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	2,436,197	4.7525 / 3.18	0	0	23,371	(157,686)		(156,425)	0	88,149	0	0	24,016		100% \ 100% ..
Currency Swap - 164677PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	6,289,054	4.7525 / 3.18	0	0	60,333	(407,067)		(403,813)	0	227,557	0	0	61,997		100% \ 100% ..
Currency Swap - 164678PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	7,280,164	4.7525 / 3.18	0	0	69,841	(471,218)		(467,450)	0	263,418	0	0	71,767		100% \ 100% ..
Currency Swap - 164679PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	2,980,331	4.7525 / 3.18	0	0	28,591	(192,906)		(191,363)	0	107,837	0	0	29,380		100% \ 100% ..
Currency Swap - 164680PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	3,343,894	4.7525 / 3.18	0	0	32,079	(216,438)		(214,707)	0	120,992	0	0	32,964		100% \ 100% ..
Currency Swap - 164681PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/01/2023	08/19/2030	0	5,678,405	4.7525 / 3.18	0	0	54,475	(367,542)		(364,603)	0	205,462	0	0	55,977		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 164682PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2023	08/19/2030	0	17,330,763	4.7525 / 3.18	0	0	166,260	(1,121,756)		(1,112,787)	0	627,079	0	0	170,844		100% \ 100% ..
Currency Swap - 164683PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AE3 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2023	08/19/2030	0	4,676,736	4.7525 / 3.18	0	0	44,866	(302,708)		(300,288)	0	169,218	0	0	46,103		100% \ 100% ..
Currency Swap - 164833PR - Receive: Fixed USD Pay: Fixed EUR	750000467 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	1,492,696	6.865 / 5.72	0	0	8,744	(34,762)		(63,305)	0	51,908	0	0	13,394		100% \ 100% ..
Currency Swap - 164834PR - Receive: Fixed USD Pay: Fixed EUR	750000467 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	597,078	6.865 / 5.72	0	0	3,498	(13,905)		(25,322)	0	20,763	0	0	5,357		100% \ 100% ..
Currency Swap - 164837PR - Receive: Fixed USD Pay: Fixed EUR	750000467 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	895,618	6.865 / 5.72	0	0	5,247	(20,857)		(37,983)	0	31,145	0	0	8,036		100% \ 100% ..
Currency Swap - 164842PR - Receive: Fixed USD Pay: Fixed EUR	750000467 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	6,269,324	6.865 / 5.72	0	0	36,727	(146,002)		(265,882)	0	218,014	0	0	56,253		100% \ 100% ..
Currency Swap - 164845PR - Receive: Fixed USD Pay: Fixed EUR	750000467 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	2,985,392	6.865 / 5.72	0	0	17,489	(69,525)		(126,611)	0	103,816	0	0	26,787		100% \ 100% ..
Currency Swap - 164848PR - Receive: Fixed USD Pay: Fixed SEK	753000466 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	493,722	6.675 / 6	0	0	(526)	(22,681)		(45,055)	0	42,561	0	0	4,430		100% \ 100% ..
Currency Swap - 164850PR - Receive: Fixed USD Pay: Fixed SEK	753000466 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	1,036,817	6.675 / 6	0	0	(1,105)	(47,630)		(94,615)	0	89,378	0	0	9,303		100% \ 100% ..
Currency Swap - 164852PR - Receive: Fixed USD Pay: Fixed SEK	753000466 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	148,117	6.675 / 6	0	0	(158)	(6,804)		(13,516)	0	12,768	0	0	1,329		100% \ 100% ..
Currency Swap - 164853PR - Receive: Fixed USD Pay: Fixed SEK	753000466 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	98,744	6.675 / 6	0	0	(105)	(4,536)		(9,011)	0	8,512	0	0	886		100% \ 100% ..
Currency Swap - 164854PR - Receive: Fixed USD Pay: Fixed SEK	753000466 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	246,861	6.675 / 6	0	0	(263)	(11,340)		(22,527)	0	21,281	0	0	2,215		100% \ 100% ..
Currency Swap - 164855PR - Receive: Fixed USD Pay: Fixed DKK	754000465 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	1,583,935	6.825 / 5.56	0	0	11,022	(31,539)		(64,923)	0	56,355	0	0	14,212		100% \ 100% ..
Currency Swap - 164856PR - Receive: Fixed USD Pay: Fixed DKK	754000465 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/12/2023	12/19/2029	0	633,574	6.825 / 5.56	0	0	4,409	(12,616)		(25,969)	0	22,542	0	0	5,685		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 164857PR - Receive: Fixed USD Pay: Fixed DKK	754000465 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/12/2023	12/19/2029	0	950,361	6.825 / 5.56	0	0	6,613	(18,924)		(38,954)	0	33,813	0	0	8,527		100% \ 100% ..
Currency Swap - 164859PR - Receive: Fixed USD Pay: Fixed DKK	754000465 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/12/2023	12/19/2029	0	6,652,526	6.825 / 5.56	0	0	46,293	(132,465)		(272,679)	0	236,689	0	0	59,692		100% \ 100% ..
Currency Swap - 164860PR - Receive: Fixed USD Pay: Fixed DKK	754000465 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/12/2023	12/19/2029	0	3,167,870	6.825 / 5.56	0	0	22,044	(63,079)		(129,847)	0	112,709	0	0	28,425		100% \ 100% ..
Currency Swap - 164921PR - Receive: Fixed USD Pay: Fixed EUR	E9000@AA2 - Planeta Corporacion Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/14/2023	03/22/2032	0	107,200,008	6.32 / 5.29	0	0	686,497	(1,226,643)		(3,943,928)	0	3,684,702	0	0	1,254,572		100% \ 100% ..
Currency Swap - 165165PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AR7 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2023	10/01/2035	0	16,500,000	6.095 / 4.88	0	0	118,106	(537,750)		(1,073,424)	0	579,000	0	0	247,574		100% \ 100% ..
Currency Swap - 165168PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AS5 - Zollner Elektronik AG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2023	09/29/2033	0	7,700,000	6.01 / 4.78	0	0	56,291	(250,950)		(447,872)	0	270,200	0	0	101,842		100% \ 100% ..
Currency Swap - 165268PR - Receive: Fixed USD Pay: Fixed EUR	G8357*AH8 - Spirax-Sarco Overseas Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/10/2023	09/05/2030	0	16,900,052	5.597 / 4.38	0	0	123,933	(519,117)		(775,460)	0	591,962	0	0	167,575		100% \ 100% ..
Currency Swap - 165620PR - Receive: Fixed USD Pay: Fixed JPY	883556B80 - THERMO FISHER SCIENTIFIC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/24/2023	09/06/2043	0	19,869,021	5.8985 / 2.02	1	0	595,437	1,431,995		5,921,860	0	45,873	0	0	408,832		100% \ 100% ..
Currency Swap - 165630PR - Receive: Fixed USD Pay: Fixed JPY	883556B*2 - THERMO FISHER SCIENTIFIC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/24/2023	09/06/2035	0	7,500,000	5.5935 / 1.5	0	0	235,157	540,538		1,486,073	0	17,316	0	0	112,096		100% \ 100% ..
Currency Swap - 165655PR - Receive: Fixed USD Pay: Fixed GBP	23290EA*1 - DFS Furniture Holdings Plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/25/2023	09/06/2028	0	2,103,682	7.982 / 8.47	0	0	(15,824)	(112,173)		(141,213)	0	27,689	0	0	14,633		100% \ 100% ..
Currency Swap - 165660PR - Receive: Fixed USD Pay: Fixed GBP	23290EA@9 - DFS Furniture Holdings Plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/25/2023	09/06/2030	0	5,540,452	8.279 / 8.63	0	0	(36,387)	(295,429)		(416,689)	0	72,924	0	0	54,956		100% \ 100% ..
Currency Swap - 165762PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AD3 - Franke Hldg AG Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2023	11/27/2029	0	46,248,715	3.4 / .82	0	0	831,969	(7,646,728)		(10,162,289)	0	2,904,810	0	0	410,977		100% \ 100% ..
Currency Swap - 165763PR - Receive: Fixed USD Pay: Fixed CHF	116794B#4 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2023	12/08/2031	0	37,563,838	2.6925 / .88	0	0	473,336	(3,839,839)		(8,141,711)	0	2,231,539	0	0	427,917		100% \ 100% ..
Currency Swap - 165765PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/01/2023	06/30/2035	0	26,279,734	3.79 / 3.67	0	0	81,275	2,516,450		1,347,020	0	849,463	0	0	388,683		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 165766PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	7,743,077	3.79 / 3.67	0	0	23,947	741,448		396,887	0	250,286	0	0	114,522		100% \ 100% ..
Currency Swap - 165767PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	9,597,889	3.79 / 3.67	0	0	29,683	919,058		491,959	0	310,241	0	0	141,955		100% \ 100% ..
Currency Swap - 165768PR - Receive: Fixed USD Pay: Fixed CAD	105486AA2 - Brantgate General Partner 1 Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2017	06/30/2035	0	6,323,798	3.79 / 3.67	0	0	20,310	628,804		347,397	0	212,262	0	0	97,123		100% \ 100% ..
Currency Swap - 165769PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	07/18/2039	0	15,795,000	4.8175 / 4.52	0	0	145,031	3,312,628		3,559,146	0	155,977	0	0	282,561		100% \ 100% ..
Currency Swap - 165770PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AB6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	06/30/2033	0	10,899,452	5.73 / 5.85	0	0	94,383	2,523,821		2,114,967	0	299,402	0	0	141,588		100% \ 100% ..
Currency Swap - 165781PR - Receive: Fixed USD Pay: Fixed EUR	G8472#AB7 - Steris plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	02/27/2027	0	22,901,000	4.049 / 1.86	0	0	346,097	(1,323,344)		(1,263,721)	0	823,225	0	0	73,194		100% \ 100% ..
Currency Swap - 165783PR - Receive: Fixed USD Pay: Fixed EUR	G7333@AA2 - Zigup plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	11/23/2027	0	21,334,712	2.555 / 1.12	0	0	230,445	445,967		403,929	0	709,870	0	0	114,288		100% \ 100% ..
Currency Swap - 165784PR - Receive: Fixed USD Pay: Fixed GBP	G2686@AB4 - The Great Rolling Stock Co Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	09/30/2034	0	32,637,500	3.4 / 2.36	0	0	246,351	(573,750)		815,244	0	415,000	0	0	461,564		100% \ 100% ..
Currency Swap - 165786PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AE6 - Oxford Brookes University Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	08/03/2043	0	37,297,955	4.53 / 3.08	0	0	382,205	(267,222)		4,105,646	0	469,406	0	0	765,383		100% \ 100% ..
Currency Swap - 165788PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AB9 - Aquafil SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2023	09/20/2028	0	3,391,044	6.68 / 3.7	0	0	75,677	67,733		133,288	0	112,937	0	0	23,817		100% \ 100% ..
Currency Swap - 166282PR - Receive: Fixed USD Pay: Fixed CAD	C4200*AA5 - Veyron/HALQO Funding, Inc. CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2023	10/01/2043	0	65,469,117	6.4555 / 6.23	0	0	190,177	3,331,674		(1,190,480)	0	2,221,218	0	0	1,349,894		100% \ 100% ..
Currency Swap - 166316PR - Receive: Fixed USD Pay: Fixed EUR	T3002@AA7 - Compagnia Valdostana Acque Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2023	12/14/2038	0	31,776,000	6.79 / 5.3	0	0	222,771	(2,299,500)		(3,138,466)	0	1,158,000	0	0	555,103		100% \ 100% ..
Currency Swap - 166322PR - Receive: Fixed USD Pay: Fixed GBP	G0758#AA1 - BGL Hldgs Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2023	10/11/2028	0	61,170,000	7.44 / 7.45	0	0	(337,768)	(5,589,560)		(5,606,342)	0	1,019,306	2	0	436,011		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 166429PR - Receive: Fixed USD Pay: Fixed GBP	749000470 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2023	10/12/2028	0	4,590,750	6.349 / 6.31	0	0	(19,186)	(390,938)		(404,915)	0	62,250	0	0	32,744		100% \ 100% ..
Currency Swap - 166430PR - Receive: Fixed USD Pay: Fixed GBP	749000470 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2023	10/12/2028	0	2,754,450	6.349 / 6.31	0	0	(11,511)	(234,563)		(242,949)	0	37,350	0	0	19,646		100% \ 100% ..
Currency Swap - 166432PR - Receive: Fixed USD Pay: Fixed GBP	749000470 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2023	10/12/2028	0	18,363,000	6.349 / 6.31	0	0	(76,743)	(1,563,750)		(1,619,659)	0	249,000	0	0	130,976		100% \ 100% ..
Currency Swap - 166433PR - Receive: Fixed USD Pay: Fixed GBP	749000470 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2023	10/12/2028	0	22,035,600	6.349 / 6.31	0	0	(92,092)	(1,876,500)		(1,943,590)	0	298,800	0	0	157,171		100% \ 100% ..
Currency Swap - 166438PR - Receive: Fixed USD Pay: Fixed GBP	749000470 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/10/2023	10/12/2028	0	18,363,000	6.349 / 6.31	0	0	(76,743)	(1,563,750)		(1,619,659)	0	249,000	0	0	130,976		100% \ 100% ..
Currency Swap - 166697PR - Receive: Fixed USD Pay: Fixed EUR	L9619*AA9 - Real Madrid Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2023	11/15/2053	0	31,537,026	7.028 / 5.22	0	0	307,306	(2,359,010)		(2,628,572)	0	1,151,901	0	0	821,271		100% \ 100% ..
Currency Swap - 166752PR - Receive: Fixed USD Pay: Fixed EUR	N4282*AL0 - Royal Friesland Campina N V Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/25/2023	02/01/2036	0	79,380,000	6.851 / 5.11	0	0	695,140	(5,808,750)		(5,911,065)	0	2,895,000	0	0	1,212,899		100% \ 100% ..
Currency Swap - 166879PR - Receive: Fixed USD Pay: Fixed GBP	G7059#AB0 - Phoenix Natural Gas PP Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2023	06/30/2031	0	8,402,895	6.563 / 6.25	0	0	(14,478)	(696,988)		(645,490)	0	113,710	0	0	91,568		100% \ 100% ..
Currency Swap - 166880PR - Receive: Fixed USD Pay: Fixed GBP	G7059#AB0 - Phoenix Natural Gas PP Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2023	06/30/2031	0	2,838,584	6.563 / 6.25	0	0	(4,891)	(235,450)		(218,053)	0	38,412	0	0	30,933		100% \ 100% ..
Currency Swap - 166883PR - Receive: Fixed USD Pay: Fixed GBP	G7059#AB0 - Phoenix Natural Gas PP Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2023	06/30/2031	0	8,792,986	6.563 / 6.25	0	0	(15,150)	(729,344)		(675,456)	0	118,989	0	0	95,819		100% \ 100% ..
Currency Swap - 166884PR - Receive: Fixed USD Pay: Fixed GBP	G7059#AB0 - Phoenix Natural Gas PP Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/09/2023	06/30/2031	0	121,499,728	6.563 / 6.25	0	0	(209,341)	(10,077,931)		(9,333,315)	0	1,644,164	0	0	1,324,013		100% \ 100% ..
Currency Swap - 167162PR - Receive: Fixed USD Pay: Floating NZD3M +211 BPS NZD	Q7170*AA9 - Property for Industry Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2023	12/15/2029	0	10,567,527	6.145 / 5.73	0	0	131,566	707,296		472,290	0	182,500	0	0	94,662		100% \ 100% ..
Currency Swap - 167654PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AC9 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/21/2023	01/31/2034	0	31,558,147	6.27 / 4.67	0	0	309,114	(1,073,006)		(1,168,356)	0	1,108,916	0	0	427,299		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 167840PR - Receive: Fixed USD Pay: Fixed EUR	T6001*AA3 - Interpump Group SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/09/2024	01/31/2034	0	28,100,024	5.6715 / 4.17	0	0	255,933	(1,117,673)		(1,274,543)	0	992,916	0	0	380,476		100% \ 100% ..
Currency Swap - 167852PR - Receive: Fixed USD Pay: Fixed CHF	116794C#3 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/10/2024	04/15/2036	0	29,335,837	5.8605 / 2.62	0	0	666,085	(606,076)		(3,662,074)	0	1,613,783	0	0	453,118		100% \ 100% ..
Currency Swap - 167854PR - Receive: Fixed USD Pay: Fixed CHF	116794D*6 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/10/2024	04/15/2039	0	25,580,850	6.1165 / 2.71	0	0	611,270	(528,498)		(3,629,353)	0	1,407,219	0	0	452,987		100% \ 100% ..
Currency Swap - 167897PR - Receive: Fixed USD Pay: Fixed EUR	E8000*AB4 - Autopistas del Atlantico Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/12/2024	01/31/2034	0	25,992,368	5.865 / 4.4	0	0	231,396	(888,658)		(1,151,843)	0	913,508	0	0	351,938		100% \ 100% ..
Currency Swap - 167898PR - Receive: Fixed USD Pay: Fixed EUR	E8000*AB4 - Autopistas del Atlantico Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/12/2024	01/31/2034	0	5,000,011	5.865 / 4.4	0	0	44,512	(170,946)		(221,574)	0	175,727	0	0	67,700		100% \ 100% ..
Currency Swap - 167899PR - Receive: Fixed USD Pay: Fixed EUR	E8000*AB4 - Autopistas del Atlantico Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/12/2024	01/31/2034	0	5,000,011	5.865 / 4.4	0	0	44,512	(170,946)		(221,574)	0	175,727	0	0	67,700		100% \ 100% ..
Currency Swap - 168402PR - Receive: Fixed USD Pay: Fixed SEK	W9001#AC5 - Solor Bioenergi Management AB Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/12/2024	02/28/2039	0	58,669,997	6.631 / 5.33	0	0	228,497	(2,706,960)		(5,893,307)	0	5,058,599	0	0	1,033,686		100% \ 100% ..
Currency Swap - 168407PR - Receive: Fixed USD Pay: Fixed SEK	W9001#AC5 - Solor Bioenergi Management AB Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/12/2024	02/28/2039	0	2,209,599	6.631 / 5.33	0	0	8,606	(101,948)		(221,951)	0	190,514	0	0	38,930		100% \ 100% ..
Currency Swap - 168706PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AT4 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/22/2024	06/17/2054	0	26,040,004	6.03 / 4.29	0	0	279,679	(1,311,151)		(996,298)	0	929,484	0	0	685,439		100% \ 100% ..
Currency Swap - 168707PR - Receive: Fixed USD Pay: Fixed EUR	B1401#AT4 - Brussels Airport Company NV/SA Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/22/2024	06/17/2054	0	11,808,996	6.03 / 4.29	0	0	126,833	(594,599)		(451,816)	0	421,516	0	0	310,843		100% \ 100% ..
Currency Swap - 169159PR - Receive: Fixed USD Pay: Fixed GBP	G7314#AB1 - The Queen's College of St Mar Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/18/2024	03/11/2058	0	8,914,500	5.83 / 5.59	0	0	(4,782)	(384,650)		(9,709)	0	116,200	0	0	249,960		100% \ 100% ..
Currency Swap - 169464PR - Receive: Fixed USD Pay: Fixed EUR	750000472 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/02/2024	04/06/2028	0	1,241,270	6.887 / 5.07	0	0	12,964	(68,678)		(66,734)	0	44,516	0	0	7,649		100% \ 100% ..
Currency Swap - 169465PR - Receive: Fixed USD Pay: Fixed EUR	750000472 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/02/2024	04/06/2028	0	5,156,045	6.887 / 5.07	0	0	53,851	(285,276)		(277,202)	0	184,914	0	0	31,772		100% \ 100% ..
Currency Swap - 169468PR - Receive: Fixed USD Pay: Fixed GBP	749000473 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/02/2024	04/06/2028	0	2,214,077	6.646 / 6.33	0	0	(1,682)	(127,715)		(123,114)	0	29,262	0	0	13,643		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 169470PR - Receive: Fixed USD Pay: Fixed GBP	749000473 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/02/2024	04/06/2028	0	9,196,934	6.646 / 6.33	0	0	(6,985)	(530,508)		(511,395)	0	121,552	0	0	56,672		100% \ 100% ..
Currency Swap - 169814PR - Receive: Fixed USD Pay: Fixed EUR	G8401*AP6 - SSP Financing Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2024	04/26/2029	0	9,341,174	6.866 / 4.89	0	0	104,988	(627,045)		(570,444)	0	338,754	0	0	74,913		100% \ 100% ..
Currency Swap - 169815PR - Receive: Fixed USD Pay: Fixed EUR	G8401*AP6 - SSP Financing Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2024	04/26/2029	0	7,220,890	6.866 / 4.89	0	0	81,158	(484,717)		(440,963)	0	261,862	0	0	57,909		100% \ 100% ..
Currency Swap - 169817PR - Receive: Fixed USD Pay: Fixed EUR	G8401*AP6 - SSP Financing Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2024	04/26/2029	0	1,787,128	6.866 / 4.89	0	0	20,086	(119,965)		(109,136)	0	64,809	0	0	14,332		100% \ 100% ..
Currency Swap - 169818PR - Receive: Fixed USD Pay: Fixed EUR	G8401*AP6 - SSP Financing Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/17/2024	04/26/2029	0	27,955,402	6.866 / 4.89	0	0	314,200	(1,876,563)		(1,707,172)	0	1,013,790	0	0	224,192		100% \ 100% ..
Currency Swap - 169841PR - Receive: Fixed USD Pay: Fixed EUR	L6241#AA7 - MEIF 5 Rey Investments Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/19/2024	04/29/2031	0	19,275,275	7.076 / 5.04	0	0	218,362	(1,253,390)		(1,084,919)	0	697,633	0	0	206,269		100% \ 100% ..
Currency Swap - 169939PR - Receive: Fixed USD Pay: Fixed EUR	E7336#AA9 - MaxamCorp Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2024	05/09/2032	0	180,830,035	6.911 / 4.96	0	0	1,981,965	(10,877,819)		(9,278,867)	0	6,514,877	0	0	2,141,560		100% \ 100% ..
Currency Swap - 169940PR - Receive: Fixed USD Pay: Fixed EUR	E7336#AA9 - MaxamCorp Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2024	05/09/2032	0	12,498,952	6.911 / 4.96	0	0	136,993	(751,874)		(641,354)	0	450,308	0	0	148,024		100% \ 100% ..
Currency Swap - 170146PR - Receive: Fixed USD Pay: Fixed GBP	G4640#AA5 - Holman Leasing Ltd. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/10/2024	05/15/2029	0	30,057,600	5.919 / 5.51	0	0	20,816	(1,825,200)		(1,690,532)	0	398,400	0	0	243,557		100% \ 100% ..
Currency Swap - 170451PR - Receive: Fixed USD Pay: Fixed EUR	750000488 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2024	05/24/2031	0	20,183,742	6.208 / 4.45	0	0	205,674	(977,144)		(938,484)	0	719,118	0	0	217,632		100% \ 100% ..
Currency Swap - 170478PR - Receive: Fixed USD Pay: Fixed EUR	D2736#BB4 - DRAEXLMAIER Group SE & Co. KG Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2024	09/26/2034	0	48,852,000	6.498 / 4.8	0	0	503,878	(2,261,250)		(2,206,810)	0	1,737,000	0	0	690,407		100% \ 100% ..
Currency Swap - 170542CM - Receive: Fixed USD Pay: Fixed EUR	585055BY1 - MEDTRONIC INC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2024	04/15/2053	0	9,458,902	5.928 / 4.15	0	0	103,790	(485,465)		(315,444)	0	337,943	0	0	243,661		100% \ 100% ..
Currency Swap - 170556CM - Receive: Fixed USD Pay: Fixed EUR	585055BY1 - MEDTRONIC INC CORPORATE	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2024	04/15/2053	0	12,574,400	5.825 / 4.15	(158,333)	0	129,660	(757,185)		(554,243)	0	453,133	971	0	323,916		100% \ 100% ..
Currency Swap - 170557PR - Receive: Fixed USD Pay: Fixed EUR	L96198AQ2 - VTG Finance Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/30/2024	02/28/2050	0	48,114,863	6.58 / 4.73	0	0	552,212	(2,361,970)		(477,260)	0	1,715,372	0	0	1,164,158		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 170566CM - Receive: Fixed USD Pay: Fixed EUR	58507LAW9 - MEDTRONIC GLOBAL HOLDINGS SCA CORP FOREIGN	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/31/2024	04/15/2050	0	11,937,200	5.24 / 1.625	4,328,012	0	313,298	3,723,388		3,433,503	0	272,554	(79,995)	0	289,603		100% \ 100% ..
Currency Swap - 170701PR - Receive: Fixed USD Pay: Fixed EUR	B6001*AB0 - Interparking Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2024	06/14/2034	0	75,726,000	6.225 / 4.66	0	0	679,534	(3,783,500)		(4,293,641)	0	2,702,000	0	0	1,051,132		100% \ 100% ..
Currency Swap - 171020PR - Receive: Fixed USD Pay: Fixed EUR	E5444#AM6 - Futbol Club Barcelona Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/21/2024	10/01/2034	0	38,042,160	6.71 / 5.13	0	0	316,842	(2,394,100)		(2,803,216)	0	1,374,160	0	0	538,178		100% \ 100% ..
Currency Swap - 171119PR - Receive: Fixed USD Pay: Fixed EUR	F7686#AC0 - Rubis Energie S.A.S. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2024	12/20/2032	0	27,014,400	6.504 / 4.99	0	0	219,332	(1,609,020)		(1,921,135)	0	972,720	0	0	336,953		100% \ 100% ..
Currency Swap - 171120PR - Receive: Fixed USD Pay: Fixed EUR	F7686#AC0 - Rubis Energie S.A.S. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2024	12/20/2032	0	30,980,800	6.504 / 4.99	0	0	251,535	(1,845,265)		(2,203,207)	0	1,115,540	0	0	386,426		100% \ 100% ..
Currency Swap - 171122PR - Receive: Fixed USD Pay: Fixed EUR	F7686#AA4 - Rubis Energie S.A.S. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2024	09/12/2036	0	75,040,000	6.664 / 5.15	0	0	620,308	(4,469,500)		(5,775,179)	0	2,702,000	0	0	1,183,613		100% \ 100% ..
Currency Swap - 171563PR - Receive: Fixed USD Pay: Fixed JPY	G0687#AC3 - AVI Global Trust Plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/25/2024	09/12/2039	0	16,727,842	5.821 / 2.28	0	0	447,101	328,413		2,687,073	0	40,803	0	0	301,004		100% \ 100% ..
Currency Swap - 171631PR - Receive: Fixed USD Pay: Fixed GBP	G9591#AA3 - Wheatley Funding No.1 Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	02/29/2040	0	47,361,359	5.447 / 5.4	0	0	(70,576)	(1,618,593)		(1,290,236)	0	612,042	0	0	867,394		100% \ 100% ..
Currency Swap - 171632PR - Receive: Fixed USD Pay: Fixed GBP	G9591#AB1 - Wheatley Funding No.1 Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	02/28/2050	0	86,581,753	5.647 / 5.63	0	0	(155,374)	(2,958,965)		(2,360,689)	0	1,118,880	0	0	2,094,879		100% \ 100% ..
Currency Swap - 171981PR - Receive: Fixed USD Pay: Fixed GBP	L0164*AA7 - Airports Group Europe Sarl Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2024	08/28/2031	0	23,844,650	6.155 / 6.2	0	0	(51,190)	(731,675)		(879,317)	0	307,100	0	0	264,216		100% \ 100% ..
Currency Swap - 172493PR - Receive: Fixed USD Pay: Floating 90 Day Euribor +260 BPS EUR	87245GA@5 - TIB Diversified Payment Rights Sr. Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2024	11/15/2034	0	64,481,378	6.129 / 5.111	0	0	505,089	(1,359,303)		(7,104,729)	0	2,237,488	0	0	919,077		100% \ 100% ..
Currency Swap - 172550PR - Receive: Fixed USD Pay: Fixed EUR	479142H*5 - Johnson Matthey Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/18/2024	12/19/2031	0	34,159,926	5.17 / 4.03	0	0	246,788	(698,175)		(1,422,031)	0	1,184,595	0	0	390,247		100% \ 100% ..
Currency Swap - 172652PR - Receive: Fixed USD Pay: Fixed EUR	83406@AA2 - Softtek Integration Sys Inc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2024	07/03/2032	0	3,795,952	7.679 / 6.3	0	0	32,512	(123,179)		(123,179)	(35,046)	131,317	0	0	45,554		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 172946PR - Receive: Fixed USD Pay: Fixed EUR	G9900#AA9 - Zigup Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/09/2024	10/30/2031	0	7,499,984	5.744 / 4.24	0	0	69,198	(279,794)		(322,738)	0	264,383	0	0	84,548		100% \ 100% ..
Currency Swap - 173255PR - Receive: Fixed USD Pay: Fixed EUR	T8240#AB4 - San Carlo Gruppo Alimentare Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/24/2024	01/22/2035	0	2,620,080	6.98 / 5.15	0	0	27,995	(124,200)		(124,200)	(35,829)	93,644	0	0	37,769		100% \ 100% ..
Currency Swap - 173499PR - Receive: Fixed USD Pay: Fixed EUR	750100512 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/05/2024	11/07/2029	0	4,758,828	5.988 / 4.19	0	0	51,435	(201,997)		(189,991)	0	168,586	0	0	41,927		100% \ 100% ..
Currency Swap - 173500PR - Receive: Fixed USD Pay: Fixed EUR	750100512 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/05/2024	11/07/2029	0	3,807,062	5.988 / 4.19	0	0	41,148	(161,598)		(151,993)	0	134,868	0	0	33,541		100% \ 100% ..
Currency Swap - 173602PR - Receive: Fixed USD Pay: Fixed GBP	G6000*AB6 - The Merchants Trust plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/13/2024	01/20/2040	0	31,815,000	5.86 / 5.91	0	0	(90,581)	(1,396,250)		(1,545,920)	0	415,000	0	0	580,274		100% \ 100% ..
Currency Swap - 173664PR - Receive: Fixed USD Pay: Fixed EUR	750000498 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	9,572,677	6.518 / 4.4	0	0	116,984	(755,139)		(686,175)	0	350,974	0	0	69,971		100% \ 100% ..
Currency Swap - 173665PR - Receive: Fixed USD Pay: Fixed EUR	750000498 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	4,786,338	6.518 / 4.4	0	0	58,492	(377,570)		(343,087)	0	175,487	0	0	34,985		100% \ 100% ..
Currency Swap - 173666PR - Receive: Fixed USD Pay: Fixed EUR	750000498 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	11,168,123	6.518 / 4.4	0	0	136,481	(880,996)		(800,537)	0	409,470	0	0	81,632		100% \ 100% ..
Currency Swap - 173667PR - Receive: Fixed USD Pay: Fixed EUR	750000498 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	6,381,785	6.518 / 4.4	0	0	77,989	(503,426)		(457,450)	0	233,983	0	0	46,647		100% \ 100% ..
Currency Swap - 173671PR - Receive: Fixed USD Pay: Fixed GBP	749000497 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	3,109,985	6.294 / 6.33	0	0	(8,298)	(159,868)		(171,856)	0	40,859	0	0	22,732		100% \ 100% ..
Currency Swap - 173672PR - Receive: Fixed USD Pay: Fixed GBP	749000497 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	1,554,993	6.294 / 6.33	0	0	(4,149)	(79,934)		(85,928)	0	20,430	0	0	11,366		100% \ 100% ..
Currency Swap - 173673PR - Receive: Fixed USD Pay: Fixed GBP	749000497 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	3,628,316	6.294 / 6.33	0	0	(9,681)	(186,513)		(200,499)	0	47,669	0	0	26,521		100% \ 100% ..
Currency Swap - 173674PR - Receive: Fixed USD Pay: Fixed GBP	749000497 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2024	11/19/2028	0	2,073,324	6.294 / 6.33	0	0	(5,532)	(106,579)		(114,571)	0	27,240	0	0	15,155		100% \ 100% ..
Currency Swap - 174999PR - Receive: Fixed USD Pay: Fixed EUR	E5705*AA0 - Health Transportation Group Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/17/2024	12/27/2029	0	9,662,012	8.825 / 6.5	0	0	119,290	(781,033)		(745,421)	0	354,890	0	0	86,984		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 175025PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AN1 - Sanctuary Housing Association Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2024	01/29/2045	0	3,685,907	6.2005 / 6.28	0	0	(14,837)	(173,772)		(211,212)	0	48,230	0	0	78,905		100% \ 100%
Currency Swap - 175026PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AN1 - Sanctuary Housing Association Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2024	01/29/2045	0	6,335,081	6.2005 / 6.28	0	0	(25,501)	(298,667)		(363,017)	0	82,894	0	0	135,616		100% \ 100%
Currency Swap - 175030PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AP6 - Sanctuary Housing Association Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2024	01/29/2050	0	2,714,255	6.15 / 6.28	0	0	(11,954)	(127,964)		(173,611)	0	35,516	0	0	65,552		100% \ 100%
Currency Swap - 175031PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AP6 - Sanctuary Housing Association Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2024	01/29/2050	0	4,665,170	6.15 / 6.28	0	0	(20,546)	(219,939)		(298,397)	0	61,043	0	0	112,668		100% \ 100%
Currency Swap - 175033PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AP6 - Sanctuary Housing Association Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2024	01/29/2050	0	17,400,032	6.15 / 6.28	0	0	(76,632)	(820,324)		(1,112,953)	0	227,677	0	0	420,226		100% \ 100%
Currency Swap - 175168PR - Receive: Fixed USD Pay: Fixed EUR	E7826*AA0 - APK Finteco, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2024	01/22/2035	0	7,514,573	7.187 / 5.067	0	0	86,414	(533,782)		(533,782)	(133,959)	278,853	0	0	108,323		100% \ 100%
Currency Swap - 175169PR - Receive: Fixed USD Pay: Fixed EUR	E7826*AA0 - APK Finteco, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2024	01/22/2035	0	45,022,393	7.187 / 5.067	0	0	517,735	(4,139,965)		(3,198,073)	0	1,670,702	0	0	649,003		100% \ 100%
Currency Swap - 175672PR - Receive: Fixed USD Pay: Fixed GBP	749000517 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/22/2025	01/24/2029	0	9,696,096	5.9848 / 5.91	0	0	(34,663)	(745,521)		(760,830)	0	130,476	0	0	73,799		100% \ 100%
Currency Swap - 175674PR - Receive: Fixed USD Pay: Fixed GBP	749000517 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/22/2025	01/24/2029	0	3,878,438	5.9848 / 5.91	0	0	(13,865)	(298,208)		(304,332)	0	52,190	0	0	29,520		100% \ 100%
Currency Swap - 176067PR - Receive: Fixed USD Pay: Fixed EUR	G8124*AA5 - SigmaRoc plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/20/2030	0	31,746,945	7.103 / 4.93	0	0	381,512	(2,975,990)		(2,577,448)	0	1,180,002	0	0	292,252		100% \ 100%
Currency Swap - 176068PR - Receive: Fixed USD Pay: Fixed EUR	G8124*AA5 - SigmaRoc plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/20/2030	0	16,056,249	7.103 / 4.93	0	0	192,952	(1,303,563)		(1,303,563)	(170,331)	596,795	0	0	147,809		100% \ 100%
Currency Swap - 176070PR - Receive: Fixed USD Pay: Fixed EUR	G8124*AB3 - SigmaRoc plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/20/2030	0	7,549,895	7.104 / 4.93	0	0	90,786	(612,721)		(612,721)	(80,147)	280,622	0	0	69,502		100% \ 100%
Currency Swap - 176071PR - Receive: Fixed USD Pay: Fixed EUR	G8124*AB3 - SigmaRoc plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/20/2030	0	7,077,378	7.104 / 4.93	0	0	85,104	(663,440)		(574,374)	0	263,059	0	0	65,152		100% \ 100%
Currency Swap - 176072PR - Receive: Fixed USD Pay: Fixed EUR	G8124*AB3 - SigmaRoc plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/20/2030	0	19,835,350	7.104 / 4.93	0	0	238,516	(1,859,385)		(1,609,764)	0	737,260	0	0	182,598		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 176073PR - Receive: Fixed USD Pay: Fixed EUR	G8124*AB3 - SigmaRoc plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/20/2030	0	7,077,378	7.104 / 4.93	0	0	85,104	(663,440)		(574,374)	0	263,059	0	0	65,152		100% \ 100% ..
Currency Swap - 176281PR - Receive: Fixed USD Pay: Fixed EUR	B6001*AC8 - Interparking Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/19/2025	02/27/2035	0	6,572,160	6.5125 / 4.53	0	0	69,673	(583,695)		(454,047)	0	243,180	0	0	95,288		100% \ 100% ..
Currency Swap - 176433PR - Receive: Fixed USD Pay: Fixed GBP	13970RB*9 - Capita Plc. Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2025	04/24/2028	0	11,509,966	7.226 / 7.3	5,910	0	(42,283)	(615,911)		(615,911)	(31,950)	150,921	0	0	72,046		100% \ 100% ..
Currency Swap - 176436PR - Receive: Fixed USD Pay: Fixed GBP	13970RB*9 - Capita Plc. Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/25/2025	04/24/2028	0	12,309,951	7.226 / 7.3	0	0	(45,222)	(607,233)		(658,719)	0	161,410	0	0	77,053		99% \ 100% ....
Currency Swap - 176471PR - Receive: Fixed USD Pay: Fixed CAD	C68026AB8 - Oilers Ent Group CA Corp Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/26/2025	06/30/2051	0	10,906,564	6.19 / 5.07	0	0	79,200	(114,078)		(36,422)	0	393,953	0	0	271,297		100% \ 100% ..
Currency Swap - 176714PR - Receive: Fixed USD Pay: Fixed GBP	G9402#AD6 - WH Smith plc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/11/2025	03/11/2038	0	45,909,474	6.194 / 6.58	0	(83,485)	(109,080)	(1,284,243)		(2,865,143)	0	(1,200,759)	0	0	776,702		100% \ 100% ..
Currency Swap - 176982PR - Receive: Fixed USD Pay: Fixed EUR	H56828AA2 - NW Holding GmbH Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/19/2025	03/31/2039	0	26,119,200	6.144 / 4.69	0	0	227,249	(1,141,200)		(1,209,305)	0	926,400	0	0	461,727		100% \ 100% ..
Currency Swap - 177573PR - Receive: Fixed USD Pay: Fixed GBP	G9000*AA2 - Speedy Hire plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2025	04/26/2032	0	6,000,549	7.505 / 7.73	0	0	(28,750)	(237,852)		(351,963)	0	77,954	0	0	70,825		99% \ 100% ....
Currency Swap - 177574PR - Receive: Fixed USD Pay: Fixed GBP	G9000*AA2 - Speedy Hire plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/08/2025	04/26/2032	0	39,758,364	7.505 / 7.73	0	0	(190,490)	(1,575,960)		(2,332,034)	0	516,504	0	0	469,274		99% \ 100% ....
Currency Swap - 178882PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AY5 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2025	06/02/2031	0	87,039,054	5.595 / 3.89	0	0	1,008,327	(1,381,758)		(940,437)	0	3,004,836	0	0	940,941		100% \ 100% ..
Currency Swap - 178883PR - Receive: Fixed USD Pay: Fixed EUR	G5264#AY5 - Kingspan Securities Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/16/2025	06/02/2031	0	29,863,668	5.595 / 3.89	0	0	345,963	(474,090)		(322,670)	0	1,030,979	0	0	322,843		100% \ 100% ..
Currency Swap - 178993PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AE3 - Recordati Ind Chim E Farm SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	09/28/2035	0	49,503,523	6.265 / 4.55	0	0	624,265	(80,760)		1,441,216	0	1,685,041	0	0	742,331		100% \ 100% ..
Currency Swap - 178994PR - Receive: Fixed USD Pay: Fixed EUR	T7841#AE3 - Recordati Ind Chim E Farm SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	09/28/2035	0	20,397,145	6.265 / 4.55	0	0	257,219	(33,276)		593,830	0	694,294	0	0	305,866		100% \ 100% ..
Currency Swap - 179072PR - Receive: Fixed USD Pay: Fixed EUR	E8005#AA7 - Ontime Corporate Union, S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2025	05/29/2032	0	19,006,438	8.503 / 6.6	0	0	246,332	(41,085)		106,556	0	647,299	0	0	226,168		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 179333PR - Receive: Fixed USD Pay: Fixed EUR	T9004#AA0 - Setramar Port Holding S.p.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/05/2025	06/30/2034	0	5,566,595	7.6 / 5.89	0	0	67,757	54,113		67,318	0	187,333	0	0	77,484		100% \ 100% ..
Currency Swap - 179334PR - Receive: Fixed USD Pay: Fixed EUR	T9004#AA0 - Setramar Port Holding S.p.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/05/2025	06/30/2034	0	10,401,646	7.6 / 5.89	0	0	126,610	125,789		125,789	(164,383)	350,047	0	0	144,785		100% \ 100% ..
Currency Swap - 179380PR - Receive: Fixed USD Pay: Fixed EUR	T1000@AB1 - Ascopiave S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2025	06/24/2035	0	21,196,560	5.76 / 3.99	0	0	268,843	69,750		226,794	0	717,960	0	0	313,212		100% \ 100% ..
Currency Swap - 179381PR - Receive: Fixed USD Pay: Fixed EUR	T1000@AB1 - Ascopiave S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2025	06/24/2035	0	10,940,160	5.76 / 3.99	0	0	138,758	36,000		117,055	0	370,560	0	0	161,658		100% \ 100% ..
Currency Swap - 179792PR - Receive: Fixed USD Pay: Fixed CAD	C8665*AW6 - TForce Holdings Inc Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2025	06/27/2032	0	2,184,519	5.862 / 4.94	0	0	16,176	71,471		31,655	0	75,535	0	0	26,173		100% \ 100% ..
Currency Swap - 179863CM - Receive: Fixed EUR Pay: Fixed USD	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/26/2025	07/03/2030	0	585,150,000	3.074 / 4.5948	0	0	(6,962,779)	(17,122,502)		(16,206,720)	0	(19,198,264)	70,561	0	4,848,165		100% \ 100% ..
Currency Swap - 179990PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AB7 - Cairn Homes plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2025	07/31/2030	0	23,144,830	5.865 / 4.36	0	0	265,311	824,355		773,279	0	758,525	0	0	226,575		100% \ 100% ..
Currency Swap - 179991PR - Receive: Fixed USD Pay: Fixed EUR	G1750@AB7 - Cairn Homes plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/01/2025	07/31/2030	0	17,776,064	5.865 / 4.36	0	0	203,769	633,135		593,906	0	582,574	0	0	174,018		100% \ 100% ..
Currency Swap - 180159PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AB8 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2025	09/25/2039	0	12,204,983	6.0775 / 4.57	0	0	140,963	341,029		278,667	0	403,177	0	0	219,915		100% \ 100% ..
Currency Swap - 180160PR - Receive: Fixed USD Pay: Fixed EUR	E9242@AB8 - Ulma Inversiones Sociedad Coop Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2025	09/25/2039	0	11,165,018	6.0775 / 4.57	0	0	128,952	311,971		254,922	0	368,823	0	0	201,176		100% \ 100% ..
Currency Swap - 180164PR - Receive: Fixed USD Pay: Fixed EUR	F7686#AD8 - Rubis Energie S.A.S. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2025	09/10/2037	0	16,004,340	6.5895 / 5.05	0	0	186,219	443,195		372,896	0	528,820	0	0	264,753		100% \ 100% ..
Currency Swap - 180394PR - Receive: Fixed USD Pay: Fixed CAD	C5793#AU7 - McCain Finance (Canada) Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/18/2025	08/06/2037	0	5,027,322	5.7045 / 5.07	0	0	23,911	167,312		(28,218)	0	173,730	0	0	82,807		100% \ 100% ..
Currency Swap - 180525PR - Receive: Fixed USD Pay: Fixed EUR	T1005*AB8 - Plures S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2025	09/09/2035	0	41,013,000	5.945 / 4.35	0	0	500,794	1,258,250		1,307,246	0	1,351,000	0	0	613,263		100% \ 100% ..
Currency Swap - 180526PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AD5 - Aquafil SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2025	09/24/2035	0	6,074,444	7.759 / 6.05	0	0	80,248	185,857		217,914	0	200,114	0	0	91,035		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 180527PR - Receive: Fixed USD Pay: Fixed EUR	T0440#AD5 - Aquafil SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/23/2025	09/24/2035	0	11,835,810	7.759 / 6.05	0	0	156,360	362,135		424,597	0	389,914	0	0	177,378		100% \ 100% ..
Currency Swap - 180789PR - Receive: Fixed USD Pay: Fixed EUR	X5820*AF8 - Nevel Oy Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2025	08/14/2040	0	55,526,419	6.693 / 5	0	0	296,341	289,352		155,742	0	1,877,141	0	0	1,034,106		100% \ 100% ..
Currency Swap - 180791PR - Receive: Fixed USD Pay: Fixed EUR	X5820*AF8 - Nevel Oy Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2025	08/14/2040	0	5,252,280	6.693 / 5	0	0	28,031	27,370		14,732	0	177,560	0	0	97,817		100% \ 100% ..
Currency Swap - 180792PR - Receive: Fixed USD Pay: Fixed SEK	X5820*AC5 - Nevel Oy Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/31/2025	08/14/2040	0	19,685,246	6.635 / 5.21	0	0	64,657	359,829		(527,444)	0	1,592,773	0	0	366,612		100% \ 100% ..
Currency Swap - 180823PR - Receive: Fixed USD Pay: Fixed EUR	T42356AC0 - Fidia Farmaceutici SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/01/2025	09/12/2035	0	34,374,780	6.104 / 4.66	0	0	376,121	640,035		339,362	0	1,146,420	0	0	514,234		100% \ 100% ..
Currency Swap - 180892PR - Receive: Fixed USD Pay: Fixed EUR	T1000*AA5 - Acquedotto Pugliese SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2025	10/09/2040	0	66,870,042	6.096 / 4.63	0	0	729,198	1,600,353		1,068,374	0	2,218,083	0	0	1,252,224		100% \ 100% ..
Currency Swap - 180924PR - Receive: Fixed USD Pay: Fixed EUR	T6261#AA4 - Juventus Football Club S.p.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/07/2025	09/26/2037	0	103,949,958	5.579 / 4.15	0	0	1,128,945	2,304,331		1,579,623	0	3,454,260	0	0	1,722,972		100% \ 100% ..
Currency Swap - 181446PR - Receive: Fixed USD Pay: Fixed EUR	750000532 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/02/2025	09/04/2030	0	35,122,734	5.605 / 4.2	0	0	358,424	867,060		576,175	0	1,164,123	0	0	348,145		100% \ 100% ..
Currency Swap - 181592PR - Receive: Fixed USD Pay: Fixed GBP	G9403*AA5 - WW (1990) Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2025	10/31/2031	0	17,959,998	6.84 / 7.35	0	0	(67,231)	338,905		83,635	0	220,189	0	0	202,465		100% \ 100% ..
Currency Swap - 181624PR - Receive: Fixed USD Pay: Fixed AUD	717612634 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/09/2025	09/12/2028	0	11,871,000	4.1465 / 4.371	0	0	(45,236)	(651,600)		(654,063)	0	(519,300)	0	0	82,919		100% \ 100% ..
Currency Swap - 182157PR - Receive: Fixed USD Pay: Fixed CAD	C1541#AA5 - Canada Trans (Ontario) CTL CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/23/2025	09/29/2035	0	91,973,385	5.6485 / 4.88	0	0	531,092	2,341,847		(99,061)	0	3,204,046	0	0	1,379,395		100% \ 100% ..
Currency Swap - 182512PR - Receive: Fixed USD Pay: Fixed GBP	G0600*AA5 - Arca BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/01/2025	03/21/2037	0	17,661,581	7.223 / 7.54	(654,148)	0	(75,533)	(989,325)		(989,325)	158,715	0	0	0	285,820		100% \ 100% ..
Currency Swap - 182700PR - Receive: Fixed USD Pay: Fixed EUR	X9000*AA3 - Sporting Entertainment, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/10/2025	06/30/2053	0	7,073,087	7.305 / 5.75	0	0	83,646	125,093		(65,866)	0	236,116	0	0	182,911		100% \ 100% ..
Currency Swap - 182900PR - Receive: Fixed USD Pay: Fixed EUR	E03698AA6 - Alcampo, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2025	10/23/2030	0	48,103,380	5.871 / 4.52	0	0	614,412	1,227,759		803,215	0	21,466,174	0	0	484,898		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 182901PR - Receive: Fixed USD Pay: Fixed EUR	E03698AA6 - Alcampo, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2025	10/23/2030	0	7,197,813	5.871 / 4.52	0	0	73,298	183,712		120,187	0	238,363	0	0	72,556		100% \ 100% ..
Currency Swap - 183014PR - Receive: Fixed USD Pay: Fixed GBP	G4098#AA2 - Greenhouse BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2025	11/06/2035	0	1,645,008	5.87 / 6.22	0	0	(5,107)	7,826		(34,026)	0	20,458	0	0	24,815		100% \ 100% ..
Currency Swap - 183015PR - Receive: Fixed USD Pay: Fixed GBP	G4098#AA2 - Greenhouse BidCo Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2025	11/06/2035	0	65,789,756	5.87 / 6.22	0	0	(204,247)	312,979		(1,360,817)	0	818,182	0	0	992,431		100% \ 100% ..
Currency Swap - 183144PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AR9 - MITIE Treasury Management Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2025	11/12/2030	0	13,028,120	5.088 / 5.38	0	0	(31,071)	42,521		(130,556)	0	162,265	0	0	132,193		100% \ 100% ..
Currency Swap - 183552PR - Receive: Fixed USD Pay: Fixed CAD	C5600#AB2 - Montreal Gateway Terminals Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/04/2025	12/31/2035	0	12,315,662	5.8066 / 4.994	0	0	70,244	92,384		(242,868)	0	436,944	0	0	187,283		100% \ 100% ..
Currency Swap - 183649PR - Receive: Fixed USD Pay: Fixed EUR	G2387@AC4 - Assura Financing PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/06/2025	11/18/2032	0	34,220,205	5.225 / 3.89	0	0	332,305	500,226		62,272	0	1,145,918	0	0	423,779		100% \ 100% ..
Currency Swap - 183650PR - Receive: Fixed USD Pay: Fixed EUR	G2387@AC4 - Assura Financing PLC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/06/2025	11/18/2032	0	22,665,079	5.225 / 3.89	0	0	220,096	331,315		41,244	0	758,976	0	0	280,681		100% \ 100% ..
Currency Swap - 184193PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AE9 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/21/2025	12/08/2047	0	103,599,000	6.255 / 4.9	0	0	1,138,219	1,372,500		(2,480,557)	0	1,287,000	0	0	2,384,514		100% \ 100% ..
Currency Swap - 184251PR - Receive: Fixed USD Pay: Fixed EUR	T1890#AD8 - Barilla Iniziative SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/24/2025	12/10/2040	0	45,365,693	5.59 / 4.36	0	0	417,255	670,904		(636,024)	0	1,518,879	0	0	854,642		100% \ 100% ..
Currency Swap - 184479PR - Receive: Fixed USD Pay: Fixed GBP	G6954#AG7 - Peabody Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/03/2025	01/21/2036	0	12,119,974	5.59 / 5.85	0	0	(22,333)	38,651		(194,408)	0	38,651	0	0	184,896		100% \ 100% ..
Currency Swap - 184480PR - Receive: Fixed USD Pay: Fixed GBP	G6954#AG7 - Peabody Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/03/2025	01/21/2036	0	1,207,026	5.59 / 5.85	0	0	(2,224)	3,849		(19,361)	0	3,849	0	0	18,414		100% \ 100% ..
Currency Swap - 184516PR - Receive: Fixed USD Pay: Fixed EUR	750000550 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2025	12/08/2030	0	10,898,377	5.4155 / 4.2	0	0	100,639	287,267		141,346	0	360,601	0	0	111,554		100% \ 100% ..
Currency Swap - 184517PR - Receive: Fixed USD Pay: Fixed EUR	750000550 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2025	12/08/2030	0	1,210,931	5.4155 / 4.2	0	0	11,182	31,919		15,705	0	40,067	0	0	12,395		100% \ 100% ..
Currency Swap - 184521PR - Receive: Fixed USD Pay: Fixed GBP	749000551 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/04/2025	12/08/2030	0	5,128,627	5.266 / 5.53	0	0	(10,400)	21,720		(41,191)	0	63,815	0	0	52,496		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 184522PR - Receive: Fixed USD Pay: Fixed GBP	749000551 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/04/2025	12/08/2030	0	569,847	5.266 / 5.53	0	0	(1,156)	2,413		(4,577)	0	7,091	0	0	5,833		100% \ 100% ..
Currency Swap - 184687PR - Receive: Fixed USD Pay: Fixed GBP	G9000*AA2 - Speedy Hire plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2025	04/26/2032	0	17,432,387	7.505 / 7.73	(679,895)	0	(91,418)	(1,022,500)		(1,022,500)	123,248	0	0	0	205,757		100% \ 100% ..
Currency Swap - 184688PR - Receive: Fixed USD Pay: Fixed EUR	E8005#AA7 - Ontime Corporate Union, S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2025	05/29/2032	0	15,462,410	8.503 / 6.6	121,424	0	199,493	86,687		86,687	340,491	0	(27,076)	0	183,996		100% \ 100% ..
Currency Swap - 185136PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AD4 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/18/2025	01/04/2033	0	11,578,684	4.162 / 2.58	0	0	131,990	44,905		44,905	(265,694)	393,223	0	0	144,889		100% \ 100% ..
Currency Swap - 185295PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AE5 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/23/2025	03/11/2033	0	24,418,116	5.929 / 4.72	0	0	164,860	855,703		359,105	0	855,703	0	0	310,046		100% \ 100% ..
Currency Swap - 185296PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AE5 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/23/2025	03/11/2033	0	1,330,005	5.929 / 4.72	0	0	8,980	46,608		19,559	0	46,608	0	0	16,888		100% \ 100% ..
Currency Swap - 185297PR - Receive: Fixed USD Pay: Fixed EUR	T6340*AE5 - L'Isolante K-Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/23/2025	03/11/2033	0	3,748,240	5.929 / 4.72	0	0	25,306	131,353		55,124	0	131,353	0	0	47,593		100% \ 100% ..
Currency Swap - 186636PR - Receive: Fixed USD Pay: Fixed CHF	883556D#6 - THERMO FISHER SCIENTIFIC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2026	03/03/2038	0	16,286,082	5.56 / 1.9	0	0	345,368	1,149,847		168,494	0	1,149,847	0	0	275,271		100% \ 100% ..
Currency Swap - 186637PR - Receive: Fixed USD Pay: Fixed CHF	883556D#6 - THERMO FISHER SCIENTIFIC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2026	03/03/2038	0	3,000,000	5.56 / 1.9	0	0	63,619	211,809		31,038	0	211,809	0	0	50,707		100% \ 100% ..
Currency Swap - 186638PR - Receive: Fixed USD Pay: Fixed CHF	883556D#6 - THERMO FISHER SCIENTIFIC Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2026	03/03/2038	0	5,405,799	5.56 / 1.9	0	0	114,637	381,666		55,928	0	381,666	0	0	91,370		100% \ 100% ..
Currency Swap - 186666PR - Receive: Fixed USD Pay: Fixed EUR	D2000@AA8 - Core Asset Holding KG Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2026	03/30/2034	0	4,706,000	7.335 / 6.02	0	0	30,733	162,600		159,637	0	162,600	0	0	64,440		100% \ 100% ..
Currency Swap - 186667PR - Receive: Fixed USD Pay: Fixed EUR	D2001@AA7 - Core Capital Holding KG Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2026	03/30/2034	0	4,706,000	7.335 / 6.02	0	0	30,733	162,600		159,637	0	162,600	0	0	64,440		100% \ 100% ..
Currency Swap - 186668PR - Receive: Fixed USD Pay: Fixed EUR	D2000@AA8 - Core Asset Holding KG Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/19/2026	03/30/2034	0	5,882,500	7.335 / 6.02	0	0	38,416	203,250		199,546	0	203,250	0	0	80,549		100% \ 100% ..
Currency Swap - 186765PR - Receive: Fixed USD Pay: Fixed EUR	T7001*AA1 - Lario Reti Holding S.p.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/24/2026	09/30/2044	0	5,347,548	6.965 / 5.65	0	0	36,362	190,903		208,365	0	190,903	0	0	113,439		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 186849PR - Receive: Fixed USD Pay: Fixed GBP	G8729*AE6 - Meter Serve (Holdco 2) Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/26/2026	12/30/2044	0	7,450,850	5.774 / 6.06	0	0	(8,639)	144,375		(35,087)	0	144,375	0	0	159,150		100% \ 100%
Currency Swap - 187645PR - Receive: Fixed USD Pay: Fixed EUR	E6000#AE0 - Global Fontibre, S.L.U. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/24/2026	04/16/2033	0	27,061,420	6.766 / 5.454	0	0	151,264	531,372		(59,757)	0	531,372	0	0	346,177		100% \ 100%
Currency Swap - 188487PR - Receive: Fixed USD Pay: Fixed EUR	D9000#AA1 - Thyssengas Holding GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/23/2026	05/13/2033	0	38,626,656	5.6833 / 4.54	0	0	170,514	1,104,987		153,274	0	1,104,987	0	0	496,956		100% \ 100%
Currency Swap - 188497PR - Receive: Fixed USD Pay: Fixed EUR	D9000#AC7 - Thyssengas Holding GmbH Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/23/2026	05/13/2036	0	16,870,193	5.9611 / 4.8	0	0	75,631	482,603		(51,725)	0	482,603	0	0	261,637		100% \ 100%
Currency Swap - 188863PR - Receive: Fixed USD Pay: Fixed CAD	C2566*AA7 - COFFEE CDA VI CTL BARE TR CTL	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/11/2026	05/31/2036	0	9,688,305	6.407 / 5.66	0	0	29,533	362,693		90,798	0	362,693	0	0	150,611		100% \ 100%
Currency Swap - 189145PR - Receive: Fixed USD Pay: Fixed EUR	750000567 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/18/2026	11/04/2032	0	45,191,916	6.7475 / 5.3	0	0	220,978	1,111,849		579,165	0	1,111,849	0	0	557,931		100% \ 100%
Currency Swap - 189146PR - Receive: Fixed USD Pay: Fixed EUR	750000567 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/18/2026	11/04/2032	0	6,904,321	6.7475 / 5.3	0	0	33,761	169,866		88,484	0	169,866	0	0	85,240		100% \ 100%
Currency Swap - 189340PR - Receive: Fixed USD Pay: Fixed EUR	T1000*AB3 - Acquedotto Pugliese SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/27/2026	06/16/2041	0	16,735,997	6.4177 / 4.98	0	0	70,179	408,949		210,715	0	408,949	0	0	320,969		100% \ 100%
Currency Swap - 189504PR - Receive: Fixed USD Pay: Fixed EUR	T6228*AK8 - Italo S.p.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/04/2026	06/23/2036	0	40,687,500	6.194 / 4.76	0	0	149,692	932,750		251,829	0	932,750	0	0	634,620		100% \ 100%
Currency Swap - 189507PR - Receive: Fixed USD Pay: Fixed EUR	T6228*AB8 - Italo S.p.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/04/2026	06/23/2038	0	17,871,694	6.368 / 4.93	0	0	65,779	409,704		58,701	0	409,704	0	0	306,060		100% \ 100%
Currency Swap - 189508PR - Receive: Fixed USD Pay: Fixed EUR	T6228*AB8 - Italo S.p.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/04/2026	06/23/2038	0	5,003,284	6.368 / 4.93	0	0	18,415	114,699		16,434	0	114,699	0	0	85,683		100% \ 100%
Currency Swap - 189633PR - Receive: Fixed USD Pay: Fixed GBP	G6001#AA3 - Manchester Airport Storage and Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/10/2026	06/30/2041	0	20,278,664	6.836 / 7.19	0	0	(18,146)	168,787		(707,939)	0	168,787	0	0	389,408		100% \ 100%
Currency Swap - 189634PR - Receive: Fixed USD Pay: Fixed GBP	G6001#AA3 - Manchester Airport Storage and Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/10/2026	06/30/2041	0	2,500,029	6.836 / 7.19	0	0	(2,237)	20,809		(87,277)	0	20,809	0	0	48,008		100% \ 100%
Currency Swap - 189635PR - Receive: Fixed USD Pay: Fixed GBP	G6001#AA3 - Manchester Airport Storage and Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/10/2026	06/30/2041	0	2,852,879	6.836 / 7.19	0	0	(2,553)	23,746		(99,595)	0	23,746	0	0	54,783		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 189682PR - Receive: Fixed USD Pay: Fixed EUR	750000565 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/12/2026	12/19/2029	0	6,282,414	6.86 / 5.32	0	0	26,075	116,442		90,107	0	116,442	0	0	56,371		100% \ 100% ..
Currency Swap - 189689PR - Receive: Fixed USD Pay: Fixed DKK	754000563 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/12/2026	12/19/2029	0	7,702,990	6.765 / 5	0	0	37,186	142,965		119,275	0	142,965	0	0	69,117		100% \ 100% ..
Currency Swap - 189695PR - Receive: Fixed USD Pay: Fixed SEK	753000564 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/12/2026	12/19/2029	0	2,437,118	6.84 / 5.13	0	0	11,511	133,010		118,531	0	133,010	0	0	21,868		100% \ 100% ..
Currency Swap - 189942PR - Receive: Fixed USD Pay: Fixed EUR	Q7142#AA0 - Orora Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/16/2026	07/15/2033	0	6,194,513	5.734 / 4.3	0	0	22,454	126,348		72,721	0	126,348	0	0	80,725		100% \ 100% ..
Currency Swap - 190049PR - Receive: Fixed USD Pay: Fixed EUR	E03698AB4 - Alcampo, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/26/2033	0	24,012,997	6.585 / 5.06	0	0	89,885	491,815		267,759	0	491,815	0	0	311,689		100% \ 100% ..
Currency Swap - 190050PR - Receive: Fixed USD Pay: Fixed EUR	E03698AB4 - Alcampo, S.A. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/26/2033	0	14,831,052	6.585 / 5.06	0	0	55,516	303,758		165,375	0	303,758	0	0	192,508		100% \ 100% ..
Currency Swap - 190062PR - Receive: Fixed USD Pay: Fixed SEK	W9001#AN1 - Solor Bioenergi Management AB Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/18/2026	06/28/2041	0	9,999,833	6.565 / 5.14	0	0	33,703	405,461		73,911	0	405,461	0	0	191,990		100% \ 100% ..
Currency Swap - 190063PR - Receive: Fixed USD Pay: Fixed SEK	W9001#AN1 - Solor Bioenergi Management AB Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/18/2026	06/28/2041	0	6,303,656	6.565 / 5.14	0	0	21,246	255,593		46,592	0	255,593	0	0	121,026		100% \ 100% ..
Currency Swap - 190323CM - Receive: Fixed GBP Pay: Fixed USD	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/30/2026	07/08/2031	0	462,647,500	4.959 / 4.832	0	0	135,466	2,292,274		5,961,698	0	2,294,465	(2,190)	0	3,823,737		100% \ 100% ..
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(3,385,044)	(83,485)	89,576,514	(57,326,983)	XXX	54,443,165	(1,616,826)	299,610,641	155,881	0	175,736,519	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										410,587,583	(83,485)	72,551,085	176,048,603	XXX	(511,242,623)	(15,685,706)	299,610,641	155,881	0	242,491,539	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/17/2012	10/19/2042	0	10,000,000	2.7375 / 4.1616	0	0	(92,736)	(2,769,279)		(2,769,279)	(800,151)	0	0	0	200,336		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/20/2012	11/23/2042	0	25,000,000	2.535 / 4.1616	0	0	(269,223)	(7,501,287)		(7,501,287)	(1,941,871)	0	0	0	502,305		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/29/2012	12/03/2042	0	30,000,000	2.575 / 4.1616	0	0	(314,362)	(8,883,571)		(8,883,571)	(2,349,197)	0	0	0	603,317		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/30/2012	12/04/2042	0	25,000,000	2.5725 / 4.1616	0	0	(261,492)	(7,410,363)		(7,410,363)	(1,958,385)	0	0	0	502,806		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/07/2012	12/11/2042	0	25,000,000	2.595 / 4.1616	0	0	(257,293)	(7,355,859)		(7,355,859)	(1,965,857)	0	0	0	503,099		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/12/2012	12/14/2042	0	25,000,000	2.643 / 4.1616	0	0	(248,653)	(7,226,994)		(7,226,994)	(1,977,534)	0	0	0	503,224		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/18/2012	12/20/2042	0	25,000,000	2.78 / 4.1616	0	0	(222,924)	(6,860,734)		(6,860,734)	(2,021,143)	0	0	0	503,474		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/20/2012	12/24/2042	0	25,000,000	2.787 / 4.1616	0	0	(222,056)	(6,845,132)		(6,845,132)	(2,025,713)	0	0	0	503,641		PD (Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/02/2013	01/04/2043	0	25,000,000	2.852 / 4.1616	0	0	(210,596)	(6,676,482)		(6,676,482)	(2,043,016)	0	0	0	504,099		PD (Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/11/2013	01/15/2043	0	25,000,000	2.8975 / 4.1616	0	0	(201,161)	(6,563,037)		(6,563,037)	(2,062,651)	0	0	0	504,558		PD (Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/17/2013	01/22/2043	0	25,000,000	2.86 / 4.1616	0	0	(207,605)	(6,670,566)		(6,670,566)	(2,051,939)	0	0	0	504,849		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/25/2013	01/29/2043	0	25,000,000	2.9463 / 4.1616	0	0	(191,420)	(6,436,395)		(6,436,395)	(2,079,215)	0	0	0	505,140		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/30/2013	02/01/2043	0	15,000,000	3.0238 / 4.1616	0	0	(106,786)	(3,739,117)		(3,739,117)	(1,259,637)	0	0	0	303,159		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/01/2013	02/05/2043	0	25,000,000	3.0688 / 4.1616	0	0	(168,575)	(6,112,052)		(6,112,052)	(2,115,613)	0	0	0	505,431		PD (Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/05/2013	02/07/2043	0	25,000,000	3.0475 / 4.1616	0	0	(172,721)	(6,172,910)		(6,172,910)	(2,109,754)	0	0	0	505,514		PD (Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/13/2013	02/15/2043	0	25,000,000	3.051 / 4.1616	0	0	(172,494)	(6,167,547)		(6,167,547)	(2,109,182)	0	0	0	505,846		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/06/2013	03/08/2043	0	30,000,000	2.98 / 4.1616	0	0	(222,620)	(7,648,673)		(7,648,673)	(2,506,976)	0	0	0	608,210		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/08/2013	03/12/2043	0	25,000,000	3.07 / 4.1616	0	0	(168,231)	(6,130,183)		(6,130,183)	(2,119,128)	0	0	0	507,007		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / 4.1616	0	0	(106,263)	(3,756,077)		(3,756,077)	(1,262,488)	0	0	0	304,453		PD (Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / 4.1616	0	0	(174,921)	(6,234,737)		(6,234,737)	(2,108,485)	0	0	0	507,628		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / 4.1616	0	0	(257,669)	(8,354,576)		(8,354,576)	(2,551,789)	0	0	0	630,484		PD (Duration)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / 4.1616	0	0	(264,887)	(8,389,251)		(8,389,251)	(2,500,041)	0	0	0	622,804		PD (Duration)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / 4.1616	0	0	(262,327)	(8,446,849)		(8,446,849)	(2,556,094)	0	0	0	633,186		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / 4.1616	0	0	(601,129)	(19,001,047)		(19,001,047)	(5,644,065)	0	0	0	1,407,309		PD (Duration)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / 4.1616	0	0	(368,446)	(11,453,941)		(11,453,941)	(3,328,895)	0	0	0	835,085		PD (Duration)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / 4.1616	0	0	(252,872)	(8,145,431)		(8,145,431)	(2,464,320)	0	0	0	611,285		PD (Duration)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / 4.1616	0	0	(539,298)	(18,013,225)		(18,013,225)	(5,671,885)	0	0	0	1,391,805		PD (Duration)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / 4.1616	0	0	(322,387)	(10,805,730)		(10,805,730)	(3,410,168)	0	0	0	835,761		PD (Duration)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / 4.1616	0	0	(137,470)	(4,974,367)		(4,974,367)	(1,695,347)	0	0	0	407,754		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / 4.1616	0	0	(367,263)	(13,548,970)		(13,548,970)	(4,684,613)	0	0	0	1,121,868		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / 4.1616	0	0	(236,185)	(9,027,251)		(9,027,251)	(3,217,129)	0	0	0	765,095		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / 4.1616	0	0	(373,937)	(15,510,291)		(15,510,291)	(5,880,454)	0	0	0	1,377,838		PD (Duration)

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Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / 4.1616	0	0	(382,801)	(15,357,260)		(15,357,260)	(5,664,299)	0	0	0	1,335,618		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / 4.1616	0	0	(380,404)	(16,173,683)		(16,173,683)	(6,225,552)	0	0	0	1,454,184		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / 4.1616	0	0	(302,037)	(12,587,337)		(12,587,337)	(4,773,426)	0	0	0	1,117,639		PD (Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / 4.1616	0	0	(3,237,330)	(144,450,403)		(144,450,403)	(53,948,723)	0	0	0	12,811,818		SD (Asset Cashflow)
Interest Rate Swap - 111517CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	10/02/2042	0	90,000,000	2.5554 / 4.1616	(1,373,955)	0	(953,763)	(26,639,199)		(26,639,199)	(7,049,783)	0	45,493	0	1,800,454		LD (Liability Cashflow)
Interest Rate Swap - 111518CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	10/01/2042	0	325,000,000	2.5808 / 4.1616	(3,345,905)	0	(3,384,784)	(95,298,225)		(95,298,225)	(25,501,952)	0	111,171	0	6,501,092		LD (Liability Cashflow)
Interest Rate Swap - 111519CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	06/01/2042	0	50,000,000	2.431 / 4.1616	(1,934,088)	0	(577,778)	(15,628,236)		(15,628,236)	(3,935,248)	0	52,182	0	989,698		LD (Liability Cashflow)
Interest Rate Swap - 111520CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	11/07/2032	0	75,000,000	2.421 / 4.1616	(761,886)	0	(870,568)	(10,480,364)		(10,480,364)	(3,979,999)	0	39,092	0	926,549		LD (Liability Cashflow)
Interest Rate Swap - 111521CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	08/29/2032	0	40,000,000	2.4 / 4.1616	(487,761)	0	(470,592)	(5,473,571)		(5,473,571)	(2,082,393)	0	27,141	0	486,373		LD (Liability Cashflow)
Interest Rate Swap - 111522CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	06/06/2032	0	100,000,000	2.24 / 3.9	(3,338,612)	0	(1,289,777)	(13,955,326)		(13,955,326)	(5,059,618)	0	158,760	0	1,192,213		LD (Liability Cashflow)
Interest Rate Swap - 111523CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	06/01/2032	0	75,000,000	2.3325 / 4.1616	(1,539,272)	0	(922,073)	(10,125,508)		(10,125,508)	(3,783,020)	0	77,765	0	893,102		LD (Liability Cashflow)
Interest Rate Swap - 111524CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	05/22/2032	0	75,000,000	2.4025 / 4.1616	(804,042)	0	(882,052)	(9,832,558)		(9,832,558)	(3,781,589)	0	42,080	0	890,983		LD (Liability Cashflow)
Interest Rate Swap - 111525CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	05/21/2032	0	75,000,000	2.43 / 4.1616	(518,359)	0	(865,314)	(9,722,660)		(9,722,660)	(3,781,772)	0	24,628	0	890,771		LD (Liability Cashflow)
Interest Rate Swap - 111526CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	09/15/2029	0	10,000,000	3.8663 / 4.1616	1,752,512	0	(7,732)	(329,559)		(329,559)	(287,576)	0	(111,484)	0	86,019		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 111532CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2015	10/02/2032	0	60,000,000	2.3915 / 4.1616	(842,548)	0	(709,597)	(8,356,451)		(8,356,451)	(3,154,821)	0	46,026	0	735,341		LD (Liability Cashflow)
Interest Rate Swap - 112592CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	07/11/2028	0	40,000,000	4.865 / 4.1616	13,799,082	0	267,673	(87,600)		(87,600)	(390,038)	0	(902,110)	0	267,002		LD (Liability Cashflow)
Interest Rate Swap - 112593CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	10/09/2028	0	75,000,000	4.285 / 4.1616	21,265,717	0	178,793	(1,061,860)		(1,061,860)	(1,012,951)	0	(1,361,539)	0	533,882		LD (Liability Cashflow)
Interest Rate Swap - 112594CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	03/24/2040	0	58,000,000	4.4275 / 4.1616	26,185,668	0	198,448	(4,669,666)		(4,669,666)	(4,727,924)	0	(779,701)	0	1,064,891		LD (Liability Cashflow)
Interest Rate Swap - 112595CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	12/17/2040	0	350,000,000	4.267 / 3.9	149,888,499	0	786,572	(35,162,584)		(35,162,584)	(28,953,090)	0	(4,310,465)	0	6,598,000		LD (Liability Cashflow)
Interest Rate Swap - 112596CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	09/14/2042	0	450,000,000	2.7005 / 4.1616	55,211,323	0	(4,281,828)	(125,894,611)		(125,894,611)	(34,307,364)	0	(1,445,034)	0	8,987,895		LD (Liability Cashflow)
Interest Rate Swap - 133563PR - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	4.1616 / .823	0	0	563,848	10,238,644		10,238,644	1,313,988	0	0	0	439,464		PD (Duration)
Interest Rate Swap - 133564CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/06/2020	04/08/2040	0	23,900,000	.823 / 4.1616	0	0	(563,848)	(10,238,644)		(10,238,644)	(1,313,988)	0	0	0	439,464		LD (Liability Cashflow)
Interest Rate Swap - 134069CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2020	05/01/2027	0	2,000,000	3.88 / .27	0	0	52,290	46,258		46,258	(33,217)	0	0	0	7,673		PD (Duration)
Interest Rate Swap - 134896CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/25/2020	06/29/2029	0	2,200,000	3.88 / .375	0	0	55,885	245,271		245,271	32,286	0	0	0	18,233		PD (Duration)
Interest Rate Swap - 135877CM - Receive: Floating Federal Reserve Fed Funds 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/20/2020	08/24/2030	0	1,600,000	3.88 / .425	0	0	40,099	244,856		244,856	41,065	0	0	0	15,800		PD (Duration)
Interest Rate Swap - 136047CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/02/2020	09/04/2045	0	43,000,000	.791 / 3.9	0	0	(960,041)	(21,846,413)		(21,846,413)	(2,627,448)	0	0	0	935,438		LD (Liability Cashflow)
Interest Rate Swap - 140803CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/10/2021	03/12/2046	0	118,000,000	1.674 / 3.9	0	0	(1,824,850)	(48,283,577)		(48,283,577)	(8,714,813)	0	0	0	2,602,135		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 145035CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2021	08/30/2051	0	369,000,000	1.401 / 3.9	0	0	(6,532,892)	(184,596,077)		(184,596,077)	(26,651,224)	0	0	0	9,209,612		PD (Duration)
Interest Rate Swap - 147292CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/04/2021	04/06/2028	0	260,000,000	.997 / 3.9	0	0	(5,363,585)	(13,903,760)		(13,903,760)	(804,989)	0	0	0	1,602,124		PD (Duration)
Interest Rate Swap - 147711CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2021	09/10/2041	0	125,000,000	3.9 / 1.426	0	0	2,189,280	47,369,502		47,369,502	8,511,298	0	0	0	2,416,273		LD (Liability Cashflow)
Interest Rate Swap - 150179CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/01/2022	08/01/2038	0	24,000,000	5.06 / 4.1616	10,562,512	0	195,668	(355,330)		(355,330)	(1,893,854)	0	(443,327)	0	412,889		PD (Duration)
Interest Rate Swap - 150180CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/01/2022	05/05/2040	0	10,000,000	4.29 / 4.1616	3,585,847	0	24,164	(945,674)		(945,674)	(803,724)	0	(133,523)	0	184,387		PD (Duration)
Interest Rate Swap - 150181CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/01/2022	06/02/2040	0	9,100,000	4.0463 / 4.1616	2,929,564	0	5,007	(1,080,965)		(1,080,965)	(720,886)	0	(108,566)	0	168,256		PD (Duration)
Interest Rate Swap - 150182CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/01/2022	09/21/2040	0	19,500,000	3.5388 / 4.1616	4,808,022	0	(62,998)	(3,336,458)		(3,336,458)	(1,503,743)	0	(174,188)	0	364,496		PD (Duration)
Interest Rate Swap - 150184CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/01/2022	10/20/2040	0	13,000,000	3.5488 / 4.1616	3,238,340	0	(41,461)	(2,222,238)		(2,222,238)	(1,005,231)	0	(116,830)	0	243,698		PD (Duration)
Interest Rate Swap - 150429CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/07/2022	02/09/2047	0	12,000,000	3.9 / 1.814	0	0	172,314	4,972,587		4,972,587	940,678	0	0	0	270,734		SD (Asset Cashflow)
Interest Rate Swap - 150431LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/07/2022	02/09/2047	0	12,000,000	1.814 / 3.9	0	0	(172,314)	(4,972,587)		(4,972,587)	(940,678)	0	0	0	270,734		SD (Asset Cashflow)
Interest Rate Swap - 150700CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/17/2022	02/22/2052	0	14,000,000	1.833 / 3.9	0	0	(199,292)	(6,425,964)		(6,425,964)	(1,142,054)	0	0	0	352,755		SD (Asset Cashflow)
Interest Rate Swap - 152719CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/13/2022	04/18/2047	0	270,000,000	2.42 / 3.9	0	0	(2,707,471)	(91,586,127)		(91,586,127)	(23,662,939)	0	0	0	6,119,995		LD (Liability Cashflow)
Interest Rate Swap - 152912CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/22/2022	04/26/2029	0	275,000,000	3.9 / 2.7286	0	0	2,068,587	13,571,356		13,571,356	8,158,496	0	0	0	2,205,399		SD (Asset Cashflow)
Interest Rate Swap - 152986CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/28/2022	05/02/2032	0	60,000,000	3.9 / 2.666	0	0	480,553	6,323,216		6,323,216	3,272,277	0	0	0	709,384		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 152987CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2032	0	60,000,000	2.666 / 3.9	0	0	(480,553)	(6,323,216)		(6,323,216)	(3,272,277)	0	0	0	709,384		SD (Asset Cashflow)
Interest Rate Swap - 152988CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2042	0	75,000,000	2.622 / 3.9	0	0	(625,716)	(19,625,825)		(19,625,825)	(6,307,632)	0	0	0	1,480,723		SD (Asset Cashflow)
Interest Rate Swap - 152989CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2022	05/02/2042	0	75,000,000	3.9 / 2.622	0	0	625,716	19,625,825		19,625,825	6,307,632	0	0	0	1,480,723		SD (Asset Cashflow)
Interest Rate Swap - 153367CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/23/2022	05/25/2032	0	150,000,000	2.11 / 3.9	0	0	(1,836,431)	(20,048,709)		(20,048,709)	(7,551,291)	0	0	0	1,783,238		PD (Duration)
Interest Rate Swap - 153428CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/26/2022	05/31/2047	0	113,000,000	2.568 / 3.9	0	0	(991,302)	(36,307,040)		(36,307,040)	(10,189,593)	0	0	0	2,568,524		LD (Liability Cashflow)
Interest Rate Swap - 153581CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2022	06/13/2032	0	150,000,000	2.054 / 3.9	(1,350,000)	0	(1,903,906)	(20,639,862)		(20,639,862)	(7,621,755)	0	92,975	0	1,791,276		PD (Duration)
Interest Rate Swap - 154279CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2022	07/13/2042	0	10,000,000	3.9 / 2.86	0	0	65,976	2,382,311		2,382,311	874,158	0	0	0	198,668		SD (Asset Cashflow)
Interest Rate Swap - 154280LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/11/2022	07/13/2042	0	10,000,000	2.86 / 3.9	0	0	(65,976)	(2,382,311)		(2,382,311)	(874,158)	0	0	0	198,668		SD (Asset Cashflow)
Interest Rate Swap - 154624CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2022	08/05/2052	0	4,000,000	2.412 / 3.9	0	0	(40,059)	(1,516,517)		(1,516,517)	(368,554)	0	0	0	101,685		SD (Asset Cashflow)
Interest Rate Swap - 154627CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/03/2022	08/05/2052	0	3,000,000	2.412 / 3.9	0	0	(30,044)	(1,137,388)		(1,137,388)	(276,415)	0	0	0	76,264		SD (Asset Cashflow)
Interest Rate Swap - 154852CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2022	08/15/2052	0	50,000,000	2.565 / 3.9	0	0	(443,408)	(17,863,666)		(17,863,666)	(4,745,451)	0	0	0	1,271,720		LD (Liability Cashflow)
Interest Rate Swap - 155237CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/06/2052	0	50,000,000	2.8109 / 3.9	0	0	(350,554)	(16,108,007)		(16,108,007)	(4,969,269)	0	0	0	1,273,172		LD (Liability Cashflow)
Interest Rate Swap - 155258CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/06/2032	0	40,000,000	3.9 / 3.0725	0	0	201,091	3,618,523		3,618,523	2,393,438	0	0	0	487,257		SD (Asset Cashflow)
Interest Rate Swap - 155262CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/06/2042	0	20,000,000	3.0275 / 3.9	0	0	(107,371)	(4,430,939)		(4,430,939)	(1,795,657)	0	0	0	399,193		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 155266CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2022	09/06/2032	0	21,000,000	3.9 / 3.0725	0	0	105,573	1,899,725		1,899,725	1,256,555	0	0	0	255,810		SD (Asset Cashflow)
Interest Rate Swap - 155355CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2022	09/13/2037	0	265,000,000	3.9 / 3.1075	0	0	1,261,815	40,143,848		40,143,848	20,815,130	0	0	0	4,385,390		PD (Duration)
Interest Rate Swap - 155356CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2022	09/13/2027	0	700,000,000	3.9 / 3.184	0	0	2,927,007	8,619,426		8,619,426	6,899,528	0	0	0	3,419,092		PD (Duration)
Interest Rate Swap - 155567CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/16/2022	09/20/2052	0	50,000,000	2.9145 / 3.9	0	0	(311,508)	(15,369,887)		(15,369,887)	(5,064,285)	0	0	0	1,274,096		LD (Liability Cashflow)
Interest Rate Swap - 155943CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2052	0	133,000,000	3.167 / 3.9	0	0	(569,874)	(34,701,258)		(34,701,258)	(13,660,574)	0	0	0	3,393,301		PD (Duration)
Interest Rate Swap - 155950CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/11/2022	10/13/2042	0	175,000,000	3.9 / 3.4716	0	0	345,605	29,379,325		29,379,325	16,304,110	0	0	0	3,504,114		PD (Duration)
Interest Rate Swap - 155971CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2042	0	353,000,000	3.9 / 3.5005	0	0	619,772	58,160,750		58,160,750	33,015,321	0	0	0	7,068,891		PD (Duration)
Interest Rate Swap - 155975CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2052	0	268,000,000	3.1854 / 3.9	0	0	(1,110,924)	(69,230,085)		(69,230,085)	(27,610,847)	0	0	0	6,837,982		PD (Duration)
Interest Rate Swap - 155982CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2029	0	820,800,000	3.9 / 3.7763	0	0	(275,276)	23,386,308		23,386,308	34,740,698	0	0	0	7,155,948		PD (Duration)
Interest Rate Swap - 155988CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2042	0	176,000,000	3.9 / 3.472	0	0	347,046	29,539,301		29,539,301	16,398,031	0	0	0	3,524,433		PD (Duration)
Interest Rate Swap - 155989CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2022	10/14/2052	0	133,300,000	3.1589 / 3.9	0	0	(579,348)	(34,931,543)		(34,931,543)	(13,672,904)	0	0	0	3,401,131		PD (Duration)
Interest Rate Swap - 156010CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2029	0	411,800,000	3.9 / 3.819	0	0	(275,725)	11,263,547		11,263,547	17,586,331	0	0	0	3,594,938		PD (Duration)
Interest Rate Swap - 156022CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2052	0	10,000,000	3.1785 / 3.9	0	0	(41,875)	(2,696,306)		(2,696,306)	(1,061,700)	0	0	0	255,188		SD (Asset Cashflow)
Interest Rate Swap - 156027CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2042	0	531,900,000	3.9 / 3.5326	0	0	799,076	85,829,673		85,829,673	49,973,636	0	0	0	10,654,074		PD (Duration)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 156028CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/13/2022	10/17/2052	0	403,400,000	3.2114 / 3.9	0	0	(1,588,618)	(102,739,930)		(102,739,930)	(41,745,456)	0	0	0	10,294,288		PD (Duration)
Interest Rate Swap - 156042CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2029	0	246,900,000	3.9 / 3.813	0	0	(156,511)	6,800,397		6,800,397	10,541,737	0	0	0	2,156,342		PD (Duration)
Interest Rate Swap - 156049CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2042	0	527,100,000	3.9 / 3.501	0	0	912,987	86,888,307		86,888,307	49,324,961	0	0	0	10,558,813		PD (Duration)
Interest Rate Swap - 156050CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/14/2022	10/18/2052	0	399,500,000	3.1839 / 3.9	0	0	(1,652,639)	(103,296,621)		(103,296,621)	(41,157,105)	0	0	0	10,195,291		PD (Duration)
Interest Rate Swap - 156160CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2029	0	166,000,000	3.9 / 3.7325	0	0	(3,892)	4,950,137		4,950,137	6,994,030	0	0	0	1,450,427		PD (Duration)
Interest Rate Swap - 156165CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2042	0	49,500,000	3.9 / 3.5	0	0	86,114	8,165,047		8,165,047	4,631,447	0	0	0	991,662		PD (Duration)
Interest Rate Swap - 156166CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/17/2022	10/19/2052	0	91,500,000	3.1826 / 3.9	0	0	(379,416)	(23,678,043)		(23,678,043)	(9,425,064)	0	0	0	2,335,212		PD (Duration)
Interest Rate Swap - 156192CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2037	0	873,200,000	3.9 / 3.665	0	0	426,495	92,606,019		92,606,019	73,802,093	0	0	0	14,517,493		PD (Duration)
Interest Rate Swap - 156193CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/18/2022	10/20/2052	0	538,500,000	3.2796 / 3.9	0	0	(1,836,847)	(131,996,934)		(131,996,934)	(56,364,042)	0	0	0	13,744,006		PD (Duration)
Interest Rate Swap - 156213CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2022	10/21/2037	0	439,000,000	3.9 / 3.7711	0	0	(140,090)	42,675,020		42,675,020	37,585,314	0	0	0	7,299,535		PD (Duration)
Interest Rate Swap - 156214CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/19/2022	10/21/2052	0	271,000,000	3.3603 / 3.9	0	0	(757,749)	(63,349,570)		(63,349,570)	(28,739,851)	0	0	0	6,917,025		PD (Duration)
Interest Rate Swap - 156229CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2022	10/24/2052	0	55,000,000	3.4143 / 3.9	0	0	(130,698)	(12,439,887)		(12,439,887)	(5,884,663)	0	0	0	1,404,041		PD (Duration)
Interest Rate Swap - 156230CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/20/2022	10/24/2037	0	88,500,000	3.9 / 3.822	0	0	(63,313)	8,236,298		8,236,298	7,627,218	0	0	0	1,472,083		PD (Duration)
Interest Rate Swap - 157082CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2022	12/19/2042	0	275,000,000	3.9 / 3.08	0	0	1,302,703	60,131,978		60,131,978	25,053,493	0	0	0	5,537,757		LD (Liability Cashflow)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 157368CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/05/2023	01/09/2053	0	50,000,000	3.9 / 3.0445	0	0	249,079	14,498,552		14,498,552	5,207,898	0	0	0	1,281,525		LD (Liability Cashflow)
Interest Rate Swap - 157380CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/06/2023	01/10/2053	0	50,000,000	3.9 / 3.0407	0	0	250,772	14,526,361		14,526,361	5,204,196	0	0	0	1,281,590		LD (Liability Cashflow)
Interest Rate Swap - 157422CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/09/2023	01/11/2038	0	170,000,000	3.9 / 3.2205	0	0	620,770	25,503,630		25,503,630	14,047,075	0	0	0	2,855,071		LD (Liability Cashflow)
Interest Rate Swap - 158175CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/08/2023	02/10/2043	0	13,000,000	3.275 / 3.9	0	0	(42,668)	(2,579,929)		(2,579,929)	(1,221,228)	0	0	0	262,932		SD (Asset Cashflow)
Interest Rate Swap - 158763CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/14/2023	03/16/2038	0	150,000,000	3.3555 / 3.9	0	0	(407,666)	(21,058,493)		(21,058,493)	(12,669,083)	0	0	0	2,539,209		LD (Liability Cashflow)
Interest Rate Swap - 158790CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/15/2023	03/17/2038	0	100,000,000	3.2838 / 3.9	0	0	(308,133)	(14,629,702)		(14,629,702)	(8,387,867)	0	0	0	1,693,004		LD (Liability Cashflow)
Interest Rate Swap - 158999CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2023	03/23/2028	0	265,000,000	3.9 / 3.51	0	0	412,110	4,416,058		4,416,058	5,493,766	0	0	0	1,612,576		PD (Duration)
Interest Rate Swap - 159190CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2023	03/30/2043	0	50,000,000	3.2023 / 3.9	0	0	(194,859)	(10,388,331)		(10,388,331)	(4,657,962)	0	0	0	1,015,505		LD (Liability Cashflow)
Interest Rate Swap - 159231LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2023	03/31/2043	0	4,000,000	3.243 / 3.9	0	0	(14,363)	(812,946)		(812,946)	(374,808)	0	0	0	81,240		PD (Duration)
Interest Rate Swap - 159232CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/29/2023	03/31/2043	0	4,000,000	3.9 / 3.243	0	0	14,363	812,946		812,946	374,808	0	0	0	81,240		PD (Duration)
Interest Rate Swap - 159387CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/10/2023	04/12/2033	0	125,000,000	3.159 / 3.9	0	0	(530,258)	(11,771,104)		(11,771,104)	(8,012,534)	0	0	0	1,597,721		LD (Liability Cashflow)
Interest Rate Swap - 162025CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/02/2045	0	20,000,000	2.5493 / 4.1616	0	0	(213,240)	(6,828,104)		(6,828,104)	(1,666,492)	0	0	0	435,982		LD (Liability Cashflow)
Interest Rate Swap - 162031CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/11/2033	0	310,000,000	3.52 / 4.1616	96,978,800	0	(1,048,478)	(29,628,863)		(29,628,863)	(13,685,535)	0	(7,056,809)	0	4,110,353		LD (Liability Cashflow)
Interest Rate Swap - 162033CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/05/2034	0	140,000,000	3.2288 / 4.1616	34,632,515	0	(779,378)	(17,461,817)		(17,461,817)	(7,212,462)	0	(2,336,954)	0	1,961,182		LD (Liability Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162039CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/31/2046	0	18,000,000	2.204 / 4.1616	0	0	(238,538)	(7,042,541)		(7,042,541)	(1,422,917)	0	0	0	399,124		SD (Asset Cashflow)
Interest Rate Swap - 162043CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/08/2046	0	100,000,000	4.1616 / 1.7755	0	0	1,646,586	44,585,512		44,585,512	7,287,717	0	0	0	2,223,409		PD (Duration)
Interest Rate Swap - 162045CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/08/2036	0	80,000,000	4.1616 / 1.6763	0	0	1,376,819	21,720,593		21,720,593	4,801,306	0	0	0	1,250,548		SD (Asset Cashflow)
Interest Rate Swap - 162047CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/08/2036	0	80,000,000	1.6738 / 4.1616	0	0	(1,378,319)	(21,735,988)		(21,735,988)	(4,799,362)	0	0	0	1,250,548		SD (Asset Cashflow)
Interest Rate Swap - 162049CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/05/2036	0	120,000,000	4.1616 / 1.761	(541,379)	0	1,988,928	31,789,415		31,789,415	7,383,877	0	(84,130)	0	1,875,048		LD (Liability Cashflow)
Interest Rate Swap - 162051CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/15/2041	0	130,000,000	4.1616 / 1.739	0	0	2,176,200	49,100,476		49,100,476	8,907,925	0	0	0	2,528,019		PD (Duration)
Interest Rate Swap - 162053CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/15/2041	0	130,000,000	4.1616 / 1.7545	0	0	2,161,087	48,887,904		48,887,904	8,932,771	0	0	0	2,528,019		PD (Duration)
Interest Rate Swap - 162055CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/15/2041	0	156,700,000	4.1616 / 1.7135	0	0	2,653,127	59,606,501		59,606,501	10,688,204	0	0	0	3,047,235		PD (Duration)
Interest Rate Swap - 162057CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/15/2041	0	156,600,000	4.1616 / 1.7036	0	0	2,663,061	59,732,015		59,732,015	10,662,266	0	0	0	3,045,291		PD (Duration)
Interest Rate Swap - 162059CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/15/2041	0	156,700,000	4.1616 / 1.7046	0	0	2,663,586	59,753,627		59,753,627	10,671,007	0	0	0	3,047,235		PD (Duration)
Interest Rate Swap - 162061CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/15/2042	0	110,000,000	4.1616 / 1.878	0	0	1,726,725	40,429,820		40,429,820	7,754,912	0	0	0	2,156,698		PD (Duration)
Interest Rate Swap - 162073CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/02/2026	0	145,000,000	4.1616 / 2.246	0	0	1,875,911	505,087		505,087	(1,439,229)	0	0	0	303,056		SD (Asset Cashflow)
Interest Rate Swap - 162075CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/02/2026	0	220,000,000	2.243 / 4.1616	0	0	(2,851,160)	(767,434)		(767,434)	2,188,476	0	0	0	459,809		SD (Asset Cashflow)
Interest Rate Swap - 162077CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/02/2026	0	220,000,000	4.1616 / 2.246	0	0	2,846,210	766,339		766,339	(2,183,657)	0	0	0	459,809		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162081CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/15/2041	0	125,000,000	4.1616 / 2.704	0	0	1,187,737	34,630,070		34,630,070	10,070,979	0	0	0	2,437,474		LD (Liability Cashflow)
Interest Rate Swap - 162085CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/10/2037	0	165,000,000	2.4754 / 4.1616	0	0	(1,850,802)	(36,222,716)		(36,222,716)	(11,390,930)	0	0	0	2,645,096		SD (Asset Cashflow)
Interest Rate Swap - 162087CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/10/2027	0	115,000,000	4.1616 / 2.2595	0	0	1,476,210	683,548		683,548	(989,959)	0	0	0	304,028		SD (Asset Cashflow)
Interest Rate Swap - 162099CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/23/2028	0	24,000,000	4.1616 / 2.476	0	0	269,092	792,001		792,001	238,247	0	0	0	141,877		PD (Duration)
Interest Rate Swap - 162103CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/23/2028	0	24,000,000	2.474 / 4.1616	0	0	(269,452)	(792,642)		(792,642)	(237,903)	0	0	0	141,877		LD (Liability Cashflow)
Interest Rate Swap - 162105CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/23/2037	0	30,000,000	2.6805 / 4.1616	0	0	(290,353)	(6,152,423)		(6,152,423)	(2,139,823)	0	0	0	483,685		LD (Liability Cashflow)
Interest Rate Swap - 162107CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/19/2047	0	50,000,000	4.1616 / 2.527	0	0	541,506	18,000,757		18,000,757	4,231,844	0	0	0	1,133,406		PD (Duration)
Interest Rate Swap - 162109CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/20/2047	0	175,000,000	4.1616 / 2.467	0	0	1,974,022	64,352,093		64,352,093	14,654,003	0	0	0	3,967,182		PD (Duration)
Interest Rate Swap - 162111CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/21/2047	0	100,000,000	4.1616 / 2.4815	0	0	1,117,139	36,588,197		36,588,197	8,395,675	0	0	0	2,267,109		PD (Duration)
Interest Rate Swap - 162113CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/15/2037	0	125,000,000	4.1616 / 2.491	0	0	1,387,500	28,036,754		28,036,754	8,746,045	0	0	0	2,037,380		PD (Duration)
Interest Rate Swap - 162115CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/04/2047	0	125,000,000	4.1616 / 2.577	0	0	1,306,886	44,266,260		44,266,260	10,680,444	0	0	0	2,836,479		PD (Duration)
Interest Rate Swap - 162117CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/12/2037	0	170,000,000	4.1616 / 2.589	0	0	1,762,056	36,739,358		36,739,358	12,059,852	0	0	0	2,769,785		PD (Duration)
Interest Rate Swap - 162119CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/15/2037	0	190,000,000	4.1616 / 2.5915	0	0	1,965,787	41,048,558		41,048,558	13,487,044	0	0	0	3,096,817		PD (Duration)
Interest Rate Swap - 162121CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/17/2038	0	150,000,000	4.1616 / 2.5375	0	0	1,612,676	35,690,634		35,690,634	10,878,203	0	0	0	2,557,898		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162127CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/29/2047	0	175,000,000	4.1616 / 2.4711	0	0	1,968,617	64,546,752		64,546,752	14,700,099	0	0	0	3,985,557		PD (Duration)
Interest Rate Swap - 162129CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/29/2047	0	175,000,000	2.4689 / 4.1616	0	0	(1,971,505)	(64,596,016)		(64,596,016)	(14,694,250)	0	0	0	3,985,557		PD (Duration)
Interest Rate Swap - 162135CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/19/2043	0	100,000,000	4.1616 / 2.578	0	0	1,044,763	31,170,957		31,170,957	8,103,127	0	0	0	2,049,620		LD (Liability Cashflow)
Interest Rate Swap - 162137CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/21/2047	0	100,000,000	2.555 / 4.1616	0	0	(1,062,014)	(35,888,624)		(35,888,624)	(8,531,315)	0	0	0	2,280,852		PD (Duration)
Interest Rate Swap - 162139CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/21/2047	0	100,000,000	4.1616 / 2.556	0	0	1,061,264	35,875,811		35,875,811	8,532,836	0	0	0	2,280,852		PD (Duration)
Interest Rate Swap - 162141CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/18/2032	0	150,000,000	4.1616 / 2.41	0	0	1,756,113	20,573,728		20,573,728	7,736,631	0	0	0	1,819,335		LD (Liability Cashflow)
Interest Rate Swap - 162143CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/18/2037	0	245,000,000	4.1616 / 2.4915	0	0	2,718,562	56,095,316		56,095,316	17,284,180	0	0	0	4,041,462		SD (Asset Cashflow)
Interest Rate Swap - 162145CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/18/2037	0	245,000,000	2.49 / 4.1616	0	0	(2,721,318)	(56,126,028)		(56,126,028)	(17,280,419)	0	0	0	4,041,462		LD (Liability Cashflow)
Interest Rate Swap - 162147CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	09/08/2037	0	70,000,000	2.323 / 4.1616	0	0	(865,170)	(17,088,593)		(17,088,593)	(4,824,937)	0	0	0	1,157,694		SD (Asset Cashflow)
Interest Rate Swap - 162149CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	09/08/2037	0	70,000,000	4.1616 / 2.325	0	0	864,120	17,076,846		17,076,846	4,826,373	0	0	0	1,157,694		SD (Asset Cashflow)
Interest Rate Swap - 162151CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	09/19/2031	0	75,000,000	4.1616 / 2.3325	0	0	921,750	9,074,086		9,074,086	3,406,412	0	0	0	836,042		LD (Liability Cashflow)
Interest Rate Swap - 162153CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/13/2028	0	100,000,000	2.359 / 4.1616	0	0	(1,208,974)	(5,123,065)		(5,123,065)	(1,815,246)	0	0	0	713,729		PD (Duration)
Interest Rate Swap - 162155CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/13/2028	0	100,000,000	4.1616 / 2.36	0	0	1,208,224	5,121,147		5,121,147	1,815,962	0	0	0	713,729		LD (Liability Cashflow)
Interest Rate Swap - 162157CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/26/2027	0	45,000,000	4.1616 / 2.4175	0	0	524,312	1,124,875		1,124,875	193,992	0	0	0	233,022		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162161CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/30/2045	0	25,000,000	2.705 / 4.1616	0	0	(237,380)	(8,078,346)		(8,078,346)	(2,141,835)	0	0	0	546,056		PD (Duration)
Interest Rate Swap - 162163CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/30/2045	0	25,000,000	4.1616 / 2.71	0	0	236,442	8,063,098		8,063,098	2,143,627	0	0	0	546,056		LD (Liability Cashflow)
Interest Rate Swap - 162167CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/03/2027	0	100,190,000	2.346 / 4.1616	0	0	(1,221,078)	(2,644,264)		(2,644,264)	(417,043)	0	0	0	523,987		SD (Asset Cashflow)
Interest Rate Swap - 162169CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/04/2042	0	50,000,000	2.629 / 4.1616	0	0	(503,237)	(14,897,795)		(14,897,795)	(4,044,504)	0	0	0	1,005,613		PD (Duration)
Interest Rate Swap - 162171CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/04/2042	0	50,000,000	4.1616 / 2.63	0	0	502,862	14,892,285		14,892,285	4,045,147	0	0	0	1,005,613		LD (Liability Cashflow)
Interest Rate Swap - 162173CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/04/2028	0	100,000,000	2.465 / 4.1616	0	0	(1,129,474)	(5,272,570)		(5,272,570)	(2,079,816)	0	0	0	738,259		PD (Duration)
Interest Rate Swap - 162175CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/04/2028	0	100,000,000	4.1616 / 2.466	0	0	1,128,724	5,270,526		5,270,526	2,080,535	0	0	0	738,259		LD (Liability Cashflow)
Interest Rate Swap - 162177CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/17/2028	0	50,000,000	2.586 / 4.1616	0	0	(519,395)	(1,453,790)		(1,453,790)	(461,789)	0	0	0	284,867		PD (Duration)
Interest Rate Swap - 162179CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/30/2035	0	50,000,000	4.1616 / 2.784	0	0	445,134	8,091,649		8,091,649	3,307,170	0	0	0	721,688		LD (Liability Cashflow)
Interest Rate Swap - 162181CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	03/27/2046	0	130,000,000	4.1616 / 2.996	0	0	950,503	37,874,287		37,874,287	11,748,690	0	0	0	2,869,729		LD (Liability Cashflow)
Interest Rate Swap - 162183CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/16/2043	0	40,000,000	2.9686 / 4.1616	0	0	(300,721)	(10,586,027)		(10,586,027)	(3,430,607)	0	0	0	813,528		SD (Asset Cashflow)
Interest Rate Swap - 162189CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/17/2028	0	50,000,000	4.1616 / 3.122	0	0	318,371	1,438,292		1,438,292	898,218	0	0	0	319,347		LD (Liability Cashflow)
Interest Rate Swap - 162191CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/17/2028	0	50,000,000	3.118 / 4.1616	0	0	(319,871)	(1,441,391)		(1,441,391)	(896,787)	0	0	0	319,347		PD (Duration)
Interest Rate Swap - 162193CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/05/2028	0	25,000,000	2.9775 / 4.1616	0	0	(186,327)	(803,635)		(803,635)	(442,462)	0	0	0	162,153		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162195CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	06/05/2028	0	25,000,000	4.1616 / 2.9825	0	0	185,388	801,641		801,641	443,357	0	0	0	162,153		LD (Liability Cashflow)
Interest Rate Swap - 162197CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	07/23/2030	0	150,000,000	3.004 / 4.1616	0	0	(1,087,902)	(10,741,210)		(10,741,210)	(6,266,298)	0	0	0	1,464,809		LD (Liability Cashflow)
Interest Rate Swap - 162199CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	08/31/2038	0	40,000,000	3.045 / 4.1616	0	0	(277,779)	(7,882,119)		(7,882,119)	(3,139,467)	0	0	0	690,411		SD (Asset Cashflow)
Interest Rate Swap - 162203CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	09/24/2028	0	35,000,000	4.1616 / 3.166	0	0	211,302	1,220,181		1,220,181	814,175	0	0	0	246,487		LD (Liability Cashflow)
Interest Rate Swap - 162205CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	09/24/2028	0	35,000,000	3.16 / 4.1616	0	0	(212,877)	(1,224,113)		(1,224,113)	(812,672)	0	0	0	246,487		PD (Duration)
Interest Rate Swap - 162207CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	10/09/2028	0	30,000,000	3.2655 / 4.1616	0	0	(158,729)	(1,011,420)		(1,011,420)	(736,152)	0	0	0	213,553		PD (Duration)
Interest Rate Swap - 162209CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	10/09/2028	0	30,000,000	4.1616 / 3.2695	0	0	157,828	1,009,128		1,009,128	737,011	0	0	0	213,553		LD (Liability Cashflow)
Interest Rate Swap - 162211CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	10/25/2028	0	96,000,000	3.219 / 4.1616	0	0	(541,452)	(3,391,060)		(3,391,060)	(2,377,061)	0	0	0	690,582		SD (Asset Cashflow)
Interest Rate Swap - 162227CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	05/03/2031	0	75,000,000	2.5565 / 4.1616	0	0	(795,665)	(7,761,322)		(7,761,322)	(3,343,897)	0	0	0	803,768		PD (Duration)
Interest Rate Swap - 162229CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	05/03/2031	0	75,000,000	4.1616 / 2.5595	0	0	793,978	7,752,141		7,752,141	3,345,618	0	0	0	803,768		LD (Liability Cashflow)
Interest Rate Swap - 162235CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	05/30/2029	0	86,000,000	4.1616 / 2.258	0	0	1,104,839	5,964,332		5,964,332	2,160,286	0	0	0	702,187		LD (Liability Cashflow)
Interest Rate Swap - 162239CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	09/09/2027	0	130,000,000	1.3966 / 4.1616	0	0	(2,509,979)	(4,016,865)		(4,016,865)	666,493	0	0	0	631,387		LD (Liability Cashflow)
Interest Rate Swap - 162243CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	10/24/2046	0	50,000,000	1.897 / 4.1616	0	0	(777,770)	(21,718,303)		(21,718,303)	(3,742,585)	0	0	0	1,119,911		PD (Duration)
Interest Rate Swap - 162245CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/24/2023	10/24/2046	0	50,000,000	4.1616 / 1.899	0	0	777,020	21,705,749		21,705,749	3,744,067	0	0	0	1,119,911		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162247CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/24/2029	0	50,000,000	1.708 / 4.1616	0	0	(848,645)	(4,748,353)		(4,748,353)	(1,269,679)	0	0	0	437,836		PD (Duration)
Interest Rate Swap - 162249CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/24/2029	0	50,000,000	4.1616 / 1.71	0	0	847,895	4,745,533		4,745,533	1,270,407	0	0	0	437,836		LD (Liability Cashflow)
Interest Rate Swap - 162251CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/30/2029	0	50,000,000	4.1616 / 1.776	0	0	823,134	4,675,508		4,675,508	1,302,581	0	0	0	438,986		LD (Liability Cashflow)
Interest Rate Swap - 162253CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/30/2046	0	50,000,000	4.1616 / 1.966	0	0	751,884	21,289,505		21,289,505	3,794,479	0	0	0	1,120,361		LD (Liability Cashflow)
Interest Rate Swap - 162255CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/30/2046	0	50,000,000	1.964 / 4.1616	0	0	(752,634)	(21,302,068)		(21,302,068)	(3,792,995)	0	0	0	1,120,361		PD (Duration)
Interest Rate Swap - 162257CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/30/2029	0	50,000,000	1.774 / 4.1616	0	0	(823,884)	(4,678,341)		(4,678,341)	(1,301,852)	0	0	0	438,986		PD (Duration)
Interest Rate Swap - 162261CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/04/2026	0	50,000,000	1.516 / 4.1616	0	0	(920,629)	(127,996)		(127,996)	798,831	0	0	0	77,771		SD (Asset Cashflow)
Interest Rate Swap - 162277CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/20/2029	0	200,000,000	2.29 / 4.1616	0	0	(2,521,257)	(16,471,616)		(16,471,616)	(6,242,182)	0	0	0	1,795,305		LD (Liability Cashflow)
Interest Rate Swap - 162283CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	03/23/2038	0	147,200,000	1.04 / 4.1616	0	0	(3,235,772)	(53,810,041)		(53,810,041)	(8,310,928)	0	0	0	2,493,855		LD (Liability Cashflow)
Interest Rate Swap - 162285CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	03/23/2038	0	147,200,000	.9865 / 4.1616	0	0	(3,294,836)	(54,495,053)		(54,495,053)	(8,228,142)	0	0	0	2,493,855		LD (Liability Cashflow)
Interest Rate Swap - 162295CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/20/2050	0	25,000,000	.836 / 4.1616	0	0	(587,816)	(15,512,472)		(15,512,472)	(1,476,177)	0	0	0	609,898		SD (Asset Cashflow)
Interest Rate Swap - 162307CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/21/2040	0	30,000,000	.924 / 4.1616	0	0	(685,575)	(13,074,631)		(13,074,631)	(1,726,251)	0	0	0	559,089		SD (Asset Cashflow)
Interest Rate Swap - 162321CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/19/2050	0	12,000,000	4.1616 / 1.172	0	0	251,912	6,924,663		6,924,663	776,039	0	0	0	294,268		SD (Asset Cashflow)
Interest Rate Swap - 162323LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	10/19/2050	0	12,000,000	1.172 / 4.1616	0	0	(251,912)	(6,924,663)		(6,924,663)	(776,039)	0	0	0	294,268		SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 162333CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	11/03/2050	0	23,000,000	1.3 / 4.1616	0	0	(460,751)	(12,875,189)		(12,875,189)	(1,537,058)	0	0	0	564,486		SD (Asset Cashflow)
Interest Rate Swap - 162349CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/17/2045	0	4,000,000	1.3525 / 4.1616	0	0	(78,552)	(1,961,028)		(1,961,028)	(265,494)	0	0	0	87,670		SD (Asset Cashflow)
Interest Rate Swap - 162373CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/29/2041	0	25,000,000	4.1616 / 1.46	0	0	470,816	9,784,151		9,784,151	1,607,567	0	0	0	473,198		SD (Asset Cashflow)
Interest Rate Swap - 162381LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/01/2051	0	10,000,000	1.6 / 4.1616	0	0	(177,827)	(5,206,908)		(5,206,908)	(719,620)	0	0	0	246,671		SD (Asset Cashflow)
Interest Rate Swap - 162383CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/01/2051	0	10,000,000	4.1616 / 1.6	0	0	177,827	5,206,908		5,206,908	719,620	0	0	0	246,671		SD (Asset Cashflow)
Interest Rate Swap - 162397CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	03/11/2051	0	12,000,000	2.01 / 4.1616	0	0	(176,483)	(5,573,416)		(5,573,416)	(947,456)	0	0	0	296,675		SD (Asset Cashflow)
Interest Rate Swap - 162405CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	03/18/2031	0	180,000,000	4.1616 / 1.65	0	0	3,133,245	24,607,429		24,607,429	6,605,484	0	0	0	1,902,333		LD (Liability Cashflow)
Interest Rate Swap - 162435CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/02/2051	0	16,000,000	4.1616 / 2.025	0	0	233,518	7,427,808		7,427,808	1,269,217	0	0	0	397,389		SD (Asset Cashflow)
Interest Rate Swap - 162437LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/02/2051	0	16,000,000	2.025 / 4.1616	0	0	(233,518)	(7,427,808)		(7,427,808)	(1,269,217)	0	0	0	397,389		SD (Asset Cashflow)
Interest Rate Swap - 163117CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	07/30/2051	0	150,000,000	1.68 / 4.1616	0	0	(2,577,401)	(77,110,281)		(77,110,281)	(11,017,998)	0	0	0	3,737,479		SD (Asset Cashflow)
Interest Rate Swap - 163145CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/17/2028	0	50,000,000	4.1616 / 2.588	(3,657,281)	0	518,645	1,452,546		1,452,546	(49,882)	0	512,388	0	284,867		LD (Liability Cashflow)
Interest Rate Swap - 163147CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	02/15/2042	0	110,000,000	1.8768 / 4.1616	4,710,075	0	(1,727,756)	(40,444,486)		(40,444,486)	(7,559,936)	0	(193,262)	0	2,156,698		LD (Liability Cashflow)
Interest Rate Swap - 163149CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/15/2037	0	125,000,000	2.487 / 4.1616	16,220,627	0	(1,391,250)	(28,077,793)		(28,077,793)	(7,874,944)	0	(866,046)	0	2,037,380		LD (Liability Cashflow)
Interest Rate Swap - 163151CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/19/2047	0	50,000,000	2.523 / 4.1616	9,120,802	0	(543,006)	(18,026,207)		(18,026,207)	(3,974,573)	0	(254,257)	0	1,133,406		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 163153CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/20/2047	0	175,000,000	2.465 / 4.1616	29,787,711	0	(1,976,647)	(64,396,640)		(64,396,640)	(13,817,394)	0	(831,333)	0	3,967,182		LD (Liability Cashflow)
Interest Rate Swap - 163155CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	04/21/2047	0	100,000,000	2.4785 / 4.1616	17,299,182	0	(1,119,389)	(36,626,379)		(36,626,379)	(7,908,315)	0	(482,837)	0	2,267,109		LD (Liability Cashflow)
Interest Rate Swap - 163157CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	05/15/2037	0	190,000,000	2.5885 / 4.1616	26,384,899	0	(1,970,062)	(41,095,343)		(41,095,343)	(12,076,246)	0	(1,405,036)	0	3,096,817		LD (Liability Cashflow)
Interest Rate Swap - 163159CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	12/02/2036	0	30,000,000	2.4948 / 4.1616	3,700,215	0	(332,140)	(6,477,422)		(6,477,422)	(1,860,757)	0	(207,525)	0	478,468		LD (Liability Cashflow)
Interest Rate Swap - 163203CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/20/2044	0	6,000,000	3.385 / 4.1616	1,484,585	0	(26,363)	(1,374,551)		(1,374,551)	(511,282)	0	(48,037)	0	126,297		PD (Duration)
Interest Rate Swap - 163205CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/06/2045	0	11,000,000	2.695 / 4.1616	1,438,915	0	(105,271)	(3,543,582)		(3,543,582)	(894,139)	0	(43,618)	0	238,805		PD (Duration)
Interest Rate Swap - 163211CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/22/2046	0	11,500,000	2.283 / 4.1616	641,108	0	(145,592)	(4,340,823)		(4,340,823)	(898,740)	0	(19,769)	0	252,685		PD (Duration)
Interest Rate Swap - 163213CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	06/20/2044	0	6,000,000	4.1616 / 2.1579	(179,336)	0	81,583	2,233,612		2,233,612	453,551	0	5,231	0	126,297		PD (Duration)
Interest Rate Swap - 163215CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/06/2045	0	3,400,000	4.1616 / 2.1634	(111,393)	0	46,094	1,314,091		1,314,091	263,926	0	229	0	73,812		PD (Duration)
Interest Rate Swap - 163221CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	01/22/2046	0	11,500,000	4.1616 / 2.166	(392,971)	0	155,687	4,506,103		4,506,103	898,840	0	211	0	252,685		PD (Duration)
Interest Rate Swap - 163223CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	08/21/2040	0	30,000,000	4.1616 / .925	4,849,286	0	685,350	13,071,642		13,071,642	1,934,358	0	(207,756)	0	559,089		SD (Asset Cashflow)
Interest Rate Swap - 163225CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2023	03/11/2051	0	12,000,000	4.1616 / 2.01	(150,506)	0	176,483	5,573,416		5,573,416	943,835	0	3,621	0	296,675		SD (Asset Cashflow)
Interest Rate Swap - 163473CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/02/2023	05/04/2053	0	50,000,000	3.029 / 3.9	0	0	(262,587)	(14,673,961)		(14,673,961)	(5,204,697)	0	0	0	1,289,302		LD (Liability Cashflow)
Interest Rate Swap - 163499CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/04/2023	05/08/2053	0	50,000,000	3.0521 / 3.9	0	0	(254,119)	(14,507,442)		(14,507,442)	(5,226,628)	0	0	0	1,289,562		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 163531CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/05/2023	05/09/2028	0	250,000,000	3.2048 / 3.9	0	0	(982,721)	(5,761,298)		(5,761,298)	(5,097,866)	0	0	0	1,586,178		LD (Liability Cashflow)
Interest Rate Swap - 164198CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/05/2023	06/07/2053	0	1,010,000,000	3.9 / 3.2103	0	0	3,950,497	266,924,560		266,924,560	106,829,104	0	0	0	26,088,601		PD (Duration)
Interest Rate Swap - 165227CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2023	08/07/2043	0	700,000	3.839 / 3.9	0	0	564	(97,189)		(97,189)	(71,578)	0	0	0	14,369		SD (Asset Cashflow)
Interest Rate Swap - 165229CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2023	08/07/2053	0	10,000,000	3.9 / 3.6257	0	0	8,123	2,070,316		2,070,316	1,153,358	0	0	0	259,108		SD (Asset Cashflow)
Interest Rate Swap - 165230LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/03/2023	08/07/2053	0	10,000,000	3.6257 / 3.9	0	0	(8,122)	(2,070,316)		(2,070,316)	(1,153,358)	0	0	0	259,108		SD (Asset Cashflow)
Interest Rate Swap - 166233CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/26/2023	09/28/2038	0	455,000,000	3.9 / 4.25	0	0	(1,770,549)	29,864,196		29,864,196	43,405,945	0	0	0	7,879,066		SD (Asset Cashflow)
Interest Rate Swap - 166383CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/03/2023	10/05/2033	0	185,000,000	3.9 / 4.473	0	0	(1,034,705)	4,246,277		4,246,277	14,417,880	0	0	0	2,450,138		SD (Asset Cashflow)
Interest Rate Swap - 166626CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/16/2023	10/18/2038	0	70,000,000	4.409 / 3.9	0	0	360,750	(3,615,063)		(3,615,063)	(6,815,460)	0	0	0	1,215,013		PD (Duration)
Interest Rate Swap - 167026CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/15/2023	11/17/2038	0	27,000,000	4.226 / 3.9	0	0	104,104	(1,855,684)		(1,855,684)	(2,582,981)	0	0	0	470,213		PD (Duration)
Interest Rate Swap - 167206CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/28/2023	11/30/2043	0	40,000,000	3.9 / 4.035	0	0	(97,657)	4,734,054		4,734,054	4,227,243	0	0	0	828,654		SD (Asset Cashflow)
Interest Rate Swap - 167227CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/27/2023	06/29/2043	0	25,000,000	3.9 / 3.3912	0	0	63,960	4,717,892		4,717,892	2,401,344	0	0	0	511,544		SD (Asset Cashflow)
Interest Rate Swap - 167283CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/07/2023	12/11/2038	0	150,000,000	3.9 / 3.795	0	0	(99,306)	16,270,606		16,270,606	13,670,820	0	0	0	2,619,522		SD (Asset Cashflow)
Interest Rate Swap - 167566CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/18/2023	12/20/2033	0	22,000,000	3.9 / 3.57	0	0	22,278	1,726,808		1,726,808	1,570,873	0	0	0	295,634		SD (Asset Cashflow)
Interest Rate Swap - 167693CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/28/2023	01/02/2054	0	12,000,000	3.9 / 3.26	0	0	40,031	3,142,090		3,142,090	1,310,279	0	0	0	313,256		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 167694LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/28/2023	01/02/2054	0	12,000,000	3.26 / 3.9	0	0	(40,031)	(3,142,090)		(3,142,090)	(1,310,279)	0	0	0	313,256		SD (Asset Cashflow)
Interest Rate Swap - 168168CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/29/2024	01/31/2039	0	60,000,000	3.796 / 3.9	0	0	41,123	(6,573,800)		(6,573,800)	(5,491,388)	0	0	0	1,053,565		SD (Asset Cashflow)
Interest Rate Swap - 168774CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/27/2024	02/28/2039	0	280,000,000	3.9 / 3.9	0	0	401,520	(28,179,949)		(28,179,949)	(26,000,273)	0	0	0	4,933,221		SD (Asset Cashflow)
Interest Rate Swap - 169353CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/27/2024	03/29/2034	0	25,000,000	3.9 / 3.832	0	0	(21,951)	1,625,477		1,625,477	1,875,387	0	0	0	342,265		SD (Asset Cashflow)
Interest Rate Swap - 169355CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/27/2024	03/29/2034	0	55,000,000	3.9 / 3.832	0	0	(48,293)	3,576,049		3,576,049	4,125,852	0	0	0	752,984		SD (Asset Cashflow)
Interest Rate Swap - 170319CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/15/2024	05/17/2027	0	145,000,000	3.9 / 4.379	0	0	(720,860)	131		131	1,946,686	0	0	0	576,236		PD (Duration)
Interest Rate Swap - 170320CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/15/2024	05/17/2027	0	145,000,000	4.379 / 3.9	0	0	720,860	(131)		(131)	(1,946,686)	0	0	0	576,236		PD (Duration)
Interest Rate Swap - 171330CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/15/2024	07/17/2039	0	80,000,000	3.9 / 3.81	0	0	(48,090)	8,968,855		8,968,855	7,411,634	0	0	0	1,430,993		PD (Duration)
Interest Rate Swap - 171965CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/16/2024	08/20/2044	0	230,000,000	3.9 / 3.495	0	0	416,702	42,696,794		42,696,794	22,900,676	0	0	0	4,864,077		SD (Asset Cashflow)
Interest Rate Swap - 172257CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/09/2024	09/11/2054	0	120,000,000	3.9 / 3.192	0	0	494,699	32,864,831		32,864,831	13,012,964	0	0	0	3,172,005		SD (Asset Cashflow)
Interest Rate Swap - 172976CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/10/2024	10/15/2039	0	310,000,000	3.708 / 3.9	0	0	(55,500)	(38,385,133)		(38,385,133)	(28,528,284)	0	0	0	5,597,842		SD (Asset Cashflow)
Interest Rate Swap - 173264CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/25/2024	10/29/2054	0	10,000,000	3.9 / 3.62	0	0	7,999	2,102,627		2,102,627	1,168,173	0	0	0	264,956		SD (Asset Cashflow)
Interest Rate Swap - 173265LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/25/2024	10/29/2054	0	10,000,000	3.62 / 3.9	0	0	(7,999)	(2,102,627)		(2,102,627)	(1,168,173)	0	0	0	264,956		SD (Asset Cashflow)
Interest Rate Swap - 173415CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2024	11/04/2026	0	2,095,800,000	3.9 / 3.944	0	0	(3,514,157)	210,961		210,961	7,915,973	0	0	0	3,259,865		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 173424CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2024	11/05/2026	0	2,096,400,000	3.9 / 3.9635	0	0	(3,831,943)	182,733		182,733	8,271,139	0	0	0	3,305,777		PD (Duration)
Interest Rate Swap - 173972CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/20/2024	11/22/2034	0	45,000,000	3.89 / 3.9	0	0	59,810	(2,996,709)		(2,996,709)	(3,534,980)	0	0	0	642,144		PD (Duration)
Interest Rate Swap - 174668CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2024	12/17/2039	0	100,000,000	3.9 / 3.947	0	0	(183,178)	10,238,698		10,238,698	9,541,861	0	0	0	1,817,626		SD (Asset Cashflow)
Interest Rate Swap - 174672CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2024	12/17/2054	0	65,000,000	3.9 / 3.77	0	0	(31,819)	12,226,134		12,226,134	7,801,069	0	0	0	1,726,330		SD (Asset Cashflow)
Interest Rate Swap - 174676CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/13/2024	12/17/2054	0	70,000,000	3.9 / 3.77	0	0	(34,267)	13,166,606		13,166,606	8,401,151	0	0	0	1,859,125		SD (Asset Cashflow)
Interest Rate Swap - 175102CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2024	12/20/2044	0	325,000,000	3.9 / 3.941	0	0	(585,177)	42,950,490		42,950,490	34,256,621	0	0	0	6,936,888		SD (Asset Cashflow)
Interest Rate Swap - 175103CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2024	12/20/2044	0	325,000,000	3.941 / 3.9	0	0	585,177	(42,950,490)		(42,950,490)	(34,256,621)	0	0	0	6,936,888		SD (Asset Cashflow)
Interest Rate Swap - 175104CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2024	12/20/2039	0	638,000,000	3.9 / 3.955	0	0	(1,216,482)	63,779,230		63,779,230	60,304,241	0	0	0	11,599,990		SD (Asset Cashflow)
Interest Rate Swap - 175105CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2024	12/20/2039	0	638,000,000	3.955 / 3.9	0	0	1,216,482	(63,779,230)		(63,779,230)	(60,304,241)	0	0	0	11,599,990		SD (Asset Cashflow)
Interest Rate Swap - 175434CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2025	01/17/2055	0	120,000,000	3.9 / 4.064	0	0	(327,789)	17,295,559		17,295,559	15,099,659	0	0	0	3,191,774		SD (Asset Cashflow)
Interest Rate Swap - 176052CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/13/2025	02/18/2050	0	250,000,000	3.9 / 4.166	0	0	(865,756)	30,898,186		30,898,186	29,968,128	0	0	0	6,044,679		SD (Asset Cashflow)
Interest Rate Swap - 176573CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/04/2025	02/15/2041	0	142,300,000	3.9 / 3.7981	0	0	(104,824)	17,943,781		17,943,781	13,750,958	0	0	0	2,697,734		LD (Liability Cashflow)
Interest Rate Swap - 177129CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2025	03/24/2035	0	300,000,000	3.9 / 3.85	0	0	(306,250)	21,672,914		21,672,914	23,914,273	0	0	0	4,369,063		SD (Asset Cashflow)
Interest Rate Swap - 177249CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2025	03/31/2037	0	83,800,000	3.9 / 3.9497	0	0	(148,174)	6,806,046		6,806,046	7,372,779	0	0	0	1,357,715		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 177250CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2025	06/30/2037	0	83,300,000	3.9 / 3.94	0	0	(133,297)	6,992,213		6,992,213	7,377,779	0	0	0	1,365,587		LD (Liability Cashflow)
Interest Rate Swap - 177282CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2025	12/31/2032	0	44,800,000	3.9 / 3.836	0	0	(46,163)	2,425,402		2,425,402	3,059,221	0	0	0	560,000		LD (Liability Cashflow)
Interest Rate Swap - 177283CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2025	03/31/2033	0	43,600,000	3.9 / 3.832	0	0	(38,178)	2,464,394		2,464,394	3,036,298	0	0	0	555,793		LD (Liability Cashflow)
Interest Rate Swap - 177284CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2025	09/30/2032	0	44,600,000	3.9 / 3.8215	0	0	(28,393)	2,346,489		2,346,489	2,959,819	0	0	0	546,236		LD (Liability Cashflow)
Interest Rate Swap - 177285CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2025	09/30/2036	0	84,400,000	3.9 / 3.94	0	0	(129,581)	6,570,871		6,570,871	7,263,690	0	0	0	1,334,481		LD (Liability Cashflow)
Interest Rate Swap - 177304CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2025	06/30/2033	0	42,600,000	3.9 / 3.8735	0	0	(46,686)	2,396,451		2,396,451	3,039,198	0	0	0	553,390		LD (Liability Cashflow)
Interest Rate Swap - 177305CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/25/2025	12/31/2036	0	85,200,000	3.9 / 3.9517	0	0	(162,520)	6,735,478		6,735,478	7,436,442	0	0	0	1,363,865		LD (Liability Cashflow)
Interest Rate Swap - 177326CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2025	03/28/2055	0	10,000,000	3.9 / 3.881	0	0	(12,462)	1,718,292		1,718,292	1,224,898	0	0	0	266,902		SD (Asset Cashflow)
Interest Rate Swap - 177331LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/26/2025	03/28/2055	0	10,000,000	3.881 / 3.9	0	0	12,462	(1,718,292)		(1,718,292)	(1,224,898)	0	0	0	266,902		SD (Asset Cashflow)
Interest Rate Swap - 177371CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2025	04/01/2030	0	110,000,000	3.9 / 3.69	0	0	22,272	3,932,164		3,932,164	5,125,283	0	0	0	1,029,746		PD (Duration)
Interest Rate Swap - 177372CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/28/2025	04/01/2032	0	40,000,000	3.74 / 3.9	0	0	7,068	(2,098,266)		(2,098,266)	(2,510,225)	0	0	0	469,271		PD (Duration)
Interest Rate Swap - 178639CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/13/2025	05/15/2035	0	5,904,000	4.91 / 3.9	0	0	38,628	(216,669)		(216,669)	(263,902)	0	0	0	86,702		PD (Duration)
Interest Rate Swap - 178954CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2025	05/15/2035	0	6,119,000	4.913 / 3.9	0	0	54,554	(225,583)		(225,583)	(288,174)	0	0	0	89,859		PD (Duration)
Interest Rate Swap - 179112CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/28/2025	05/15/2035	0	3,021,000	4.85 / 3.9	0	0	25,506	(119,233)		(119,233)	(145,404)	0	0	0	44,364		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 179160CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/29/2025	06/02/2032	0	750,000,000	3.9 / 3.74	0	0	(81,892)	40,489,653		40,489,653	47,838,442	0	0	0	8,933,135		SD (Asset Cashflow)
Interest Rate Swap - 179260CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2025	06/15/2035	0	4,063,000	4.8 / 3.9	0	0	32,929	(171,009)		(171,009)	(203,200)	0	0	0	59,954		PD (Duration)
Interest Rate Swap - 179429CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2025	06/15/2035	0	3,424,000	4.85 / 3.9	0	0	29,038	(136,862)		(136,862)	(168,709)	0	0	0	50,525		PD (Duration)
Interest Rate Swap - 179667CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2025	06/15/2035	0	8,631,000	4.78 / 3.9	0	0	68,655	(370,597)		(370,597)	(433,922)	0	0	0	127,360		PD (Duration)
Interest Rate Swap - 179845CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2025	06/15/2035	0	10,675,000	4.692 / 3.9	0	0	77,881	(499,087)		(499,087)	(547,730)	0	0	0	157,521		PD (Duration)
Interest Rate Swap - 180034CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/02/2025	07/07/2035	0	145,000,000	3.9 / 3.76	0	0	(33,270)	11,745,977		11,745,977	11,593,732	0	0	0	2,147,213		SD (Asset Cashflow)
Interest Rate Swap - 180046CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/02/2025	07/07/2032	0	15,000,000	3.6025 / 3.9	0	0	(14,474)	(925,400)		(925,400)	(948,395)	0	0	0	180,180		PD (Duration)
Interest Rate Swap - 180945CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	08/15/2035	0	42,959,000	4.52 / 3.9	0	0	256,347	(2,402,497)		(2,402,497)	(2,380,023)	0	0	0	639,943		PD (Duration)
Interest Rate Swap - 181214CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2025	08/15/2035	0	6,668,000	4.57 / 3.9	0	0	42,316	(356,917)		(356,917)	(364,631)	0	0	0	99,331		PD (Duration)
Interest Rate Swap - 181347CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2025	08/15/2035	0	14,952,000	4.4775 / 3.9	0	0	84,574	(866,698)		(866,698)	(837,662)	0	0	0	222,734		PD (Duration)
Interest Rate Swap - 181387CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2025	08/29/2050	0	25,000,000	3.9 / 4.11	0	0	(70,973)	3,303,300		3,303,300	2,990,338	0	0	0	611,274		SD (Asset Cashflow)
Interest Rate Swap - 181416CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2025	09/02/2032	0	30,000,000	3.4775 / 3.9	0	0	(58,582)	(2,087,644)		(2,087,644)	(1,892,894)	0	0	0	365,112		PD (Duration)
Interest Rate Swap - 181623CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2025	09/15/2035	0	15,897,000	4.27 / 3.9	0	0	64,527	(1,097,792)		(1,097,792)	(940,010)	0	0	0	237,920		PD (Duration)
Interest Rate Swap - 181707CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2025	09/15/2045	0	20,000,000	3.9 / 3.85	0	0	(17,308)	2,992,992		2,992,992	2,134,027	0	0	0	435,427		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 181708LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/11/2025	09/15/2045	0	20,000,000	3.85 / 3.9	0	0	17,308	(2,992,992)		(2,992,992)	(2,134,027)	0	0	0	435,427		SD (Asset Cashflow)
Interest Rate Swap - 183213CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/28/2025	10/30/2055	0	175,000,000	3.9 / 3.8525	0	0	(169,149)	30,903,265		30,903,265	21,459,290	0	0	0	4,718,784		PD (Duration)
Interest Rate Swap - 183232CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	10/31/2055	0	175,000,000	3.9 / 3.843	0	0	(157,098)	31,154,971		31,154,971	21,426,571	0	0	0	4,718,784		PD (Duration)
Interest Rate Swap - 183431CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2025	11/04/2055	0	175,000,000	3.9 / 3.9525	0	0	(304,713)	28,249,373		28,249,373	21,810,635	0	0	0	4,719,875		PD (Duration)
Interest Rate Swap - 183480CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/03/2025	11/05/2055	0	175,000,000	3.9 / 3.977	0	0	(337,793)	27,598,742		27,598,742	21,896,179	0	0	0	4,720,093		PD (Duration)
Interest Rate Swap - 183527CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/04/2025	11/06/2055	0	175,000,000	3.9 / 3.956	0	0	(310,454)	28,158,905		28,158,905	21,827,367	0	0	0	4,720,311		PD (Duration)
Interest Rate Swap - 183570CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/05/2025	11/07/2055	0	295,000,000	3.9 / 3.972	0	0	(560,039)	46,747,829		46,747,829	36,885,841	0	0	0	7,957,463		PD (Duration)
Interest Rate Swap - 183607CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/06/2025	11/10/2055	0	175,000,000	3.9 / 3.9925	0	0	(361,043)	27,186,165		27,186,165	21,953,420	0	0	0	4,721,183		PD (Duration)
Interest Rate Swap - 183642CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/06/2025	11/10/2055	0	175,000,000	3.9 / 3.9675	0	0	(327,866)	27,851,082		27,851,082	21,867,498	0	0	0	4,721,183		PD (Duration)
Interest Rate Swap - 183703CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/10/2025	11/13/2055	0	100,000,000	3.9 / 3.9736	0	0	(192,910)	15,825,754		15,825,754	12,512,698	0	0	0	2,698,192		PD (Duration)
Interest Rate Swap - 183754CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/12/2025	11/14/2055	0	92,000,000	3.9 / 3.96	0	0	(168,278)	14,749,848		14,749,848	11,487,156	0	0	0	2,482,452		PD (Duration)
Interest Rate Swap - 184283CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/25/2025	11/15/2035	0	2,316,000	4.3 / 3.9	0	0	10,046	(159,493)		(159,493)	(139,857)	0	0	0	34,983		PD (Duration)
Interest Rate Swap - 184432CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/02/2025	12/15/2035	0	15,836,000	4.4 / 3.9	0	0	80,539	(1,018,480)		(1,018,480)	(953,732)	0	0	0	240,291		PD (Duration)
Interest Rate Swap - 185000CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/16/2025	12/15/2035	0	10,059,000	4.44 / 3.9	0	0	54,427	(626,071)		(626,071)	(602,161)	0	0	0	152,633		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 185212PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2029	0	3,300,000	3.9 / 3.384	0	0	7,987	139,117		139,117	137,818	0	0	0	29,660		PD (Duration)
Interest Rate Swap - 185213PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2035	0	3,100,000	3.9 / 3.772	0	0	(1,618)	261,247		261,247	254,215	0	0	0	47,093		PD (Duration)
Interest Rate Swap - 185214PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2037	0	8,300,000	3.9 / 3.889	0	0	(11,696)	764,329		764,329	743,859	0	0	0	139,079		PD (Duration)
Interest Rate Swap - 185215PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2045	0	5,800,000	3.9 / 4.143	0	0	(19,345)	667,981		667,981	648,454	0	0	0	127,175		PD (Duration)
Interest Rate Swap - 185216PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2028	0	3,500,000	3.9 / 3.334	0	0	9,799	105,785		105,785	105,412	0	0	0	26,140		PD (Duration)
Interest Rate Swap - 185217PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2028	0	4,400,000	3.9 / 3.334	0	0	12,318	132,987		132,987	132,518	0	0	0	32,862		PD (Duration)
Interest Rate Swap - 185218PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2028	0	6,400,000	3.9 / 3.334	0	0	17,917	193,435		193,435	192,754	0	0	0	47,799		PD (Duration)
Interest Rate Swap - 185219PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2030	0	4,852,000	3.9 / 3.433	0	0	9,941	254,273		254,273	247,706	0	0	0	49,902		PD (Duration)
Interest Rate Swap - 185220PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2030	0	3,848,000	3.9 / 3.433	0	0	7,884	201,658		201,658	196,450	0	0	0	39,576		PD (Duration)
Interest Rate Swap - 185221PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2031	0	6,300,000	3.9 / 3.505	0	0	9,468	382,183		382,183	372,229	0	0	0	72,046		PD (Duration)
Interest Rate Swap - 185222PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/19/2025	12/23/2032	0	2,600,000	3.9 / 3.576	0	0	2,508	176,318		176,318	171,466	0	0	0	32,451		PD (Duration)
Interest Rate Swap - 185343PR - Receive: Floating SOFR +182.4 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/30/2025	11/25/2034	0	7,612,809	5.724 / 5.38	0	(245,517)	3,011	406,244		406,244	654,085	0	(2,324)	0	108,688		PD (Duration)
Interest Rate Swap - 185619CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2026	01/20/2036	0	20,000,000	3.9 / 3.815	0	0	(17,083)	1,636,571		1,636,571	1,636,571	0	0	0	305,065		SD (Asset Cashflow)
Interest Rate Swap - 185620PR - Receive: Floating SOFR +223.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/15/2026	07/16/2034	0	6,250,000	6.1315 / 5.83	0	153,478	(341)	288,957		288,957	140,727	0	(5,248)	0	87,252		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 185903LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2026	01/22/2051	0	20,000,000	4.259 / 3.9	0	0	79,148	(2,243,587)		(2,243,587)	(2,243,587)	0	0	0	493,070		SD (Asset Cashflow)
Interest Rate Swap - 185904CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2026	01/22/2051	0	20,000,000	3.9 / 4.259	0	0	(79,148)	2,243,587		2,243,587	2,243,587	0	0	0	493,070		SD (Asset Cashflow)
Interest Rate Swap - 185996PR - Receive: Floating SOFR +208.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/27/2026	06/15/2038	0	6,250,000	5.9825 / 6.01	0	(28,233)	(1,383)	481,155		481,155	509,089	0	299	0	106,936		PD (Duration)
Interest Rate Swap - 186175PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2026	02/06/2032	0	28,500,000	3.9 / 3.63	0	0	11,242	1,601,826		1,601,826	1,601,826	0	0	0	329,670		PD (Duration)
Interest Rate Swap - 186747CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/24/2026	02/15/2036	0	8,056,000	4.2625 / 3.9	0	0	26,824	(588,312)		(588,312)	(588,312)	0	0	0	123,341		PD (Duration)
Interest Rate Swap - 186885PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2026	03/04/2056	0	2,270,000	3.9 / 3.961	0	0	(3,707)	364,348		364,348	364,348	0	0	0	61,573		PD (Duration)
Interest Rate Swap - 186886PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2026	03/04/2033	0	16,100,000	3.9 / 3.456	0	0	21,363	1,231,152		1,231,152	1,231,152	0	0	0	204,129		PD (Duration)
Interest Rate Swap - 186887PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2026	03/04/2028	0	57,000,000	3.9 / 3.305	0	0	126,080	1,073,897		1,073,897	1,073,897	0	0	0	340,823		PD (Duration)
Interest Rate Swap - 187845CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/30/2026	04/01/2056	0	660,000,000	3.9 / 4.12	0	0	(1,485,359)	89,925,941		89,925,941	89,925,941	0	0	0	17,925,221		SD (Asset Cashflow)
Interest Rate Swap - 187944PR - Receive: Floating SOFR +218.6 BPS Pay: Fixed	92250*AC8 - Vega Portfolio Holdings II,LLC Debt in a Project	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/02/2026	03/31/2037	0	1,868,111	6.0864 / 6.12	0	0	(1,629)	145,599		145,599	145,599	0	0	0	30,267		SD (Asset Cashflow)
Interest Rate Swap - 188053PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2026	04/09/2056	0	3,500,000	3.9 / 4.12	0	0	(7,558)	476,901		476,901	476,901	0	0	0	95,093		PD (Duration)
Interest Rate Swap - 188057PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2026	04/09/2031	0	24,000,000	3.9 / 3.62	0	0	6,507	1,160,198		1,160,198	1,160,198	0	0	0	255,318		PD (Duration)
Interest Rate Swap - 189221CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/20/2026	05/15/2036	0	7,473,000	5.02 / 3.9	0	0	33,957	(278,605)		(278,605)	(278,605)	0	0	0	115,930		PD (Duration)
Interest Rate Swap - 189454CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2026	06/15/2036	0	2,635,000	4.83 / 3.9	0	0	9,304	(122,037)		(122,037)	(122,037)	0	0	0	41,054		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Interest Rate Swap - 189550CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/09/2026	06/11/2051	0	35,000,000	3.9 / 4.3475	0	0	(72,474)	3,506,931		3,506,931	3,506,931	0	0	0	869,715		SD (Asset Cashflow)
Interest Rate Swap - 189924CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2026	06/15/2036	0	2,520,000	4.825 / 3.9	0	0	7,727	(117,272)		(117,272)	(117,272)	0	0	0	39,262		PD (Duration)
Interest Rate Swap - 190176CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2026	06/15/2036	0	2,343,000	4.91 / 3.9	0	0	7,182	(99,728)		(99,728)	(99,728)	0	0	0	36,504		PD (Duration)
Interest Rate Swap - 190191CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2026	06/26/2046	0	331,000,000	3.9 / 4.208	0	0	(467,523)	36,051,976		36,051,976	36,051,976	0	0	0	7,352,978		SD (Asset Cashflow)
Interest Rate Swap - 190192CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2026	06/26/2046	0	331,000,000	3.9 / 4.208	0	0	(467,523)	36,051,976		36,051,976	36,051,976	0	0	0	7,352,978		SD (Asset Cashflow)
Interest Rate Swap - 190655CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	07/13/2036	0	110,000,000	4.153 / 3.9	0	0	112,603	(6,584,080)		(6,584,080)	(6,584,080)	0	0	0	1,720,686		PD (Duration)
Interest Rate Swap - 191010PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/20/2026	07/22/2056	0	12,000,000	3.9 / 4.383	0	0	(16,165)	1,149,950		1,149,950	1,149,950	0	0	0	327,601		PD (Duration)
Interest Rate Swap - 191011PR - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/20/2026	07/22/2036	0	25,000,000	3.9 / 4.194	0	0	(24,357)	1,420,499		1,420,499	1,420,499	0	0	0	391,548		PD (Duration)
Interest Rate Swap - 191837CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	08/15/2036	0	3,603,000	5.0875 / 3.9	0	0	5,205	(126,681)		(126,681)	(126,681)	0	0	0	56,615		PD (Duration)
Interest Rate Swap - 191865CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2026	08/21/2029	0	45,000,000	4.052 / 3.9	0	0	16,491	(896,171)		(896,171)	(896,171)	0	0	0	382,664		PD (Duration)
Interest Rate Swap - 191947CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/25/2026	08/15/2036	0	3,869,000	5.037 / 3.9	0	0	4,331	(144,716)		(144,716)	(144,716)	0	0	0	60,795		PD (Duration)
Interest Rate Swap - 192140CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2026	09/15/2036	0	4,942,000	5.18 / 3.9	0	0	5,456	(153,633)		(153,633)	(153,633)	0	0	0	77,982		PD (Duration)
Interest Rate Swap - 192267CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2026	09/10/2029	0	270,000,000	4.261 / 3.9	0	0	73,430	(3,936,211)		(3,936,211)	(3,936,211)	0	0	0	2,317,222		PD (Duration)
Interest Rate Swap - 192310CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	09/15/2036	0	535,000	5.25 / 3.9	0	0	430	(14,984)		(14,984)	(14,984)	0	0	0	8,442		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 192460CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/15/2026	09/15/2036	0	3,178,000	5.53 / 3.9	0	0	2,042	(52,558)		(52,558)	(52,558)	0	0	0	50,147		PD (Duration)
Interest Rate Swap - 192893CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/22/2026	09/15/2036	0	2,861,000	5.484 / 3.9	0	0	884	(52,494)		(52,494)	(52,494)	0	0	0	45,145		PD (Duration)
Interest Rate Swap - 192901LM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/23/2026	09/25/2056	0	20,000,000	4.721 / 3.9	0	0	2,745	(870,367)		(870,367)	(870,367)	0	0	0	547,600		SD (Asset Cashflow)
Interest Rate Swap - 192902CM - Receive: Floating SOFR 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/23/2026	09/25/2056	0	20,000,000	3.9 / 4.721	0	0	(2,745)	870,367		870,367	870,367	0	0	0	547,600		SD (Asset Cashflow)
Interest Rate Swap - 65734CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2004	10/01/2031	0	7,500,000	4.1616 / 5.935	0	0	(80,135)	(86,686)		(86,686)	516,648	0	0	0	83,898		PD (Duration)
Interest Rate Swap - 67161CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A .	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/04/2005	07/15/2033	0	6,600,000	4.1616 / 6.875	0	0	(46,307)	116,273		116,273	505,688	0	0	0	86,009		SD (Asset Cashflow)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/29/2005	08/02/2035	0	114,000,000	4.9575 / 4.1616	0	0	841,174	(1,621,657)		(1,621,657)	(9,841,236)	0	0	0	1,694,866		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/28/2005	11/01/2035	0	80,000,000	5.282 / 4.1616	0	0	785,427	673,966		673,966	(7,220,640)	0	0	0	1,205,899		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/21/2005	11/23/2035	0	32,000,000	5.178 / 4.1616	0	0	289,714	27,922		27,922	(2,866,517)	0	0	0	483,927		PD (Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/09/2005	12/13/2035	0	20,000,000	5.264 / 4.1616	0	0	194,317	140,814		140,814	(1,812,901)	0	0	0	303,386		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/27/2005	12/29/2035	0	16,000,000	5.076 / 4.1616	0	0	132,763	(104,772)		(104,772)	(1,425,321)	0	0	0	243,275		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/27/2006	01/31/2036	0	20,000,000	5.139 / 4.1616	0	0	175,535	(48,023)		(48,023)	(1,801,527)	0	0	0	305,505		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/23/2006	02/27/2036	0	40,000,000	5.079 / 4.1616	0	0	332,642	(279,977)		(279,977)	(3,589,930)	0	0	0	613,469		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/23/2006	03/27/2036	0	65,000,000	5.311 / 4.1616	0	0	641,054	674,164		674,164	(5,985,032)	0	0	0	1,001,292		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / 4.1616	0	0	796,603	2,104,603		2,104,603	(6,186,711)	0	0	0	1,005,537		PD (Duration)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / 4.1616	0	0	274,210	931,326		931,326	(1,950,197)	0	0	0	311,172		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / 4.1616	0	0	341,520	1,160,407		1,160,407	(2,440,237)	0	0	0	389,882		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / 4.1616	0	0	389,599	1,400,865		1,400,865	(2,747,634)	0	0	0	436,909		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	4.1616 / 6.724	0	0	(72,570)	(270,264)		(270,264)	493,297	0	0	0	77,901		PD (Duration)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / 4.1616	0	0	505,963	1,458,844		1,458,844	(3,868,579)	0	0	0	627,334		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / 4.1616	0	0	409,105	930,398		930,398	(3,348,927)	0	0	0	550,191		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / 4.1616	0	0	314,340	613,687		613,687	(2,665,926)	0	0	0	440,811		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / 4.1616	0	0	218,185	364,762		364,762	(1,896,541)	0	0	0	315,163		PD (Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / 4.1616	0	0	330,249	576,898		576,898	(2,852,371)	0	0	0	473,129		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	4.1616 / 6.75	0	0	(51,870)	(58,193)		(58,193)	467,620	0	0	0	77,955		SD (Asset Cashflow)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / 4.1616	0	0	336,094	179,918		179,918	(3,265,447)	0	0	0	553,324		PD (Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / 4.1616	0	0	200,747	384,351		384,351	(1,719,724)	0	0	0	285,331		PD (Duration)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / 4.1616	0	0	400,617	167,141		167,141	(3,939,145)	0	0	0	668,172		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/01/2006	12/05/2036	0	12,000,000	5.082 / 4.1616	0	0	100,356	(102,713)		(102,713)	(1,110,085)	0	0	0	191,463		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/12/2006	12/15/2030	0	5,000,000	4.1616 / 8.6	0	0	(44,832)	(2,196)		(2,196)	305,483	0	0	0	51,294		SD (Asset Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/27/2006	12/29/2036	0	20,000,000	5.2725 / 4.1616	0	0	195,429	132,518		132,518	(1,890,326)	0	0	0	320,114		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/12/2007	01/16/2037	0	18,000,000	5.3725 / 4.1616	0	0	189,776	253,901		253,901	(1,724,148)	0	0	0	288,782		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/25/2007	01/29/2037	0	35,000,000	5.4825 / 4.1616	0	0	397,777	806,838		806,838	(3,394,141)	0	0	0	562,473		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/30/2007	02/01/2037	0	20,000,000	5.5345 / 4.1616	0	0	234,232	537,849		537,849	(1,946,871)	0	0	0	321,539		PD (Duration)
Interest Rate Swap - 74810CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/21/2007	02/27/2037	0	3,544,000	4.1616 / 6.15	0	0	(36,585)	(36,158)		(36,158)	339,711	0	0	0	57,169		SD (Asset Cashflow)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/21/2007	02/23/2037	0	15,000,000	5.3395 / 4.1616	0	0	153,972	170,869		170,869	(1,434,445)	0	0	0	241,843		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/23/2007	02/27/2037	0	5,100,000	5.32 / 4.1616	0	0	51,630	49,847		49,847	(487,436)	0	0	0	82,269		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/28/2007	03/02/2037	0	20,000,000	5.2395 / 4.1616	0	0	189,992	71,709		71,709	(1,894,564)	0	0	0	322,874		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/20/2007	03/22/2037	0	30,000,000	5.245 / 4.1616	0	0	286,974	120,341		120,341	(2,848,327)	0	0	0	485,558		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/27/2007	03/29/2037	0	40,000,000	5.3515 / 4.1616	0	0	414,557	507,567		507,567	(3,840,915)	0	0	0	647,991		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/28/2007	12/15/2030	0	5,000,000	4.1616 / 8.6	0	0	(54,802)	(52,933)		(52,933)	315,355	0	0	0	51,294		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/11/2007	04/13/2037	0	50,000,000	5.4475 / 4.1616	0	0	553,337	1,008,564		1,008,564	(4,856,150)	0	0	0	811,543		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 75475CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	92343VAF1 - Verizon Communications CORPORATE	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/12/2007	04/01/2037	0	5,000,000	4.1616 / 6.25	0	0	(57,747)	(113,048)		(113,048)	488,614	0	0	0	81,030		SD (Asset Cashflow)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/09/2007	05/11/2037	0	15,000,000	5.3825 / 4.1616	0	0	158,983	222,467		222,467	(1,452,678)	0	0	0	244,362		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/17/2007	05/21/2037	0	60,000,000	5.4875 / 4.1616	0	0	683,624	1,400,544		1,400,544	(5,881,251)	0	0	0	978,684		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/30/2007	06/01/2037	0	25,000,000	5.595 / 4.1616	0	0	304,361	800,627		800,627	(2,477,428)	0	0	0	408,351		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/07/2007	06/11/2037	0	20,000,000	5.8585 / 4.1616	0	0	283,691	1,068,784		1,068,784	(2,039,499)	0	0	0	327,092		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/06/2007	07/10/2037	0	25,000,000	5.9615 / 4.1616	0	0	373,513	1,553,506		1,553,506	(2,579,765)	0	0	0	410,403		PD (Duration)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/14/2007	09/18/2037	0	50,000,000	5.36 / 4.1616	0	0	521,713	626,387		626,387	(4,892,605)	0	0	0	827,940		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/28/2007	09/15/2037	0	10,000,000	4.1616 / 6.8	0	0	(109,930)	(174,742)		(174,742)	985,225	0	0	0	165,527		SD (Asset Cashflow)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/11/2007	10/15/2037	0	25,000,000	5.46 / 4.1616	0	0	279,308	520,546		520,546	(2,477,609)	0	0	0	415,388		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/06/2007	11/08/2037	0	15,000,000	5.3025 / 4.1616	0	0	149,920	113,552		113,552	(1,464,939)	0	0	0	249,960		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/08/2008	02/12/2038	0	15,000,000	4.93 / 4.1616	0	0	108,242	(370,988)		(370,988)	(1,421,821)	0	0	0	252,877		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/13/2008	02/15/2038	0	18,000,000	4.9785 / 4.1616	0	0	136,017	(369,681)		(369,681)	(1,713,575)	0	0	0	303,560		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/14/2008	02/19/2038	0	20,000,000	5.105 / 4.1616	0	0	170,461	(197,250)		(197,250)	(1,932,789)	0	0	0	337,448		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/25/2008	02/27/2038	0	30,000,000	5.121 / 4.1616	0	0	258,932	(254,870)		(254,870)	(2,904,697)	0	0	0	506,649		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/05/2008	03/07/2038	0	13,500,000	5.1175 / 4.1616	0	0	116,243	(115,836)		(115,836)	(1,306,147)	0	0	0	228,287		PD (Duration)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/29/2008	06/02/2038	0	30,000,000	5.1665 / 4.1616	0	0	268,563	(151,087)		(151,087)	(2,940,647)	0	0	0	512,525		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/05/2008	06/09/2038	0	22,000,000	5.14 / 4.1616	0	0	193,178	(162,350)		(162,350)	(2,152,087)	0	0	0	376,154		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/10/2008	06/12/2038	0	30,000,000	5.175 / 4.1616	0	0	271,748	(131,428)		(131,428)	(2,948,868)	0	0	0	513,114		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/24/2008	06/26/2038	0	24,000,000	5.1275 / 4.1616	0	0	208,516	(204,665)		(204,665)	(2,349,515)	0	0	0	411,151		PD (Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/03/2008	07/07/2038	0	25,000,000	5.0295 / 4.1616	0	0	198,373	(430,772)		(430,772)	(2,423,931)	0	0	0	428,870		PD (Duration)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/21/2008	07/23/2038	0	30,000,000	5.1463 / 4.1616	0	0	265,280	(213,614)		(213,614)	(2,950,767)	0	0	0	515,584		PD (Duration)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/06/2008	08/08/2038	0	10,000,000	5.1365 / 4.1616	0	0	87,497	(81,176)		(81,176)	(982,524)	0	0	0	172,174		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/09/2008	10/14/2038	0	25,000,000	4.1616 / 4.2175	0	0	(46,523)	2,255,427		2,255,427	2,228,507	0	0	0	433,740		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/14/2008	10/16/2038	0	20,000,000	4.1616 / 4.3675	0	0	(60,112)	1,539,375		1,539,375	1,816,470	0	0	0	347,069		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/17/2008	10/21/2038	0	25,000,000	4.615 / 4.1616	0	0	120,188	(1,375,403)		(1,375,403)	(2,334,155)	0	0	0	434,078		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/23/2008	10/27/2038	0	25,000,000	4.1616 / 3.93	0	0	7,809	2,901,566		2,901,566	2,154,604	0	0	0	434,369		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/13/2008	11/17/2038	0	15,000,000	4.1616 / 4.1375	0	0	(18,694)	1,471,056		1,471,056	1,327,491	0	0	0	261,230		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/20/2008	11/24/2038	0	35,000,000	4.1616 / 3.0475	0	0	242,096	6,851,559		6,851,559	2,699,307	0	0	0	610,008		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - 85899CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	4.1616 / 2.88	0	0	111,377	2,892,973		2,892,973	1,028,379	0	0	0	238,365		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	4.1616 / 3.2125	0	0	3,580,214	25,211,304		25,211,304	17,595,623	0	0	0	4,806,158		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	4.1616 / 3.2125	0	0	6,989,941	225,473,735		225,473,735	97,523,749	0	0	0	21,593,382		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / 4.1616	0	0	22,722	(783,348)		(783,348)	(825,923)	0	0	0	160,241		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / 4.1616	0	0	31,402	(381,081)		(381,081)	(701,724)	0	0	0	161,750		LD (Liability Cashflow)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / 4.1616	0	0	61,136	(1,248,120)		(1,248,120)	(2,030,972)	0	0	0	413,724		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	4.1616 / 3.9238	0	0	5,174	2,023,307		2,023,307	1,392,496	0	0	0	286,393		PD (Duration)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / 4.1616	0	0	35,708	(1,400,047)		(1,400,047)	(658,114)	0	0	0	131,059		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	4.1616 / 3.9813	0	0	(3,357)	5,412,347		5,412,347	3,842,955	0	0	0	789,811		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / 4.1616	0	0	520	(1,019,237)		(1,019,237)	(733,556)	0	0	0	150,440		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	4.1616 / 3.8238	0	0	33,556	4,343,586		4,343,586	2,692,897	0	0	0	564,740		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	4.1616 / 4.1163	0	0	(12,136)	1,274,587		1,274,587	1,025,060	0	0	0	207,307		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	4.1616 / 4.3363	0	0	(49,591)	1,703,856		1,703,856	1,728,241	0	0	0	340,543		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	4.1616 / 4.415	0	0	(37,514)	983,386		983,386	1,095,259	0	0	0	214,006		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 94284CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/04/2011	02/08/2041	0	12,000,000	4.1616 / 4.4575	0	0	(43,886)	993,680		993,680	1,169,394	0	0	0	227,348		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating SOFR +26.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/16/2011	02/18/2041	0	11,000,000	4.1616 / 4.4413	0	0	(38,754)	930,880		930,880	1,070,816	0	0	0	208,597		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/08/2011	04/12/2041	0	7,000,000	4.4063 / 4.1616	0	0	22,719	(621,110)		(621,110)	(680,286)	0	0	0	133,437		PD (Duration)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/20/2011	05/24/2031	0	23,800,000	3.9113 / 4.1616	0	0	(10,446)	(1,146,998)		(1,146,998)	(1,309,412)	0	0	0	256,625		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/15/2011	06/17/2029	0	5,750,000	3.7313 / 4.1616	0	0	(10,267)	(192,625)		(192,625)	(208,292)	0	0	0	47,373		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/25/2012	07/27/2042	0	365,500,000	2.2575 / 4.1616	0	0	(4,698,912)	(118,957,969)		(118,957,969)	(27,020,592)	0	0	0	7,269,975		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/11/2012	09/13/2042	0	25,000,000	2.6338 / 4.1616	0	0	(250,276)	(7,173,428)		(7,173,428)	(1,966,230)	0	0	0	499,285		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/28/2012	10/02/2042	0	25,000,000	2.6063 / 4.1616	0	0	(255,400)	(7,262,871)		(7,262,871)	(1,961,218)	0	0	0	500,126		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating SOFR +26.2 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/05/2012	10/09/2042	0	20,000,000	2.744 / 4.1616	0	0	(183,472)	(5,518,637)		(5,518,637)	(1,603,773)	0	0	0	400,336		PD (Duration)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	NPR	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/30/2026	09/30/2026	0	0		0	0	0	(41)		(41)	(27)	0	0	0	0		CR (Credit Risk)
Interest Rate Swap - 176262CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/18/2025	02/20/2035	0	30,000,000	4.1615 / 3.9	0	0	102,780	(1,504,712)		(1,504,712)	(2,467,560)	0	0	0	434,477		LD (Liability Cashflow)
1119999999. Subtotal - swaps - hedging other - interest rate										519,146,511	(120,272)	(26,326,027)	129,946,088	XXX	129,946,088	555,344,710	0	(22,692,414)	0	740,252,998	XXX	XXX
Credit Default Swap - 190018CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(10,957)	(5,417)	25,260		25,260	35,599	0	618	0	0	3	CR (Credit Risk)
Credit Default Swap - 190019CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(10,957)	(5,417)	25,260		25,260	35,599	0	618	0	0	3	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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Credit Default Swap - 190019CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(6,096)	(2,306)	25,260		25,260	31,082	0	274	0	0	3	CR (Credit Risk)
Credit Default Swap - 190020CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/20/2031	0	2,000,000	Credit Event / 1	0	(21,914)	(10,833)	50,520		50,520	71,198	0	1,236	0	0	3	CR (Credit Risk)
Credit Default Swap - 190020CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(6,096)	(2,306)	25,260		25,260	31,082	0	274	0	0	3	CR (Credit Risk)
Credit Default Swap - 190020CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(2,157)	(1,806)	25,260		25,260	27,341	0	76	0	0	3	CR (Credit Risk)
Credit Default Swap - 190021CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/20/2031	0	2,000,000	Credit Event / 1	0	(21,914)	(10,833)	50,520		50,520	71,198	0	1,236	0	0	2	CR (Credit Risk)
Credit Default Swap - 190021CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(6,096)	(2,306)	25,260		25,260	31,082	0	274	0	0	2	CR (Credit Risk)
Credit Default Swap - 190021CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(2,157)	(1,806)	25,260		25,260	27,341	0	76	0	0	2	CR (Credit Risk)
Credit Default Swap - 190022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/20/2031	0	2,000,000	Credit Event / 1	0	(21,914)	(10,833)	50,520		50,520	71,198	0	1,236	0	0	3	CR (Credit Risk)
Credit Default Swap - 190022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(6,096)	(2,306)	25,260		25,260	31,082	0	274	0	0	3	CR (Credit Risk)
Credit Default Swap - 190022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/27/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(2,157)	(1,806)	25,260		25,260	27,341	0	76	0	0	3	CR (Credit Risk)
Credit Default Swap - 190022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/26/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	3,108	(833)	25,260		25,260	22,204	0	(52)	0	0	3	CR (Credit Risk)
Credit Default Swap - 190023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/17/2026	06/20/2031	0	3,000,000	Credit Event / 1	0	(32,871)	(16,250)	75,781		75,781	106,798	0	1,854	0	0	3	CR (Credit Risk)
Credit Default Swap - 190023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/07/2026	06/20/2031	0	2,000,000	Credit Event / 1	0	(12,192)	(4,611)	50,520		50,520	62,165	0	548	0	0	3	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap - 190023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/27/2026	06/20/2031	0	2,000,000	Credit Event / 1	0	(4,313)	(3,611)	50,520		50,520	54,682	0	152	0	0	3	CR (Credit Risk)
Credit Default Swap - 190023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	3,108	(833)	25,260		25,260	22,204	0	(52)	0	0	3	CR (Credit Risk)
Credit Default Swap - 190029CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/17/2026	06/20/2031	0	1,000,000	Credit Event / 1	0	(10,957)	(5,417)	25,260		25,260	35,599	0	618	0	0	3	CR (Credit Risk)
Credit Default Swap - 192845CM Sell Protection, Receive Fixed	Liability Hedge	N/A	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2026	12/20/2036	0	28,000,000	1 / Credit Event	0	112,523	6,222	21,137		21,137	(91,144)	0	(242)	0	28,000,000	2	CR (Credit Risk)
1129999999. Subtotal - swaps - hedging other - credit default										0	(60,104)	(83,306)	652,641	XXX	652,641	703,654	0	9,092	0	28,000,000	XXX	XXX
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AB3 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/07/2032	0	1,910,000	4.73 / 4.61	0	0	11,248	288,333		288,333	(41,137)	20,266	0	0	23,272		FX (Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating SONIA +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 5.5529	0	0	23,189	1,322,513		1,322,513	(290,463)	73,343	0	0	65,010		FX (Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	17,616	464,293		464,293	(69,086)	31,831	0	0	49,615		FX (Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G1018#AC1 - The Berkeley Two Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	4,150,000	5.07 / 5.01	0	0	24,368	642,273		642,273	(95,568)	44,033	0	0	68,635		FX (Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AC3 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	17,616	464,293		464,293	(69,086)	31,831	0	0	49,615		FX (Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AC2 - The Bryanston Three Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/08/2037	0	3,000,000	5.07 / 5.01	0	0	17,616	464,293		464,293	(69,086)	31,831	0	0	49,615		FX (Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G8698#AA7 - The Taunton One Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	17,009	452,271		452,271	(19,911)	31,831	0	0	14,529		FX (Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G1652#AA6 - The Bryanston Three Partnership Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/06/2013	09/07/2027	0	3,000,000	4.29 / 4.13	0	0	17,009	452,271		452,271	(19,911)	31,831	0	0	14,529		FX (Foreign Exchange)
Currency Swap - 110291PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	174,290	5.728 / 6.3	0	0	1,672	46,150		46,150	(4,203)	4,322	0	0	2,264		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 110292PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	102,523	5.728 / 6.3	0	0	984	27,147		27,147	(2,472)	2,543	0	0	1,332		FX (Foreign Exchange)
Currency Swap - 110293PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	102,523	5.728 / 6.3	0	0	984	27,147		27,147	(2,472)	2,543	0	0	1,332		FX (Foreign Exchange)
Currency Swap - 110294PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	102,523	5.728 / 6.3	0	0	984	27,147		27,147	(2,472)	2,543	0	0	1,332		FX (Foreign Exchange)
Currency Swap - 110327PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	763,011	5.725 / 6.3	0	0	7,304	201,955		201,955	(18,386)	18,923	0	0	9,912		FX (Foreign Exchange)
Currency Swap - 110328PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	448,830	5.725 / 6.3	0	0	4,297	118,797		118,797	(10,815)	11,131	0	0	5,830		FX (Foreign Exchange)
Currency Swap - 110329PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	448,830	5.725 / 6.3	0	0	4,297	118,797		118,797	(10,815)	11,131	0	0	5,830		FX (Foreign Exchange)
Currency Swap - 110330PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	448,830	5.725 / 6.3	0	0	4,297	118,797		118,797	(10,815)	11,131	0	0	5,830		FX (Foreign Exchange)
Currency Swap - 111015PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	67,100	1,473,593		1,473,593	(195,742)	83,000	0	0	167,493		FX (Foreign Exchange)
Currency Swap - 111016PR - Receive: Fixed USD Pay: Fixed GBP	G6853@AD8 - Oxford Brookes University Sr. Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2015	12/02/2045	0	7,650,000	4.6 / 3.94	0	0	67,100	1,473,593		1,473,593	(195,742)	83,000	0	0	167,493		FX (Foreign Exchange)
Currency Swap - 112808PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AD8 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	03/27/2028	0	1,581,611	4.588 / 4.21	90,409	0	10,408	200,116		200,116	(10,321)	17,323	(6,363)	0	9,659		FX (Foreign Exchange)
Currency Swap - 112817PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	09/12/2030	0	766,235	4.49 / 4.07	53,529	0	5,446	112,000		112,000	(11,678)	8,251	(3,043)	0	7,616		FX (Foreign Exchange)
Currency Swap - 112820PR - Receive: Fixed USD Pay: Fixed EUR	T4968@AC3 - Sol SpA Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	03/12/2027	0	155,092	3.52 / 1.96	(4,038)	0	1,766	(247)		(247)	(287)	5,279	163	0	521		FX (Foreign Exchange)
Currency Swap - 112825PR - Receive: Fixed USD Pay: Fixed AUD	Q7450@AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/01/2016	07/09/2030	0	1,223,803	3.83 / 5.14	24,772	0	(4,725)	110,204		110,204	(27,489)	(44,183)	(1,481)	0	11,892		FX (Foreign Exchange)
Currency Swap - 114665PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AB6 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2016	10/26/2028	0	15,000,000	3.41 / 2.78	1	0	95,707	1,890,807		1,890,807	(196,290)	1,046,895	0	0	107,973		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 114838PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	42,570,000	3.61 / 3.19	0	0	214,964	3,928,443		3,928,443	(1,310,468)	2,971,089	0	0	479,516		FX (Foreign Exchange)
Currency Swap - 114839PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	2,150,000	3.61 / 3.19	0	0	10,857	198,406		198,406	(66,185)	150,055	0	0	24,218		FX (Foreign Exchange)
Currency Swap - 114840PR - Receive: Fixed USD Pay: Fixed SEK	W2710@AC4 - Ellevio AB Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/08/2016	10/27/2031	0	7,900,000	3.61 / 3.19	0	0	39,892	729,028		729,028	(243,192)	551,365	0	0	88,987		FX (Foreign Exchange)
Currency Swap - 115470PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +131 BPS EUR	L0175#AD4 - Alpha Trains Finance S.A. Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/18/2016	12/31/2028	0	1,785,040	4.3 / 3.906	0	0	4,187	(214,524)		(214,524)	(47,119)	64,996	0	0	13,388		FX (Foreign Exchange)
Currency Swap - 117933PR - Receive: Fixed USD Pay: Fixed GBP	G0827#BK5 - Barratt Redrow PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/23/2017	08/23/2027	0	15,114,379	4.01 / 2.77	0	0	127,379	(199,936)		(199,936)	(194,566)	193,326	0	0	71,608		FX (Foreign Exchange)
Currency Swap - 118152PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/08/2017	09/13/2027	0	12,083,996	4.03 / 4.016	0	0	44,496	(377,286)		(377,286)	(65,528)	415,724	0	0	59,023		FX (Foreign Exchange)
Currency Swap - 118678PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	12,932,000	4.08 / 5.4829	0	0	(172,314)	(651,352)		(651,352)	(66,519)	166,929	0	0	58,163		FX (Foreign Exchange)
Currency Swap - 118679PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G8407#AB7 - St. James's Place Partnership Senior Unsecured Term Loan	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/10/2017	07/21/2027	0	2,956,200	4.08 / 5.4829	0	0	(39,390)	(148,896)		(148,896)	(15,206)	38,159	0	0	13,296		FX (Foreign Exchange)
Currency Swap - 118726PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/13/2017	08/16/2027	0	4,077,888	4.34 / 3.19	0	0	30,029	(75,225)		(75,225)	(49,038)	52,374	0	0	19,116		FX (Foreign Exchange)
Currency Swap - 118727PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AE4 - Workspace Group plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/13/2017	08/16/2027	0	1,001,938	4.34 / 3.19	0	0	7,378	(18,483)		(18,483)	(12,049)	12,868	0	0	4,697		FX (Foreign Exchange)
Currency Swap - 118870PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/20/2017	08/16/2027	0	7,500,000	4.79 / 3.62	0	0	56,070	(102,562)		(102,562)	(90,297)	95,880	0	0	35,159		FX (Foreign Exchange)
Currency Swap - 119230PR - Receive: Fixed USD Pay: Fixed CAD	C6574#AD8 - North West Company, Inc. Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/09/2017	09/26/2029	0	21,063,728	3.62 / 3.74	0	0	31,275	1,317,953		1,317,953	(286,853)	673,808	0	0	182,090		FX (Foreign Exchange)
Currency Swap - 119751PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AC2 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2037	0	10,711,200	4.47 / 3.35	0	0	92,202	1,089,367		1,089,367	(233,303)	132,800	0	0	177,777		FX (Foreign Exchange)

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Currency Swap - 119760PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	7,843,556	4.0675 / 3.05	0	0	61,341	444,883		444,883	(163,764)	97,246	0	0	96,214		FX (Foreign Exchange)
Currency Swap - 119761PR - Receive: Fixed USD Pay: Fixed GBP	G3122@AB4 - ESPUG Finance Limited Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/27/2017	10/06/2032	0	10,691,217	4.0675 / 3.05	0	0	83,612	606,401		606,401	(223,220)	132,552	0	0	131,145		FX (Foreign Exchange)
Currency Swap - 122502PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AE6 - Compagnie des Levures Lesaffre Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/16/2018	09/27/2033	0	49,120,000	4.06 / 1.96	0	0	814,477	4,487,234		4,487,234	(1,104,757)	1,544,000	0	0	649,422		FX (Foreign Exchange)
Currency Swap - 123808PR - Receive: Fixed USD Pay: Fixed EUR	G7996#AD2 - SEGRO plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/12/2018	10/12/2028	0	3,609,500	4.24 / 1.82	0	0	65,563	156,114		156,114	(58,442)	119,236	0	0	25,745		FX (Foreign Exchange)
Currency Swap - 124646PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AB6 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/21/2018	09/28/2038	0	17,834,941	4.6875 / 3.17	0	0	195,312	2,228,156		2,228,156	(422,765)	226,190	0	0	308,841		FX (Foreign Exchange)
Currency Swap - 124668PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/21/2018	09/28/2034	0	24,279,964	4.5475 / 3.08	0	0	257,084	1,972,394		1,972,394	(592,674)	307,928	0	0	343,255		FX (Foreign Exchange)
Currency Swap - 124669PR - Receive: Fixed USD Pay: Fixed GBP	G9851#AA8 - Yorkshire Water Services Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/21/2018	09/28/2034	0	29,575,512	4.5475 / 3.08	0	0	313,155	2,402,580		2,402,580	(721,938)	375,089	0	0	418,120		FX (Foreign Exchange)
Currency Swap - 124939PR - Receive: Fixed USD Pay: Fixed GBP	G03698BD7 - Anglian Water Services Fin Plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/15/2018	04/16/2029	0	8,242,417	4.31 / 2.87	0	0	84,768	178,570		178,570	(153,172)	104,152	0	0	65,755		FX (Foreign Exchange)
Currency Swap - 125115PR - Receive: Fixed USD Pay: Fixed GBP	G1128*AD0 - Birmingham Airport Finance PLC Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/24/2018	01/25/2049	0	17,225,018	4.898 / 3.21	0	0	199,504	3,530,609		3,530,609	(458,771)	221,227	0	0	406,889		FX (Foreign Exchange)
Currency Swap - 125310PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2018	01/31/2029	0	3,030,982	4.415 / 2.87	0	0	31,009	(11,499)		(11,499)	(55,578)	39,299	0	0	23,150		FX (Foreign Exchange)
Currency Swap - 125311PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2018	01/31/2029	0	22,292,968	4.415 / 2.87	0	0	228,069	(84,576)		(84,576)	(408,777)	289,044	0	0	170,265		FX (Foreign Exchange)
Currency Swap - 125847PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/10/2018	12/19/2028	0	14,075,010	4.15 / 1.81	0	0	243,343	273,358		273,358	(228,819)	476,575	0	0	104,867		FX (Foreign Exchange)
Currency Swap - 125848PR - Receive: Fixed USD Pay: Fixed EUR	479142E*8 - Johnson Matthey Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/10/2018	12/19/2028	0	17,434,932	4.15 / 1.81	0	0	301,433	338,613		338,613	(283,441)	590,341	0	0	129,900		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 126333PR - Receive: Fixed USD Pay: Fixed GBP	G2730#AF9 - Derwent London plc Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/31/2018	01/31/2029	0	7,608,055	4.415 / 2.87	177,773	0	77,835	(28,864)		(28,864)	(124,812)	98,644	(14,694)	0	58,107		FX (Foreign Exchange)
Currency Swap - 127303PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AD0 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	06/06/2029	0	34,050,000	4.98 / 2.468	0	0	627,059	756,902		756,902	(641,153)	1,158,000	0	0	278,996		FX (Foreign Exchange)
Currency Swap - 127324PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	03/26/2028	0	6,565,736	5.36 / 2.75	0	0	125,709	89,494		89,494	(88,880)	223,293	0	0	40,062		FX (Foreign Exchange)
Currency Swap - 127325PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	03/26/2028	0	6,616,080	5.36 / 2.75	0	0	126,673	90,181		90,181	(89,562)	225,005	0	0	40,370		FX (Foreign Exchange)
Currency Swap - 127326PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AE8 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	03/26/2028	0	1,070,506	5.36 / 2.75	0	0	20,496	14,592		14,592	(14,491)	36,407	0	0	6,532		FX (Foreign Exchange)
Currency Swap - 127327PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	03/26/2027	0	13,111,619	5.68 / 2.985	0	0	258,916	58,891		58,891	(125,277)	445,911	0	0	45,855		FX (Foreign Exchange)
Currency Swap - 127328PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	03/26/2027	0	6,931,968	5.68 / 2.985	0	0	136,886	31,135		31,135	(66,232)	235,748	0	0	24,243		FX (Foreign Exchange)
Currency Swap - 127329PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AF5 - Ansell Healthcare Europe NV Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/19/2019	03/26/2027	0	1,228,450	5.68 / 2.985	0	0	24,258	5,518		5,518	(11,737)	41,778	0	0	4,296		FX (Foreign Exchange)
Currency Swap - 12711PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	04/05/2019	05/02/2029	0	25,332,019	4.33 / 1.86	0	0	456,702	45,433		45,433	(192,768)	871,105	0	0	203,895		FX (Foreign Exchange)
Currency Swap - 127904PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/08/2019	05/20/2034	0	1,382,668	3.89 / 2.73	0	0	11,452	72,179		72,179	(29,731)	17,662	0	0	19,109		FX (Foreign Exchange)
Currency Swap - 127905PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/08/2019	05/20/2034	0	12,706,511	3.89 / 2.73	0	0	105,242	663,316		663,316	(273,227)	162,315	0	0	175,605		FX (Foreign Exchange)
Currency Swap - 127906PR - Receive: Fixed USD Pay: Fixed GBP	756109A*5 - Realty Income Corporation Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/08/2019	05/20/2034	0	25,905,533	3.89 / 2.73	0	0	214,564	1,352,343		1,352,343	(557,044)	330,921	0	0	358,017		FX (Foreign Exchange)
Currency Swap - 128558PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AB6 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/27/2019	09/24/2049	0	1,147,250	4.12 / 2.94	0	0	8,692	146,958		146,958	(20,267)	15,035	0	0	27,500		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 128559PR - Receive: Fixed USD Pay: Fixed GBP	G9434*AC4 - The Wardens and Governors Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/27/2019	09/24/2054	0	9,440,335	4.21 / 3.01	0	0	72,654	1,397,980		1,397,980	(191,213)	123,715	0	0	249,696		FX (Foreign Exchange)
Currency Swap - 128880PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AC5 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	09/17/2029	0	1,243,400	4.045 / 2.97	0	0	7,803	(46,294)		(46,294)	(19,155)	16,600	0	0	10,705		FX (Foreign Exchange)
Currency Swap - 128884PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AE1 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	09/17/2031	0	2,486,800	4.1195 / 3.03	0	0	15,786	(43,888)		(43,888)	(43,502)	33,200	0	0	27,706		FX (Foreign Exchange)
Currency Swap - 128885PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AG6 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	09/17/2037	0	16,164,200	4.39 / 3.19	0	0	114,451	719,975		719,975	(285,121)	215,800	0	0	267,627		FX (Foreign Exchange)
Currency Swap - 128886PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/17/2030	0	1,398,576	4.13 / 3.07	0	0	8,618	(41,773)		(41,773)	(22,798)	18,672	0	0	13,629		FX (Foreign Exchange)
Currency Swap - 128924PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	1,165,563	4.22 / 3.13	0	0	7,403	(11,902)		(11,902)	(20,881)	15,561	0	0	14,040		FX (Foreign Exchange)
Currency Swap - 128925PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AF8 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2032	0	9,934,766	4.22 / 3.13	0	0	63,102	(101,446)		(101,446)	(177,983)	132,634	0	0	119,669		FX (Foreign Exchange)
Currency Swap - 128937PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	1,011,009	4.51 / 3.29	0	0	7,313	53,252		53,252	(17,169)	13,497	0	0	17,367		FX (Foreign Exchange)
Currency Swap - 128938PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AH4 - Forth Ports Finance Plc Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/17/2019	07/19/2038	0	5,612,956	4.51 / 3.29	0	0	40,601	295,648		295,648	(95,319)	74,936	0	0	96,421		FX (Foreign Exchange)
Currency Swap - 130994PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	2,642,060	3.794 / 2.81	0	0	16,985	249,216		249,216	(40,300)	34,163	0	0	56,534		FX (Foreign Exchange)
Currency Swap - 130995PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AD9 - Society of Lloyd Sr. Unsecured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/23/2045	0	26,039,315	3.794 / 2.81	0	0	167,394	2,456,197		2,456,197	(397,187)	336,698	0	0	557,182		FX (Foreign Exchange)
Currency Swap - 131004PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,423,814	3.426 / 2.61	0	0	12,692	60,490		60,490	(43,360)	31,341	0	0	34,940		FX (Foreign Exchange)
Currency Swap - 131005PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	2,009,147	3.426 / 2.61	0	0	10,520	50,142		50,142	(35,942)	25,979	0	0	28,962		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 131006PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AC1 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/22/2035	0	19,803,899	3.426 / 2.61	0	0	103,698	494,240		494,240	(354,276)	256,072	0	0	285,476		FX (Foreign Exchange)
Currency Swap - 131009PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	1,476,370	3.218 / 2.48	0	0	6,932	(17,548)		(17,548)	(21,591)	19,090	0	0	13,434		FX (Foreign Exchange)
Currency Swap - 131010PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/22/2019	01/22/2030	0	2,622,803	3.218 / 2.48	0	0	12,315	(31,175)		(31,175)	(38,356)	33,914	0	0	23,865		FX (Foreign Exchange)
Currency Swap - 131094PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	27,400,000	5.4825 / 5.4829	0	0	175,343	4,360,565		4,360,565	(1,248,456)	277,511	0	0	282,165		FX (Foreign Exchange)
Currency Swap - 131095PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 5.4829	0	0	14,079	350,118		350,118	(100,241)	22,282	0	0	22,656		FX (Foreign Exchange)
Currency Swap - 131096PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 5.4829	0	0	12,159	302,375		302,375	(86,572)	19,243	0	0	19,566		FX (Foreign Exchange)
Currency Swap - 138415PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	6,694	51,487		51,487	(22,749)	16,832	0	0	14,224		FX (Foreign Exchange)
Currency Swap - 138416PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	6,694	51,487		51,487	(22,749)	16,832	0	0	14,224		FX (Foreign Exchange)
Currency Swap - 138417PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AT3 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2020	01/21/2031	0	1,370,421	3.5825 / 2.95	0	0	6,694	51,487		51,487	(22,749)	16,832	0	0	14,224		FX (Foreign Exchange)
Currency Swap - 143011PR - Receive: Fixed USD Pay: Floating BBSW3 0 BPS AUD	Q2309*AC0 - Charter Hall Wholesale Mgt Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/14/2021	08/04/2031	0	30,061,452	2.555 / 4.5065	0	0	(569,522)	(2,384,006)		(2,384,006)	(300,214)	(1,886,505)	(225,893)	0	330,907		FX (Foreign Exchange)
Currency Swap - 144610PR - Receive: Fixed USD Pay: Floating SONIA +175 BPS GBP	G8407#AC5 - St. James's Place Partnership Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2021	08/05/2031	0	20,224,719	3.11 / 5.4829	0	0	(330,756)	(1,900,545)		(1,900,545)	(879,971)	289,180	28,699	0	222,689		FX (Foreign Exchange)
Currency Swap - 144984PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Q9582*AE9 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2021	01/16/2032	0	8,038,615	2.445 / 5.2	0	0	(63,496)	(6,856)		(6,856)	(337,236)	122,938	0	0	92,494		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 144985PR - Receive: Fixed USD Pay: Floating NZD3M +155 BPS NZD	Q9582*AD1 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2021	01/16/2031	0	13,666,000	2.3825 / 5.17	0	0	(111,739)	373,504		373,504	(472,576)	209,000	0	0	141,621		FX (Foreign Exchange)
Currency Swap - 144991PR - Receive: Fixed USD Pay: Floating NZD3M +158 BPS NZD	Q9582*AE9 - Wellington Electric Dist Ntwk Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/19/2021	01/16/2032	0	9,055,433	2.445 / 5.2	0	0	(71,528)	(7,723)		(7,723)	(379,893)	138,489	0	0	104,194		FX (Foreign Exchange)
Currency Swap - 146406PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	08/16/2027	0	3,230,000	4.79 / 3.62	(76,081)	0	24,148	(44,170)		(44,170)	(49,313)	41,292	10,425	0	15,142		FX (Foreign Exchange)
Currency Swap - 146407PR - Receive: Fixed USD Pay: Fixed GBP	G1944#AC0 - CN Finance plc Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	08/16/2027	0	937,112	4.79 / 3.62	(22,073)	0	7,006	(12,815)		(12,815)	(14,307)	11,980	3,024	0	4,393		FX (Foreign Exchange)
Currency Swap - 146421PR - Receive: Fixed USD Pay: Fixed EUR	887389E89 - TIMKEN CO Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/07/2027	0	3,115,706	3.91 / 2.02	61,766	0	44,708	113,568		113,568	(12,022)	102,293	(8,098)	0	15,089		FX (Foreign Exchange)
Currency Swap - 146672PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AH0 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	05/02/2029	0	1,129,148	4.33 / 1.86	(1,898)	0	20,357	2,025		2,025	(8,694)	38,829	102	0	9,088		FX (Foreign Exchange)
Currency Swap - 146677PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	1,033,469	5.405 / 3.4	19,644	0	15,647	43,457		43,457	(12,351)	33,982	(1,979)	0	11,033		FX (Foreign Exchange)
Currency Swap - 146678PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	4,032,324	5.405 / 3.4	76,647	0	61,049	169,560		169,560	(48,191)	132,590	(7,723)	0	43,049		FX (Foreign Exchange)
Currency Swap - 146684PR - Receive: Fixed USD Pay: Fixed EUR	T6S07FAD7 - L'Isolante K Flex SpA Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	04/21/2031	0	2,818,552	5.405 / 3.4	53,575	0	42,672	118,520		118,520	(33,685)	92,679	(5,398)	0	30,091		FX (Foreign Exchange)
Currency Swap - 146702PR - Receive: Fixed USD Pay: Fixed GBP	G3663#AD3 - Forth Ports Finance Plc Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/17/2030	0	2,419,593	4.13 / 3.07	(206,160)	0	14,909	(72,269)		(72,269)	(56,831)	32,303	17,390	0	23,578		FX (Foreign Exchange)
Currency Swap - 146707PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	9,026,864	2.235 / .98	(231,076)	0	84,311	196,059		196,059	(71,241)	298,626	28,033	0	52,011		FX (Foreign Exchange)
Currency Swap - 146711PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AK6 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/28/2028	0	5,748,154	2.235 / .98	(147,145)	0	53,688	124,847		124,847	(45,365)	190,160	17,851	0	33,120		FX (Foreign Exchange)
Currency Swap - 146712PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AL4 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/28/2031	0	2,372,123	2.51 / 1.12	(70,612)	0	24,533	47,514		47,514	(51,741)	78,474	5,589	0	24,675		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 146744PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	12,033,552	4.69 / 3.54	(1,511,828)	0	81,308	(564,588)		(564,588)	(199,494)	426,808	218,423	0	52,107		FX (Foreign Exchange)
Currency Swap - 146745PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AJ2 - Vesuvius Holdings Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	06/30/2027	0	7,008,729	4.69 / 3.54	(880,537)	0	47,356	(328,834)		(328,834)	(116,192)	248,587	127,216	0	30,349		FX (Foreign Exchange)
Currency Swap - 146755PR - Receive: Fixed USD Pay: Fixed GBP	G8249*AA5 - Society of Lloyd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/22/2030	0	941,881	3.218 / 2.48	(60,978)	0	4,422	(11,195)		(11,195)	(19,287)	12,179	5,513	0	8,570		FX (Foreign Exchange)
Currency Swap - 146758PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	1,992,534	3.485 / 2.8	(65,468)	0	9,379	(18,301)		(18,301)	(23,901)	25,166	9,740	0	5,393		FX (Foreign Exchange)
Currency Swap - 146759PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	6,698,523	3.485 / 2.8	(220,091)	0	31,529	(61,526)		(61,526)	(80,351)	84,604	32,744	0	18,130		FX (Foreign Exchange)
Currency Swap - 146765PR - Receive: Fixed USD Pay: Fixed GBP	G9311*AA6 - VP plc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/15/2027	0	4,830,955	3.485 / 2.8	(158,729)	0	22,739	(44,372)		(44,372)	(57,949)	61,016	23,615	0	13,075		FX (Foreign Exchange)
Currency Swap - 146769PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	14,695,626	3.04 / 1.25	(991,069)	0	184,837	(679,331)		(679,331)	(204,546)	523,101	148,995	0	46,969		FX (Foreign Exchange)
Currency Swap - 146778PR - Receive: Fixed USD Pay: Fixed EUR	750000345 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2021	02/27/2027	0	26,250,505	3.04 / 1.25	(1,770,328)	0	330,171	(1,213,475)		(1,213,475)	(365,377)	934,406	266,146	0	83,899		FX (Foreign Exchange)
Currency Swap - 146781PR - Receive: Fixed USD Pay: Fixed EUR	G49408AA4 - Irish Residential Prop REITplc Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	03/11/2030	0	1,881,799	3.786 / 1.83	(132,934)	0	25,770	(52,285)		(52,285)	(45,180)	66,689	11,912	0	17,474		FX (Foreign Exchange)
Currency Swap - 146783PR - Receive: Fixed USD Pay: Fixed AUD	Q39738AA5 - Amotiv Limited Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	01/24/2028	0	11,178,756	2.905 / 2.682	(443,375)	0	20,758	37,976		37,976	(185,081)	(464,842)	54,516	0	64,149		FX (Foreign Exchange)
Currency Swap - 146819PR - Receive: Fixed USD Pay: Fixed CHF	116794B86 - Bruker Corporation Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	12/11/2029	0	1,481,616	3.31 / 1.01	(75,073)	0	22,714	(385,416)		(385,416)	(35,996)	95,449	6,887	0	13,250		FX (Foreign Exchange)
Currency Swap - 146946PR - Receive: Fixed USD Pay: Fixed AUD	Q0182#AD0 - Alinta Energy Finance Pty Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/26/2028	0	1,881,921	4.82 / 5	(21,803)	0	1,998	79,448		79,448	(35,543)	(74,733)	2,557	0	13,271		FX (Foreign Exchange)
Currency Swap - 147041PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	306,545	3.8 / 1.76	0	0	4,539	(3,473)		(3,473)	(812)	10,574	0	0	1,344		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 147042PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	1,034,445	3.8 / 1.76	0	0	15,316	(11,720)		(11,720)	(2,740)	35,683	0	0	4,535		FX (Foreign Exchange)
Currency Swap - 147048PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	07/06/2027	0	745,254	3.8 / 1.76	0	0	11,034	(8,444)		(8,444)	(1,974)	25,708	0	0	3,267		FX (Foreign Exchange)
Currency Swap - 147059PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	3,052,551	3.8 / 1.76	0	0	45,195	(34,585)		(34,585)	(8,084)	105,298	0	0	13,383		FX (Foreign Exchange)
Currency Swap - 147060PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AG2 - Bonduelle S.A. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2017	07/06/2027	0	5,021,185	3.8 / 1.76	0	0	74,342	(56,890)		(56,890)	(13,298)	173,206	0	0	22,013		FX (Foreign Exchange)
Currency Swap - 147250PR - Receive: Fixed USD Pay: Floating 180 Day Euribor +121 BPS EUR	G2616#AL5 - DCC Treasury 2014 Limited Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	09/13/2027	0	2,980,699	4.03 / 4.016	0	0	10,976	(93,063)		(93,063)	(16,164)	102,545	0	0	14,559		FX (Foreign Exchange)
Currency Swap - 147635PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AC3 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	8,403,339	3.52 / 1.915	0	0	100,514	277,017		277,017	(279,279)	280,985	0	0	157,333		FX (Foreign Exchange)
Currency Swap - 147636PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AC3 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	16,173,259	3.52 / 1.915	0	0	193,451	533,153		533,153	(537,506)	540,790	0	0	302,806		FX (Foreign Exchange)
Currency Swap - 147641PR - Receive: Fixed USD Pay: Fixed EUR	B7000#AC3 - Puratos Group NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2021	10/07/2040	0	7,008,016	3.52 / 1.915	0	0	83,824	231,020		231,020	(232,906)	234,329	0	0	131,209		FX (Foreign Exchange)
Currency Swap - 148030PR - Receive: Fixed USD Pay: Fixed GBP	G8401*AJ0 - SSP Financing Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2021	10/16/2028	0	1,569,996	4.5075 / 3.06	41,506	0	16,484	41,436		41,436	(22,961)	19,619	(4,514)	0	11,228		FX (Foreign Exchange)
Currency Swap - 148426PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	19,672,000	3.665 / 2.9	0	0	117,705	1,423,108		1,423,108	(325,409)	243,154	0	0	399,540		FX (Foreign Exchange)
Currency Swap - 148427PR - Receive: Fixed USD Pay: Fixed GBP	G9369*AA7 - Viridor Energy Group Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/16/2021	03/31/2043	0	43,736,905	3.665 / 2.9	0	0	261,695	3,164,007		3,164,007	(723,484)	540,605	0	0	888,301		FX (Foreign Exchange)
Currency Swap - 148464PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	2,875,622	3.935 / 2.875	360,022	0	31,573	427,914		427,914	7,589	82,343	(23,021)	0	20,279		FX (Foreign Exchange)
Currency Swap - 148465PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	6,536,371	3.935 / 2.875	946,217	0	71,767	972,660		972,660	25,512	187,170	(60,585)	0	46,095		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 148467PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	262,520	3.935 / 2.875	32,868	0	2,882	39,065		39,065	692	7,517	(2,102)	0	1,851		FX (Foreign Exchange)
Currency Swap - 148468PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	1,597,629	3.935 / 2.875	231,278	0	17,541	237,739		237,739	6,235	45,748	(14,808)	0	11,267		FX (Foreign Exchange)
Currency Swap - 148469PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	11/01/2021	09/26/2028	0	1,018,032	3.935 / 2.875	147,374	0	11,178	151,491		151,491	3,973	29,151	(9,436)	0	7,179		FX (Foreign Exchange)
Currency Swap - 150150PR - Receive: Fixed USD Pay: Fixed AUD	Q74508AH3 - Perth Airport Pty Ltd Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	07/09/2030	0	2,569,810	3.83 / 5.14	235,353	0	(9,923)	231,412		231,412	(39,850)	(92,778)	(20,983)	0	24,971		FX (Foreign Exchange)
Currency Swap - 150167PR - Receive: Fixed USD Pay: Fixed AUD	752000217 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/19/2028	0	2,002,500	3.625 / 4.23	257,104	0	(347)	251,388		251,388	16,068	(72,125)	(32,898)	0	11,433		FX (Foreign Exchange)
Currency Swap - 150168PR - Receive: Fixed USD Pay: Fixed CAD	C5793#AJ2 - McCain Finance (Canada) Ltd Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	04/23/2032	0	7,330,000	3.68 / 3.68	450,697	0	20,100	448,036		448,036	(170,361)	229,478	(32,025)	0	86,455		FX (Foreign Exchange)
Currency Swap - 150169PR - Receive: Fixed USD Pay: Fixed GBP	G7314#AA3 - The Queen's College of St Mar Senior Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	03/11/2058	0	1,615,831	4.07 / 2.62	395,753	0	19,440	434,345		434,345	(56,391)	18,777	(5,207)	0	45,307		FX (Foreign Exchange)
Currency Swap - 150170PR - Receive: Fixed USD Pay: Fixed EUR	E69333AA5 - Jorge Pork Meat, S.L.U. Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	02/21/2028	0	441,540	5.58 / 3.1	56,136	0	8,653	35,881		35,881	1,215	13,896	(3,489)	0	2,605		FX (Foreign Exchange)
Currency Swap - 150172PR - Receive: Fixed USD Pay: Fixed GBP	G9530#AA7 - Wellington College Senior Unsecured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	02/11/2059	0	2,815,942	4.8175 / 3.3	130,140	0	26,440	564,303		564,303	(75,769)	37,202	(1,261)	0	80,101		FX (Foreign Exchange)
Currency Swap - 150174PR - Receive: Fixed USD Pay: Fixed EUR	750000299 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/11/2027	0	518,810	3.09 / 1.07	5,844	0	7,618	(9,046)		(9,046)	(1,627)	17,961	(933)	0	1,378		FX (Foreign Exchange)
Currency Swap - 150175PR - Receive: Fixed USD Pay: Fixed EUR	750000300 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/01/2022	01/11/2027	0	551,690	2.93 / .99	(3,522)	0	7,732	(17,204)		(17,204)	(3,052)	19,354	564	0	1,466		FX (Foreign Exchange)
Currency Swap - 152708PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	10,492,490	4.196 / 2.6	0	0	110,566	(466,093)		(466,093)	(203,453)	374,420	0	0	124,530		FX (Foreign Exchange)
Currency Swap - 152709PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	50,082,710	4.196 / 2.6	0	0	527,754	(2,224,753)		(2,224,753)	(971,120)	1,787,180	0	0	594,404		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 152710PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	12,331,380	4.196 / 2.6	0	0	129,944	(547,779)		(547,779)	(239,110)	440,040	0	0	146,354		FX (Foreign Exchange)
Currency Swap - 152711PR - Receive: Fixed USD Pay: Fixed EUR	B9754*AC1 - Warehouses de Pauw NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/13/2022	05/18/2032	0	55,707,550	4.196 / 2.6	0	0	587,026	(2,474,617)		(2,474,617)	(1,080,188)	1,987,900	0	0	661,163		FX (Foreign Exchange)
Currency Swap - 153501PR - Receive: Fixed USD Pay: Fixed AUD	752000430 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2022	12/10/2031	0	12,175,200	2.478 / 3.303	113,363	0	(66,356)	(91,551)		(91,551)	(292,664)	(493,335)	(8,768)	0	138,768		FX (Foreign Exchange)
Currency Swap - 153502PR - Receive: Fixed USD Pay: Fixed AUD	752000430 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/01/2022	12/10/2031	0	10,146,000	2.478 / 3.303	94,435	0	(55,297)	(76,292)		(76,292)	(243,889)	(411,113)	(7,304)	0	115,640		FX (Foreign Exchange)
Currency Swap - 154682PR - Receive: Fixed USD Pay: Floating BBSW6 +252 BPS AUD	Q1602*AA0 - BLANALKO PTY LTD - SCT Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2022	09/01/2030	0	48,735,011	4.601 / 7.3987	0	0	(588,555)	(4,264,389)		(4,264,389)	(2,152,331)	(2,024,194)	0	0	482,578		FX (Foreign Exchange)
Currency Swap - 154683PR - Receive: Fixed USD Pay: Floating BBSW6 +252 BPS AUD	Q8204@AA5 - SCT Logistics Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2022	09/01/2030	0	13,892,000	4.601 / 7.3987	(29,000)	0	(167,769)	(1,215,571)		(1,215,571)	(613,526)	(577,000)	0	0	137,560		FX (Foreign Exchange)
Currency Swap - 164347PR - Receive: Fixed USD Pay: Fixed EUR	G5001@AC3 - Isavia ohf. Sr. Unsecured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/14/2023	08/21/2035	0	33,002,259	6.051 / 4.99	0	0	159,001	(3,115,687)		(3,115,687)	(446,512)	1,176,258	0	0	492,068		FX (Foreign Exchange)
Currency Swap - 166522PR - Receive: Fixed USD Pay: Fixed GBP	G6970*BD7 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2023	07/11/2036	0	7,499,432	6.699 / 6.39	0	0	(16,848)	(530,389)		(530,389)	(40,744)	101,808	0	0	117,278		FX (Foreign Exchange)
Currency Swap - 166523PR - Receive: Fixed USD Pay: Fixed GBP	G6970*BD7 - Peel Ports PP Finance Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/12/2023	07/11/2036	0	19,239,535	6.699 / 6.39	0	0	(43,222)	(1,360,695)		(1,360,695)	(104,526)	261,184	0	0	300,874		FX (Foreign Exchange)
Currency Swap - 167435PR - Receive: Fixed USD Pay: Floating BBSW3 +207 BPS AUD	Q7266*AC0 - Palm Lake Resort Pty Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/20/2024	01/31/2031	0	21,320,002	5.1175 / 6.5678	0	0	(156,766)	(1,889,931)		(1,889,931)	(1,152,760)	(918,307)	0	0	221,906		FX (Foreign Exchange)
Currency Swap - 168120PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AG7 - Alliance Aviation Services Ltd Senior Secured Note ..	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/23/2024	01/30/2029	0	12,821,250	5.62 / 5.904	0	0	(65,575)	(791,228)		(791,228)	(236,537)	(562,575)	0	0	97,924		FX (Foreign Exchange)
Currency Swap - 168121PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AH5 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/23/2024	07/30/2032	0	5,521,225	5.755 / 6.354	0	0	(42,538)	(435,910)		(435,910)	(197,810)	(242,262)	0	0	66,675		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 172712PR - Receive: Fixed USD Pay: Floating BBSW3 +234 BPS AUD	Q0382*AB6 - Anglican Church Property Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/26/2024	10/15/2034	0	13,668,000	5.117 / 6.8026	0	0	(107,228)	(1,632,285)		(1,632,285)	(1,058,265)	(577,000)	0	0	193,814		FX (Foreign Exchange)
Currency Swap - 172722PR - Receive: Fixed USD Pay: Floating BBSW3 +252 BPS AUD	Q0382*AD2 - Anglican Church Property Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/26/2024	10/15/2039	0	19,490,021	5.35 / 6.9826	0	0	(145,444)	(3,207,808)		(3,207,808)	(1,882,400)	(822,779)	0	0	351,942		FX (Foreign Exchange)
Currency Swap - 172835PR - Receive: Fixed USD Pay: Floating BBSW3 +207 BPS AUD	Q0382*AA8 - Anglican Church Property Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	09/26/2024	10/15/2031	0	7,951,017	4.831 / 6.5326	0	0	(63,154)	(685,199)		(685,199)	(459,528)	(335,655)	0	0	89,277		FX (Foreign Exchange)
Currency Swap - 175918PR - Receive: Fixed USD Pay: Fixed GBP	G6076#AG0 - Midland Motorways Group Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/04/2025	06/30/2047	0	37,317,000	6.37 / 6.24	0	0	(97,208)	(2,198,999)		(2,198,999)	2,852	498,000	0	0	849,935		FX (Foreign Exchange)
Currency Swap - 175949PR - Receive: Fixed USD Pay: Fixed GBP	G3314#AA2 - Everton Stadium Development Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/05/2025	12/30/2054	0	16,828,827	7.4115 / 7.38	0	0	(62,426)	(1,138,879)		(1,138,879)	116,279	223,237	0	0	447,232		FX (Foreign Exchange)
Currency Swap - 175950PR - Receive: Fixed USD Pay: Fixed GBP	G3314#AA2 - Everton Stadium Development Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	02/05/2025	12/30/2054	0	26,970,173	7.4115 / 7.38	0	0	(100,046)	(1,825,188)		(1,825,188)	186,351	357,763	0	0	716,742		FX (Foreign Exchange)
Currency Swap - 176670PR - Receive: Fixed USD Pay: Fixed GBP	G2965@AA8 - AA Senior Co Ltd Sr. Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/06/2025	03/18/2030	0	25,170,174	6.43 / 6.67	0	0	(98,210)	(1,056,981)		(1,056,981)	(144,892)	324,147	0	0	234,358		FX (Foreign Exchange)
Currency Swap - 176671PR - Receive: Fixed USD Pay: Fixed GBP	G2965@AA8 - AA Senior Co Ltd Sr. Secured ...	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/06/2025	03/18/2030	0	26,969,876	6.43 / 6.67	0	0	(105,232)	(1,132,557)		(1,132,557)	(155,252)	347,323	0	0	251,115		FX (Foreign Exchange)
Currency Swap - 176732PR - Receive: Fixed USD Pay: Fixed GBP	G0600*AA5 - Arca BidCo Limited Sr. Secured .	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/11/2025	03/21/2037	0	33,631,378	7.223 / 7.54	0	0	(144,679)	(1,883,883)		(1,883,883)	(129,012)	431,238	0	0	544,262		FX (Foreign Exchange)
Currency Swap - 176755PR - Receive: Fixed USD Pay: Floating BBSW6 +234 BPS AUD	Q8204@AB3 - SCT Logistics Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	03/14/2025	09/01/2030	0	10,850,833	5.826 / 7.2187	0	0	(68,268)	(1,626,048)		(1,626,048)	(576,461)	(498,006)	0	0	107,446		FX (Foreign Exchange)
Currency Swap - 178659PR - Receive: Fixed USD Pay: Floating BBSW6 +189 BPS AUD	Q8744#AA0 - Steadfast Group Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/14/2025	06/27/2032	0	119,899,971	5.375 / 6.697	0	0	(750,557)	(15,477,551)		(15,477,551)	(7,970,377)	(5,342,261)	0	0	1,436,542		FX (Foreign Exchange)
Currency Swap - 178660PR - Receive: Fixed USD Pay: Floating BBSW6 +189 BPS AUD	Q8744#AA0 - Steadfast Group Ltd Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/14/2025	06/27/2032	0	9,600,029	5.375 / 6.697	0	0	(60,095)	(1,239,241)		(1,239,241)	(638,164)	(427,739)	0	0	115,020		FX (Foreign Exchange)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 179322PR - Receive: Fixed USD Pay: Fixed EUR	T9263*AA0 - Inter Media and Communication Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	06/05/2025	06/30/2030	0	16,665,138	6.184 / 4.52	0	0	199,574	200,986		200,986	(234,568)	560,441	0	0	161,360		FX (Foreign Exchange)
Currency Swap - 180059PR - Receive: Fixed USD Pay: Fixed EUR	D3003#AA1 - Enpal Green Solutions I GmbH Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/03/2025	12/31/2042	0	20,088,657	5.24 / 3.75	3,718	0	46,807	(2,537,154)		(2,537,154)	(188,516)	754,037	4,758	0	404,900		FX (Foreign Exchange)
Currency Swap - 180061PR - Receive: Fixed USD Pay: Fixed EUR	D3003#AA1 - Enpal Green Solutions I GmbH Debt in a Project	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	07/03/2025	12/31/2042	0	85,685,950	5.24 / 3.75	15,860	0	199,650	(10,821,952)		(10,821,952)	(804,094)	3,216,263	20,296	0	1,727,056		FX (Foreign Exchange)
Currency Swap - 183221PR - Receive: Fixed USD Pay: Fixed EUR	D5472#AL4 - Molkerei Alois Mueller GmbH&Co Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/28/2025	01/28/2031	0	6,331,923	5.1931 / 1.12	843,475	0	169,813	776,188		776,188	(90,779)	185,072	(112,158)	0	65,864		FX (Foreign Exchange)
Currency Swap - 183222PR - Receive: Fixed USD Pay: Fixed EUR	B7000*AA1 - Montea NV Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/28/2025	04/27/2031	0	1,688,513	5.3034 / 1.28	235,217	0	51,094	210,567		210,567	(30,952)	49,002	(29,573)	0	18,059		FX (Foreign Exchange)
Currency Swap - 184114PR - Receive: Fixed USD Pay: Floating SOFR +220.5 BPS AUD	Q0382*AF7 - Anglican Church Property Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/18/2025	02/19/2036	0	6,490,000	5.328 / 5.825	0	0	(37,989)	(1,094,298)		(1,094,298)	(740,259)	(288,500)	0	0	99,422		FX (Foreign Exchange)
Currency Swap - 184116PR - Receive: Fixed USD Pay: Floating SOFR +234 BPS AUD	Q0382*AH3 - Anglican Church Property Trust Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	11/18/2025	02/19/2041	0	6,490,000	5.6225 / 5.96	0	0	(31,882)	(1,260,156)		(1,260,156)	(855,162)	(288,500)	0	0	123,084		FX (Foreign Exchange)
Currency Swap - 184477PR - Receive: Fixed USD Pay: Fixed EUR	D5936@AE2 - Oak Holdings 2 GmbH Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/03/2025	02/04/2038	0	19,279,755	5.8755 / 4.63	0	0	164,213	404,978		404,978	(164,656)	638,085	0	0	324,719		FX (Foreign Exchange)
Currency Swap - 184478PR - Receive: Fixed USD Pay: Fixed EUR	D5936@AE2 - Oak Holdings 2 GmbH Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/03/2025	02/04/2038	0	15,709,245	5.8755 / 4.63	0	0	133,801	329,978		329,978	(134,163)	519,915	0	0	264,583		FX (Foreign Exchange)
Currency Swap - 184713PR - Receive: Fixed USD Pay: Fixed EUR	750000524 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/11/2025	12/15/2035	0	52,389,750	5.8 / 4.55	0	0	481,005	285,607		285,607	(897,318)	1,203,437	0	0	794,948		FX (Foreign Exchange)
Currency Swap - 184714PR - Receive: Fixed USD Pay: Fixed EUR	750000524 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/11/2025	12/15/2035	0	20,955,900	5.8 / 4.55	0	111,859	192,402	114,243		114,243	(462,908)	585,183	0	0	317,979		FX (Foreign Exchange)
Currency Swap - 184715PR - Receive: Fixed USD Pay: Fixed EUR	750000524 - Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/11/2025	12/15/2035	0	6,985,300	5.8 / 4.55	0	37,286	64,134	38,081		38,081	(154,303)	195,061	0	0	105,993		FX (Foreign Exchange)
Currency Swap - 184741PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AL6 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/11/2025	12/19/2035	0	7,467,493	6.427 / 7.443	0	0	(72,975)	(710,499)		(710,499)	(344,811)	(323,091)	0	0	113,376		FX (Foreign Exchange)

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Currency Swap - 184742PR - Receive: Fixed USD Pay: Fixed AUD	Q0214@AL6 - Alliance Aviation Services Ltd Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2025	12/19/2035	0	7,868,907	6.427 / 7.443	0	0	(76,898)	(748,692)		(748,692)	(363,347)	(340,459)	0	0	119,470		FX (Foreign Exchange)
Currency Swap - 185140PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AA0 - Scandlines ApS Senior Secured Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2025	09/30/2028	0	8,344,021	4.63 / 2.55	0	0	125,575	33,093		33,093	(42,774)	284,522	0	0	59,001		FX (Foreign Exchange)
Currency Swap - 185300PR - Receive: Fixed USD Pay: Floating SOFR +265.5 BPS AUD	Q5558*AA5 - Lifestyle Communities Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2025	01/13/2032	0	32,292,532	5.817 / 6.255	0	0	(127,841)	(3,427,492)		(3,427,492)	(1,973,265)	(1,390,922)	0	0	371,281		FX (Foreign Exchange)
Currency Swap - 185301PR - Receive: Fixed USD Pay: Floating SOFR +265.5 BPS AUD	Q5558*AA5 - Lifestyle Communities Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2025	01/13/2032	0	9,569,968	5.817 / 6.255	0	0	(37,886)	(1,015,745)		(1,015,745)	(584,782)	(412,203)	0	0	110,030		FX (Foreign Exchange)
Currency Swap - 185302PR - Receive: Fixed USD Pay: Floating SOFR +270 BPS AUD	Q5558*AB3 - Lifestyle Communities Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2025	01/13/2033	0	31,019,979	5.9015 / 6.3	0	0	(114,107)	(3,550,038)		(3,550,038)	(2,142,131)	(1,336,110)	0	0	388,915		FX (Foreign Exchange)
Currency Swap - 185303PR - Receive: Fixed USD Pay: Floating SOFR +270 BPS AUD	Q5558*AB3 - Lifestyle Communities Limited Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/23/2025	01/13/2033	0	23,366,174	5.9015 / 6.3	0	0	(85,953)	(2,674,109)		(2,674,109)	(1,613,586)	(1,006,441)	0	0	292,955		FX (Foreign Exchange)
Currency Swap - 185374PR - Receive: Fixed USD Pay: Fixed EUR	K8553*AB8 - Scandlines ApS Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2025	01/02/2032	0	3,300,456	4.136 / 1.76	0	0	94,380	23,805		23,805	102,798	(78,993)	0	0	37,841		FX (Foreign Exchange)
Currency Swap - 186613PR - Receive: Fixed USD Pay: Fixed AUD	EX012*\A6 - External CL 12 Senior Note	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2026	09/30/2054	0	4,062,150	6.412 / 7.58	0	0	(23,011)	(249,939)		(249,939)	(320,511)	70,571	0	0	107,474		FX (Foreign Exchange)
Currency Swap - 187647PR - Receive: Fixed USD Pay: Fixed EUR	E6000@AH3 - Global Fontibre, S.L.U. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2026	01/31/2038	0	2,999,963	7.225 / 5.824	0	0	18,735	(29,717)		(29,717)	(88,623)	58,907	0	0	50,497		FX (Foreign Exchange)
Currency Swap - 187648PR - Receive: Fixed USD Pay: Fixed EUR	E6000@AH3 - Global Fontibre, S.L.U. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/24/2026	01/31/2038	0	17,275,537	7.225 / 5.824	0	0	107,890	(171,125)		(171,125)	(510,343)	339,218	0	0	290,791		FX (Foreign Exchange)
Currency Swap - 189208PR - Receive: Fixed USD Pay: Fixed EUR	L2967*AC8 - ELL BidCo S.a r.l. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2026	05/29/2038	0	8,852,443	6.3925 / 4.98	0	0	42,722	48,371		48,371	(142,648)	191,019	0	0	151,167		FX (Foreign Exchange)
Currency Swap - 189211PR - Receive: Fixed USD Pay: Fixed EUR	L2967*AD6 - ELL BidCo S.a r.l. Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/19/2026	05/29/2046	0	40,726,113	6.8595 / 5.36	0	0	208,652	(172,997)		(172,997)	(1,051,789)	878,792	0	0	902,981		FX (Foreign Exchange)
Currency Swap - 189932PR - Receive: Fixed USD Pay: Fixed DKK	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/16/2026	12/01/2041	0	24,644,576	6.295 / 4.78	0	0	0	(471,804)		(471,804)	(990,237)	518,433	0	0	479,969		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap - 191494PR - Receive: Fixed USD Pay: Fixed EUR	E4000@AA3 - Copernico Networks Enterprises Sr. Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/06/2026	09/09/2033	0	13,277,018	7.932 / 6.4	0	0	13,142	127,723		127,723	(74,299)	202,022	0	0	174,929		FX (Foreign Exchange)
Currency Swap - 192217PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AY6 - Ferrero International S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2026	09/25/2038	0	48,451,294	6.2485 / 4.87	0	0	11,132	222,088		222,088	(839,727)	1,061,815	0	0	838,731		FX (Foreign Exchange)
Currency Swap - 192218PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AY6 - Ferrero International S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2026	09/25/2038	0	10,126,188	6.2485 / 4.87	0	0	2,326	46,416		46,416	(175,501)	221,916	0	0	175,292		FX (Foreign Exchange)
Currency Swap - 192227PR - Receive: Fixed USD Pay: Fixed EUR	L3551#AY6 - Ferrero International S.A. Sr. Unsecured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2026	09/25/2038	0	21,184,318	6.2485 / 4.87	0	0	4,867	97,103		97,103	(367,153)	464,256	0	0	366,718		FX (Foreign Exchange)
Currency Swap - 192329PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/07/2038	0	11,091,402	7.1975 / 5.79	0	0	0	(232,455)		(232,455)	(510,906)	278,451	0	0	192,281		FX (Foreign Exchange)
Currency Swap - 192332PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/07/2038	0	6,002,362	7.1975 / 5.79	0	0	0	(125,798)		(125,798)	(276,488)	150,690	0	0	104,057		FX (Foreign Exchange)
Currency Swap - 192342PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/07/2036	0	16,734,914	7.076 / 5.69	0	0	0	(314,810)		(314,810)	(734,942)	420,132	0	0	264,887		FX (Foreign Exchange)
Currency Swap - 192343PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/07/2036	0	7,699,680	7.076 / 5.69	0	0	0	(144,843)		(144,843)	(338,145)	193,302	0	0	121,873		FX (Foreign Exchange)
Currency Swap - 192415PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	12/09/2036	0	57,681,998	6.313 / 6.56	0	0	0	(596,363)		(596,363)	(1,601,105)	1,004,742	0	0	920,816		FX (Foreign Exchange)
Currency Swap - 192418PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	12/09/2036	0	21,508,022	6.313 / 6.56	0	0	0	(222,367)		(222,367)	(597,008)	374,640	0	0	343,347		FX (Foreign Exchange)
Currency Swap - 192421PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	12/09/2036	0	8,147,017	6.313 / 6.56	0	0	0	(84,230)		(84,230)	(226,140)	141,910	0	0	130,056		FX (Foreign Exchange)
Currency Swap - 192792PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AJ5 - Peel Ports PP Finance Limited Senior Secured	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/24/2016	02/01/2027	0	5,000,000	3.836 / 3.45	0	0	5,554	452,613		452,613	2,722	449,890	0	0	14,550		FX (Foreign Exchange)
1139999999. Subtotal - swaps - hedging other - foreign exchange										(1,969,341)	149,146	8,239,839	(30,642,904)	XXX	(30,642,904)	(62,312,897)	26,741,821	401,420	0	32,785,006	XXX	XXX
Total Return Swap - 1900750M - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate/Equity	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/18/2026	12/22/2026	0	513,000,000	Total Return / 3.9	0	0	2,505,575	0		(32,744,350)	0	0	0	0	1,226,099		RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 190075CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Bond Portfolio Hedge	D1	Interest Rate/Equity	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2026	12/22/2026	0	2,715,039	Total Return / 3.9	0	0	(711,661)	0		0	0	0	0	0	6,489		RC (Credit Replications)
Total Return Swap - 190755CM - Receive: Floating SOFR +42.5 BPS Pay: Fixed	78462F103 - S&P DEPOSITORY RECEIPTS COM	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/14/2026	10/15/2026	0	108,263,520	4.325 / Total Return	0	0	966,099	(1,843,602)		(1,843,602)	(1,843,602)	0	0	0	112,264		EA (Equity Risk Asset)
Total Return Swap - 190757CM - Receive: Floating SOFR +42.5 BPS Pay: Fixed	78462F103 - S&P DEPOSITORY RECEIPTS COM	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/14/2026	10/15/2026	0	162,395,280	4.325 / Total Return	0	0	1,449,149	(2,765,403)		(2,765,403)	(2,765,403)	0	0	0	168,396		EA (Equity Risk Asset)
Total Return Swap - 191383CM - Receive: Fixed Pay: Floating SOFR +15 BPS	Bond Portfolio Hedge	D1	Interest Rate/Equity	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2026	02/05/2027	0	349,290,924	Total Return / 4.05	0	0	(1,039,390)	0		(15,728,112)	0	0	0	0	1,032,423		RC (Credit Replications)
Total Return Swap - 191976CM - Receive: Floating SOFR +38.5 BPS Pay: Fixed	78462F103 - S&P DEPOSITORY RECEIPTS COM	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2026	10/29/2026	0	252,055,642	4.285 / Total Return	0	0	1,011,233	481,490		481,490	481,490	0	0	0	357,895		EA (Equity Risk Asset)
Total Return Swap - 192436CM - Receive: Fixed Pay: Floating SOFR -15 BPS	Equity Portfolio Hedge	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2026	10/15/2026	0	94,287,200	Total Return / 3.75	0	0	(154,937)	(1,918,139)		(1,918,139)	(1,918,139)	0	0	0	97,771		EA (Equity Risk Asset)
Total Return Swap - 192579CM - Receive: Floating SOFR +50 BPS Pay: Fixed	464287200 - ISHARES COM	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	10/16/2026	0	336,183,840	4.4 / Total Return	0	0	610,836	(3,104,191)		(3,104,191)	(3,104,191)	0	0	0	359,335		EA (Equity Risk Asset)
Total Return Swap - 192752CM - Receive: Floating SOFR +41.5 BPS Pay: Fixed	78462F103 - S&P DEPOSITORY RECEIPTS COM	D2.2	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	10/20/2026	0	101,120,760	4.315 / Total Return	0	0	156,808	(245,453)		(245,453)	(245,453)	0	0	0	120,129		EA (Equity Risk Asset)
Total Return Swap - 193117CM - Receive: Fixed Pay: Floating SOFR +10 BPS	Bond Portfolio Hedge	D1	Interest Rate/Equity	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	03/26/2027	0	104,794,214	Total Return / 4	0	0	(23,289)	0		10,070,143	0	0	0	0	366,498		RC (Credit Replications)
Total Return Swap - 193118CM - Receive: Fixed Pay: Floating SOFR +19 BPS	Bond Portfolio Hedge	D1	Interest Rate/Equity	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	03/30/2027	0	216,652,471	Total Return / 4.09	0	0	(49,110)	0		(390,483)	0	0	0	0	765,982		RC (Credit Replications)
Total Return Swap - 158168CM - Receive: Floating SOFR +61.7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/07/2023	02/09/2028	0	142,577,938	4.517 / Total Return	0	0	3,719,285	1,694,537		1,694,537	4,572,550	0	0	0	831,431		LD (Liability Cashflow)
Total Return Swap - 158168CM - Receive: Floating SOFR +61.7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/11/2026	02/09/2028	0	5,462,858	4.517 / Total Return	0	0	117,090	0		0	0	0	0	0	31,856		LD (Liability Cashflow)
Total Return Swap - 158168CM - Receive: Floating SOFR +61.7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2026	02/09/2028	0	8,353,318	4.517 / Total Return	0	0	90,642	0		0	0	0	0	0	48,712		LD (Liability Cashflow)
Total Return Swap - 158168CM - Receive: Floating SOFR +61.7 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2026	02/09/2028	0	9,442,935	4.517 / Total Return	0	0	1,037,130	0		0	0	0	0	0	55,066		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 159388CM - Receive: Floating SOFR +63.4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/10/2023	01/12/2028	0	137,275,955	4.5338 / Total Return	0	0	(655,551)	(4,065,287)		(4,065,287)	(1,902,721)	0	0	0	778,049		LD (Liability Cashflow)
Total Return Swap - 159388CM - Receive: Floating SOFR +63.4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/12/2026	01/12/2028	0	3,910,100	4.5338 / Total Return	0	0	83,319	0		0	0	0	0	0	22,162		LD (Liability Cashflow)
Total Return Swap - 159388CM - Receive: Floating SOFR +63.4 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2026	01/12/2028	0	15,014,298	4.5338 / Total Return	0	0	1,501,634	0		0	0	0	0	0	85,098		LD (Liability Cashflow)
Total Return Swap - 177189CM - Receive: Floating SOFR +78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2025	12/26/2030	0	96,119,078	... 4.68 / Total Return	0	0	(3,800,374)	(24,363,536)		(24,363,536)	(10,101,501)	0	0	0	989,519		LD (Liability Cashflow)
Total Return Swap - 177189CM - Receive: Floating SOFR +78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2026	12/26/2030	0	11,796,442	... 4.68 / Total Return	0	0	0	0		0	0	0	0	0	121,441		LD (Liability Cashflow)
Total Return Swap - 177189CM - Receive: Floating SOFR +78 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2026	12/26/2030	0	1,287,118	... 4.68 / Total Return	0	0	6,775,375	1,354,532		1,354,532	1,354,532	0	0	0	13,251		LD (Liability Cashflow)
Total Return Swap - 177199CM - Receive: Floating SOFR +77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/21/2025	06/26/2030	0	92,448,417	... 4.67 / Total Return	0	0	(3,648,026)	(23,727,425)		(23,727,425)	(9,847,060)	0	0	0	893,844		LD (Liability Cashflow)
Total Return Swap - 177199CM - Receive: Floating SOFR +77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/22/2026	06/26/2030	0	11,345,951	... 4.67 / Total Return	0	0	0	0		0	0	0	0	0	109,699		LD (Liability Cashflow)
Total Return Swap - 177199CM - Receive: Floating SOFR +77 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2026	06/26/2030	0	1,237,965	... 4.67 / Total Return	0	0	6,502,801	1,300,473		1,300,473	1,300,473	0	0	0	11,969		LD (Liability Cashflow)
Total Return Swap - 181693CM - Receive: Floating SOFR +98 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2025	08/19/2031	0	125,239,121	... 4.88 / Total Return	0	0	(1,964,727)	(19,686,808)		(19,686,808)	(15,181,621)	0	0	0	1,384,317		LD (Liability Cashflow)
Total Return Swap - 181693CM - Receive: Floating SOFR +98 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/18/2026	08/19/2031	0	5,391,415	... 4.88 / Total Return	0	0	0	0		0	0	0	0	0	59,593		LD (Liability Cashflow)
Total Return Swap - 181693CM - Receive: Floating SOFR +98 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/18/2026	08/19/2031	0	10,314,236	... 4.88 / Total Return	0	0	0	0		0	0	0	0	0	114,007		LD (Liability Cashflow)
Total Return Swap - 181693CM - Receive: Floating SOFR +98 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	08/19/2031	0	5,901,167	... 4.88 / Total Return	0	0	7,567,019	0		0	0	0	0	0	65,228		LD (Liability Cashflow)
Total Return Swap - 185041CM - Receive: Fixed Pay: Floating SOFR +28 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/17/2025	12/22/2026	0	25,791,264	Total Return / 4.18	0	0	(744,813)	(85,904)		(85,904)	(977,016)	0	0	0	61,643		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 185041CM - Receive: Fixed Pay: Floating SOFR +28 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/20/2026	12/22/2026	0	3,286,624	Total Return / 4.18	0	0	(66,699)	0		0	0	0	0	0	7,855		EL (Equity Risk Liability) ....
Total Return Swap - 185041CM - Receive: Fixed Pay: Floating SOFR +28 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/23/2026	12/22/2026	0	5,694,110	Total Return / 4.18	0	0	(108,923)	0		0	0	0	0	0	13,609		EL (Equity Risk Liability) ....
Total Return Swap - 189444CM - Receive: Fixed Pay: Floating SOFR +62 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/02/2026	03/03/2027	0	795	Total Return / 4.52	0	0	(132,741)	(6,452)		(6,452)	(6,452)	0	0	0	3		EL (Equity Risk Liability) ....
Total Return Swap - 189444CM - Receive: Fixed Pay: Floating SOFR +62 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/03/2026	03/03/2027	0	13,517,042	Total Return / 4.52	0	0	(147,347)	0		0	0	0	0	0	44,185		EL (Equity Risk Liability) ....
Total Return Swap - 189444CM - Receive: Fixed Pay: Floating SOFR +62 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/03/2026	03/03/2027	0	138,626	Total Return / 4.52	0	0	(48,152)	0		0	0	0	0	0	453		EL (Equity Risk Liability) ....
Total Return Swap - 190513CM - Receive: Fixed Pay: Floating SOFR +45 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/06/2026	10/07/2026	0	48,526,000	Total Return / 4.35	0	0	(479,394)	(3,927,111)		(3,927,111)	(3,927,111)	0	0	0	35,581		EL (Equity Risk Liability) ....
Total Return Swap - 191445CM - Receive: Fixed Pay: Floating SOFR +65 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/06/2026	11/12/2026	0	153,550,044	Total Return / 4.55	0	0	(949,276)	(2,163,432)		(2,163,432)	(2,163,432)	0	0	0	264,043		EL (Equity Risk Liability) ....
Total Return Swap - 191578CM - Receive: Fixed Pay: Floating SOFR +32 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2026	10/15/2026	0	181,556,935	Total Return / 4.22	0	0	(1,017,475)	(1,940,925)		(1,940,925)	(1,940,925)	0	0	0	188,266		EL (Equity Risk Liability) ....
Total Return Swap - 192370CM - Receive: Fixed Pay: Floating SOFR -10 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2026	10/14/2026	0	19,515,320	Total Return / 3.8	0	0	(40,149)	(408,350)		(408,350)	(408,350)	0	0	0	19,594		EL (Equity Risk Liability) ....
Total Return Swap - 192375CM - Receive: Fixed Pay: Floating SOFR +43 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2026	10/14/2026	0	147,127,596	Total Return / 4.33	0	0	(346,006)	844,274		844,274	844,274	0	0	0	147,720		EL (Equity Risk Liability) ....
Total Return Swap - 192443CM - Receive: Fixed Pay: Floating SOFR 0 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/14/2026	03/20/2027	0	33,000,000	Total Return / 3.9	0	6,889	(48,733)	(114,896)		(114,896)	(121,893)	0	108	0	113,493		EL (Equity Risk Liability) ....
Total Return Swap - 192720CM - Receive: Fixed Pay: Floating SOFR +63 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	12/21/2026	0	18,783,674	Total Return / 4.53	0	0	(23,567)	(13,473)		(13,473)	(13,473)	0	0	0	44,629		EL (Equity Risk Liability) ....
Total Return Swap - 192722CM - Receive: Fixed Pay: Floating SOFR +63 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	12/21/2026	0	38,614,700	Total Return / 4.53	0	0	(48,448)	(27,698)		(27,698)	(27,698)	0	0	0	91,747		EL (Equity Risk Liability) ....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap - 192723CM - Receive: Floating SOFR +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	12/21/2026	0	71,073,651	4.11 / Total Return	0	0	80,881	1,827,336		1,827,336	1,827,336	0	0	0	168,868		LD (Liability Cashflow)
Total Return Swap - 192725CM - Receive: Fixed Pay: Floating SOFR +21 BPS	Liability Hedge	N/A	Equity/Index	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/17/2026	12/21/2026	0	13,595,317	Total Return / 4.11	0	0	(15,471)	(349,542)		(349,542)	(349,542)	0	0	0	32,302		EL (Equity Risk Liability)
1149999999. Subtotal - swaps - hedging other - total return										0	6,889	17,910,617	(83,254,984)	XXX	(122,047,786)	(46,464,927)	0	108	0	11,462,511	XXX	XXX
1169999999. Subtotal - swaps - hedging other										517,177,170	(24,342)	(258,876)	16,700,842	XXX	(22,091,960)	447,270,541	26,741,821	(22,281,793)	0	812,500,515	XXX	XXX
Credit Default Swap - 155742CM Sell Protection, Receive Fixed	12776*E06 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2022	12/20/2027	0	250,000,000	1 / Credit Event	(1,299,182)	0	1,895,833	(172,622)		2,428,017	0	0	104,683	0	250,000,000	4	RC (Credit Replications)
Credit Default Swap - 155743CM Sell Protection, Receive Fixed	12776*EP8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/27/2022	12/20/2032	0	41,666,667	1 / Credit Event	(1,267,466)	0	315,972	(791,265)		627,009	0	0	90,738	0	41,666,667	4	RC (Credit Replications)
Credit Default Swap - 155743CM Sell Protection, Receive Fixed	12776*EP8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/15/2023	12/20/2032	0	35,466,667	1 / Credit Event	(284,966)	0	268,956	(183,651)		533,710	0	0	21,230	0	35,466,667	4	RC (Credit Replications)
Credit Default Swap - 155743CM Sell Protection, Receive Fixed	12776*EP8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/16/2023	12/20/2032	0	47,866,667	1 / Credit Event	(454,575)	0	362,989	(293,120)		720,308	0	0	33,867	0	47,866,667	4	RC (Credit Replications)
Credit Default Swap - 159266CM Sell Protection, Receive Fixed	12776*EG8 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	03/31/2023	06/20/2028	0	133,056,000	5 / Credit Event	2,125,200	0	5,045,040	757,911		6,012,614	0	0	(311,685)	0	133,056,000	6	RC (Credit Replications)
Credit Default Swap - 166338CM Sell Protection, Receive Fixed	12776*EY9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2023	12/20/2033	0	375,000,000	1 / Credit Event	(3,455,257)	0	2,843,750	(2,481,744)		5,135,477	0	0	245,727	0	375,000,000	4	RC (Credit Replications)
Credit Default Swap - 190054CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/18/2026	06/23/2036	0	455,000,000	3.9 / Credit Event	0	0	(426,980)	0		30,917,255	0	0	0	0	455,000,000	2	RC (Credit Replications)
Credit Default Swap - 191347CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2026	08/06/2033	0	377,000,000	3.9 / Credit Event	0	0	(239,868)	0		15,911,116	0	0	0	0	377,000,000	2	RC (Credit Replications)
Credit Default Swap - 192804CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2026	12/20/2031	0	272,000,000	1 / Credit Event	0	5,477,447	68,000	5,452,045		4,957,193	0	0	(25,403)	0	272,000,000	2	RC (Credit Replications)
Credit Default Swap - 192805CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2026	12/20/2031	0	36,200,000	1 / Credit Event	0	728,984	9,050	725,603		659,744	0	0	(3,381)	0	36,200,000	2	RC (Credit Replications)
Credit Default Swap - 192828CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2026	12/20/2036	0	80,600,000	1 / Credit Event	0	329,628	20,150	328,832		58,606	0	0	(797)	0	80,600,000	2	RC (Credit Replications)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap - 192829CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/21/2026	12/20/2036	0	161,900,000	1 / Credit Event	0	662,119	40,475	660,519		117,720	0	0	(1,600)	0	161,900,000	2	RC (Credit Replications)
Credit Default Swap - 192829CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2026	12/20/2036	0	25,200,000	1 / Credit Event	0	100,571	5,600	100,354		18,323	0	0	(216)	0	25,200,000	2	RC (Credit Replications)
Credit Default Swap - 192846CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2026	12/20/2036	0	14,100,000	1 / Credit Event	0	56,663	3,133	56,541		10,644	0	0	(122)	0	14,100,000	2	RC (Credit Replications)
Credit Default Swap - 192847CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2026	12/20/2036	0	28,000,000	1 / Credit Event	0	112,523	6,222	112,281		21,137	0	0	(242)	0	28,000,000	2	RC (Credit Replications)
Credit Default Swap - 192856CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2026	12/20/2036	0	211,900,000	1 / Credit Event	0	864,481	47,089	862,623		159,962	0	0	(1,858)	0	211,900,000	2	RC (Credit Replications)
Credit Default Swap - 192920CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2026	12/20/2036	0	14,100,000	1 / Credit Event	0	49,720	2,742	49,626		11,036	0	0	(94)	0	14,100,000	2	RC (Credit Replications)
Credit Default Swap - 192924CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2026	12/20/2036	0	133,700,000	1 / Credit Event	0	471,462	25,997	470,567		104,643	0	0	(894)	0	133,700,000	2	RC (Credit Replications)
Credit Default Swap - 192924CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/20/2036	0	67,200,000	1 / Credit Event	0	184,003	11,200	183,699		52,596	0	0	(304)	0	67,200,000	2	RC (Credit Replications)
Credit Default Swap - 192946CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/20/2036	0	146,300,000	1 / Credit Event	0	404,655	24,383	403,985		118,569	0	0	(670)	0	146,300,000	2	RC (Credit Replications)
Credit Default Swap - 192946CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/25/2026	12/20/2036	0	215,500,000	1 / Credit Event	0	420,845	17,958	420,486		174,652	0	0	(359)	0	215,500,000	2	RC (Credit Replications)
Credit Default Swap - 193063CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	09/30/2034	0	102,000,000	3.9 / Credit Event	0	0	(2,638)	0		225,089	0	0	0	0	102,000,000	2	RC (Credit Replications)
Credit Default Swap - 193064CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	09/30/2035	0	221,000,000	3.9 / Credit Event	0	0	(5,835)	0		552,335	0	0	0	0	221,000,000	2	RC (Credit Replications)
Credit Default Swap - 193069CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/20/2036	0	320,300,000	1 / Credit Event	0	556,522	17,794	556,200		295,176	0	0	(322)	0	320,300,000	2	RC (Credit Replications)
Credit Default Swap - 193138CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/20/2031	0	26,600,000	5 / Credit Event	0	1,820,770	3,694	1,819,876		1,779,607	0	0	(894)	0	26,600,000	2	RC (Credit Replications)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap - 193139CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/20/2031	0	12,500,000	5 / Credit Event	0	855,625	1,736	855,205		836,281	0	0	(420)	0	12,500,000	2	RC (Credit Replications)
Credit Default Swap - 193140CM Sell Protection, Receive Fixed	Corporate Bond First to Default	D1	Credit	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/20/2031	0	25,150,000	5 / Credit Event	0	1,721,518	3,493	1,720,672		1,682,598	0	0	(845)	0	25,150,000	2	RC (Credit Replications)
1189999999. Subtotal - swaps - replication - credit default										(4,636,246)	14,817,537	10,365,938	11,614,623	XXX	74,121,418	0	0	146,137	0	3,829,306,000	XXX	XXX
1229999999. Subtotal - swaps - replication										(4,636,246)	14,817,537	10,365,938	11,614,623	XXX	74,121,418	0	0	146,137	0	3,829,306,000	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										933,119,139	(120,272)	(43,351,456)	363,321,675	XXX	(435,739,699)	541,275,831	0	(22,692,414)	0	807,008,018	XXX	XXX
1369999999. Total swaps - credit default										(4,636,246)	14,757,433	10,282,633	12,267,264	XXX	74,774,059	703,654	0	155,229	0	3,857,306,000	XXX	XXX
1379999999. Total swaps - foreign exchange										(5,354,385)	65,661	97,816,354	(87,969,887)	XXX	23,800,260	(63,929,723)	326,352,462	557,301	0	208,521,525	XXX	XXX
1389999999. Total swaps - total return										0	6,889	17,910,617	(83,254,984)	XXX	(122,047,786)	(46,464,927)	0	108	0	11,462,511	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										923,128,507	14,709,711	82,658,147	204,364,068	XXX	(459,213,165)	431,584,835	326,352,462	(21,979,775)	0	4,884,298,054	XXX	XXX
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2026	0	2,886,615	1.25505	0	0	0	171,309		168,094	0	(38,180)	(7,466)	0	7,217		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2027	0	1,759,786	1.25699	0	0	0	103,146		98,851	0	(23,240)	(4,679)	0	6,222		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2027	0	2,392,100	1.259	0	0	0	138,463		129,119	0	(31,540)	(6,532)	0	10,358		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/30/2027	0	2,396,014	1.26106	0	0	0	136,986		124,140	0	(31,540)	(6,708)	0	11,980		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2027	0	3,031,608	1.26317	0	0	0	171,193		150,882	0	(39,840)	(8,694)	0	16,947		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/31/2028	0	1,897,905	1.26527	0	0	0	105,916		90,387	0	(24,900)	(5,563)	0	11,622		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2028	0	2,534,820	1.26741	0	0	0	139,808		115,187	0	(33,200)	(7,586)	0	16,766		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/29/2028	0	2,539,140	1.26957	0	0	0	138,450		110,036	0	(33,200)	(7,748)	0	17,942		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/29/2028	0	3,052,224	1.27176	0	0	0	164,552		126,092	0	(39,840)	(9,487)	0	22,878		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/29/2029	0	2,038,368	1.27398	0	0	0	108,652		80,188	0	(26,560)	(6,450)	0	16,106		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2029	0	2,552,420	1.27621	0	0	0	134,604		95,473	0	(33,200)	(8,207)	0	21,153		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	09/28/2029	0	2,557,240	1.27862	0	0	0	133,194		90,482	0	(33,200)	(8,376)	0	22,126		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	12/31/2029	0	3,202,450	1.28098	0	0	0	164,982		107,031	0	(41,500)	(10,650)	0	28,866		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	03/29/2030	0	1,924,785	1.28319	0	0	0	98,184		60,865	0	(24,900)	(6,486)	0	17,998		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2030	0	2,699,571	1.28551	0	0	0	136,303		80,376	0	(34,860)	(9,219)	0	26,120		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2031	0	10,915,800	1.2995	0	0	0	506,572		216,361	0	(139,440)	(41,492)	0	118,952		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2032	0	11,137,550	1.3103	0	0	0	494,094		140,531	0	(141,100)	(44,197)	0	133,535		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2033	0	11,493,570	1.3211	0	0	0	489,612		66,977	0	(144,420)	(47,162)	0	149,306		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2034	0	11,725,120	1.3324	0	0	0	479,306		(11,518)	0	(146,080)	(49,608)	0	163,207		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2035	0	11,962,490	1.3441	0	0	0	469,221		(87,720)	0	(147,740)	(52,027)	0	176,900		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2036	0	12,213,900	1.3571	0	0	0	456,404		(167,128)	0	(149,400)	(54,773)	0	190,689		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2037	0	12,331,800	1.3702	0	0	0	439,967		(238,428)	0	(149,400)	(56,737)	0	202,163		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2038	0	12,451,500	1.3835	0	0	0	424,731		(301,675)	0	(149,400)	(58,557)	0	213,408		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2039	0	12,432,410	1.3969	0	0	0	406,236		(349,511)	0	(147,740)	(59,552)	0	221,963		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2040	0	12,413,280	1.4106	0	0	0	388,586		(388,439)	0	(146,080)	(60,446)	0	230,126		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2041	0	12,385,320	1.4236	0	0	0	374,212		(417,910)	0	(144,420)	(60,949)	0	237,790		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2042	0	12,210,250	1.4365	0	0	0	357,193		(436,643)	0	(141,100)	(60,554)	0	242,290		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2043	0	11,883,440	1.4492	0	0	0	337,505		(444,378)	0	(136,120)	(59,263)	0	243,175		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2044	0	11,548,220	1.4618	0	0	0	319,163		(446,527)	0	(131,140)	(57,810)	0	243,268		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2045	0	11,055,750	1.4741	0	0	0	298,281		(438,174)	0	(124,500)	(55,448)	0	239,364		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/29/2046	0	10,551,310	1.4861	0	0	0	278,712		(426,032)	0	(117,860)	(52,928)	0	234,439		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/28/2047	0	10,035,930	1.4979	0	0	0	260,121		(410,981)	0	(111,220)	(50,291)	0	228,550		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2048	0	9,360,140	1.5097	0	0	0	238,380		(387,727)	0	(102,920)	(46,816)	0	218,264		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2049	0	8,670,270	1.5211	0	0	0	217,552		(361,521)	0	(94,620)	(43,232)	0	206,773		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/29/2020	06/30/2050	0	50,415,960	1.5324	0	0	0	1,247,740		(2,108,089)	0	(546,140)	(250,484)	0	1,228,485		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2026	0	1,788,683	1.37591	0	0	0	(59,327)		(60,404)	0	(21,580)	(7,114)	0	4,472		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2027	0	1,792,657	1.378967	0	0	0	(60,827)		(63,276)	0	(21,580)	(7,308)	0	6,338		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2027	0	1,796,818	1.382168	0	0	0	(62,356)		(66,321)	0	(21,580)	(7,505)	0	7,780		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2027	0	1,801,123	1.385479	0	0	0	(63,871)		(69,304)	0	(21,580)	(7,700)	0	9,006		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2027	0	1,805,482	1.388832	0	0	0	(65,322)		(72,034)	0	(21,580)	(7,887)	0	10,093		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/31/2028	0	1,809,856	1.392197	0	0	0	(66,709)		(74,985)	0	(21,580)	(8,066)	0	11,083		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/30/2028	0	1,814,319	1.39563	0	0	0	(68,073)		(78,033)	0	(21,580)	(8,242)	0	12,001		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/29/2028	0	1,958,788	1.399134	0	0	0	(74,757)		(87,249)	0	(23,240)	(9,063)	0	13,841		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2028	0	1,963,797	1.402712	0	0	0	(76,190)		(90,375)	0	(23,240)	(9,248)	0	14,720		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/29/2029	0	1,968,883	1.406345	0	0	0	(77,615)		(93,459)	0	(23,240)	(9,431)	0	15,557		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/29/2029	0	1,974,193	1.410138	0	0	0	(79,062)		(96,612)	0	(23,240)	(9,618)	0	16,361		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/28/2029	0	1,979,501	1.413929	0	0	0	(80,448)		(99,714)	0	(23,240)	(9,797)	0	17,128		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2029	0	1,984,987	1.417848	0	0	0	(81,803)		(102,859)	0	(23,240)	(9,971)	0	17,892		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	03/29/2030	0	1,990,149	1.421535	0	0	0	(83,018)		(105,761)	0	(23,240)	(10,128)	0	18,609		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	06/28/2030	0	2,138,075	1.425383	0	0	0	(90,258)		(116,499)	0	(24,900)	(11,020)	0	20,687		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	09/30/2030	0	2,144,073	1.429382	0	0	0	(91,562)		(119,729)	0	(24,900)	(11,189)	0	21,441		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2030	0	2,149,962	1.433308	0	0	0	(92,784)		(122,808)	0	(24,900)	(11,346)	0	22,161		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2031	0	8,841,401	1.44941	0	0	0	(396,495)		(548,399)	0	(101,260)	(48,613)	0	101,291		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2032	0	9,382,976	1.46609	0	0	0	(434,457)		(624,812)	0	(106,240)	(53,385)	0	117,287		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2033	0	9,938,284	1.483326	0	0	0	(473,026)		(705,442)	0	(111,220)	(58,235)	0	133,798		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2034	0	10,509,905	1.501415	0	0	0	(512,990)		(790,855)	0	(116,200)	(63,265)	0	150,912		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2035	0	11,099,176	1.520435	0	0	0	(554,298)		(877,166)	0	(121,180)	(68,468)	0	168,784		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2036	0	11,552,123	1.540283	0	0	0	(589,189)		(952,184)	0	(124,500)	(72,885)	0	184,924		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2037	0	12,174,887	1.560883	0	0	0	(632,932)		(1,037,928)	0	(129,480)	(78,402)	0	204,179		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2038	0	12,655,952	1.581994	0	0	0	(668,875)		(1,104,319)	0	(132,800)	(82,954)	0	221,479		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2039	0	13,146,593	1.603243	0	0	0	(704,125)		(1,162,056)	0	(136,120)	(87,417)	0	239,272		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2040	0	13,646,086	1.624534	0	0	0	(738,202)		(1,212,316)	0	(139,440)	(91,729)	0	257,564		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2041	0	14,150,371	1.645392	0	0	0	(770,599)		(1,256,902)	0	(142,760)	(95,825)	0	276,295		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2042	0	14,661,082	1.666032	0	0	0	(801,807)		(1,297,261)	0	(146,080)	(99,766)	0	295,504		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2043	0	15,178,950	1.68655	0	0	0	(832,163)		(1,332,562)	0	(149,400)	(103,599)	0	315,215		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2044	0	15,534,119	1.707046	0	0	0	(852,610)		(1,349,400)	0	(151,060)	(106,194)	0	331,809		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2045	0	15,893,662	1.727572	0	0	0	(872,556)		(1,364,243)	0	(152,720)	(108,725)	0	348,641		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2046	0	16,087,111	1.748599	0	0	0	(883,079)		(1,363,553)	0	(152,720)	(110,082)	0	361,960		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2047	0	16,282,399	1.769826	0	0	0	(893,389)		(1,363,074)	0	(152,720)	(111,412)	0	375,291		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2048	0	16,299,729	1.791179	0	0	0	(893,303)		(1,346,099)	0	(151,060)	(111,442)	0	384,428		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/31/2049	0	16,310,565	1.812285	0	0	0	(891,986)		(1,326,617)	0	(149,400)	(111,313)	0	393,233		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/30/2050	0	15,946,039	1.832878	0	0	0	(869,138)		(1,274,958)	0	(144,420)	(108,491)	0	392,626		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/14/2020	12/29/2051	0	125,463,536	1.853228	0	0	0	(6,810,362)		(9,844,277)	0	(1,123,820)	(850,301)	0	3,152,065		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2026	0	2,589,535	1.37668	0	0	0	(85,266)		(88,833)	0	(31,225)	(15,593)	0	6,474		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2027	0	2,549,464	1.37958	0	0	0	(83,770)		(91,057)	0	(30,677)	(15,320)	0	9,014		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2027	0	2,691,825	1.38255	0	0	0	(88,258)		(100,047)	0	(32,320)	(16,141)	0	11,656		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2027	0	2,651,981	1.38557	0	0	0	(86,762)		(102,203)	0	(31,772)	(15,867)	0	13,260		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2027	0	2,657,800	1.38861	0	0	0	(86,762)		(105,656)	0	(31,772)	(15,867)	0	14,858		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2028	0	2,617,694	1.39165	0	0	0	(85,266)		(107,542)	0	(31,225)	(15,593)	0	16,030		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2028	0	2,761,486	1.39469	0	0	0	(89,753)		(117,143)	0	(32,868)	(16,414)	0	18,266		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2028	0	2,721,341	1.39771	0	0	0	(88,258)		(118,828)	0	(32,320)	(16,141)	0	19,230		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/29/2028	0	2,727,163	1.4007	0	0	0	(88,258)		(122,183)	0	(32,320)	(16,141)	0	20,442		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/29/2029	0	2,686,854	1.40379	0	0	0	(86,762)		(123,454)	0	(31,772)	(15,867)	0	21,230		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/29/2029	0	2,785,187	1.40666	0	0	0	(89,753)		(130,634)	0	(32,868)	(16,414)	0	23,082		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2029	0	2,791,087	1.40964	0	0	0	(89,753)		(133,714)	0	(32,868)	(16,414)	0	24,150		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2029	0	2,797,186	1.41272	0	0	0	(89,753)		(136,846)	0	(32,868)	(16,414)	0	25,213		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/29/2030	0	2,756,173	1.4156	0	0	0	(88,258)		(137,384)	0	(32,320)	(16,141)	0	25,772		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/28/2030	0	2,855,622	1.41859	0	0	0	(91,249)		(145,007)	0	(33,416)	(16,688)	0	27,630		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2030	0	2,861,882	1.4217	0	0	0	(91,249)		(148,024)	0	(33,416)	(16,688)	0	28,619		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	12/31/2030	0	2,821,025	1.42476	0	0	0	(89,753)		(148,433)	0	(32,868)	(16,414)	0	29,078		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	03/31/2031	0	2,827,024	1.42779	0	0	0	(89,753)		(151,186)	0	(32,868)	(16,414)	0	29,985		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	06/30/2031	0	2,927,560	1.43087	0	0	0	(92,745)		(159,059)	0	(33,964)	(16,961)	0	31,902		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2031	0	2,886,622	1.43399	0	0	0	(91,249)		(159,262)	0	(33,416)	(16,688)	0	32,273		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2032	0	11,744,798	1.44676	0	0	0	(367,989)		(686,365)	0	(134,759)	(67,298)	0	143,844		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2033	0	11,947,903	1.45991	0	0	0	(370,981)		(736,488)	0	(135,854)	(67,845)	0	158,056		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2034	0	12,153,735	1.47318	0	0	0	(373,973)		(786,857)	0	(136,950)	(68,392)	0	171,851		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2035	0	12,313,922	1.48665	0	0	0	(375,468)		(829,308)	0	(137,498)	(68,666)	0	184,654		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2036	0	12,430,629	1.50074	0	0	0	(375,468)		(866,991)	0	(137,498)	(68,666)	0	196,546		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2037	0	12,501,968	1.51539	0	0	0	(373,973)		(897,513)	0	(136,950)	(68,393)	0	207,322		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2038	0	12,581,295	1.53113	0	0	0	(372,477)		(924,432)	0	(136,402)	(68,119)	0	217,914		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2039	0	12,610,901	1.54716	0	0	0	(369,485)		(938,421)	0	(135,307)	(67,572)	0	227,346		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2040	0	12,585,195	1.56299	0	0	0	(364,997)		(940,245)	0	(133,663)	(66,751)	0	235,402		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2041	0	12,504,175	1.57881	0	0	0	(359,014)		(933,762)	0	(131,472)	(65,657)	0	242,142		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2042	0	12,411,502	1.59367	0	0	0	(353,030)		(921,294)	0	(129,281)	(64,563)	0	248,230		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2043	0	12,202,443	1.6077	0	0	0	(344,055)		(895,478)	0	(125,994)	(62,921)	0	251,560		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2044	0	11,983,393	1.62113	0	0	0	(335,079)		(866,011)	0	(122,707)	(61,280)	0	254,206		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2045	0	11,701,790	1.6341	0	0	0	(324,608)		(831,285)	0	(118,873)	(59,365)	0	255,017		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/28/2046	0	11,358,669	1.6469	0	0	0	(312,641)		(792,714)	0	(114,490)	(57,176)	0	253,953		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2047	0	11,009,719	1.65984	0	0	0	(300,674)		(755,103)	0	(110,108)	(54,988)	0	252,264		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2048	0	10,598,924	1.67281	0	0	0	(287,211)		(714,441)	0	(105,178)	(52,525)	0	248,567		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2049	0	10,124,975	1.68581	0	0	0	(272,252)		(670,370)	0	(99,700)	(49,790)	0	242,788		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/30/2050	0	9,586,780	1.69888	0	0	0	(255,797)		(622,995)	0	(93,674)	(46,780)	0	234,827		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2021	09/29/2051	0	73,041,648	1.71182	0	0	0	(1,934,186)		(4,652,574)	0	(708,305)	(353,726)	0	1,825,943		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2026	0	5,218,014	1.36633	0	0	0	(133,436)		(141,260)	0	(63,395)	(32,156)	0	13,045		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2027	0	5,137,426	1.36925	0	0	0	(131,095)		(146,972)	0	(62,283)	(31,592)	0	18,164		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2027	0	5,424,465	1.37224	0	0	0	(138,118)		(163,759)	0	(65,620)	(33,284)	0	23,489		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2027	0	5,344,299	1.37527	0	0	0	(135,777)		(169,334)	0	(64,508)	(32,720)	0	26,722		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2027	0	5,356,190	1.37833	0	0	0	(135,777)		(176,914)	0	(64,508)	(32,720)	0	29,942		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2028	0	5,275,528	1.38139	0	0	0	(133,436)		(181,934)	0	(63,395)	(32,156)	0	32,306		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2028	0	5,565,529	1.38446	0	0	0	(140,459)		(200,111)	0	(66,732)	(33,848)	0	36,813		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2028	0	5,484,867	1.38752	0	0	0	(138,118)		(204,776)	0	(65,620)	(33,284)	0	38,758		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/29/2028	0	5,496,923	1.39057	0	0	0	(138,118)		(212,263)	0	(65,620)	(33,284)	0	41,202		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/29/2029	0	5,415,374	1.39356	0	0	0	(135,777)		(215,548)	0	(64,508)	(32,720)	0	42,789		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/29/2029	0	5,614,372	1.39661	0	0	0	(140,459)		(230,010)	0	(66,732)	(33,848)	0	46,529		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2029	0	5,626,392	1.3996	0	0	0	(140,459)		(236,740)	0	(66,732)	(33,848)	0	48,682		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2029	0	5,638,653	1.40265	0	0	0	(140,459)		(243,446)	0	(66,732)	(33,848)	0	50,826		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/29/2030	0	5,555,902	1.40549	0	0	0	(138,118)		(245,388)	0	(65,620)	(33,284)	0	51,951		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/28/2030	0	5,756,213	1.40842	0	0	0	(142,800)		(259,955)	0	(67,844)	(34,413)	0	55,694		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2030	0	5,768,637	1.41146	0	0	0	(142,800)		(266,291)	0	(67,844)	(34,413)	0	57,686		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	12/31/2030	0	5,686,169	1.41447	0	0	0	(140,459)		(267,947)	0	(66,732)	(33,848)	0	58,612		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	03/31/2031	0	5,698,189	1.41746	0	0	0	(140,459)		(273,822)	0	(66,732)	(33,848)	0	60,438		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	06/30/2031	0	5,900,882	1.42053	0	0	0	(145,141)		(289,098)	0	(68,956)	(34,977)	0	64,303		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2031	0	5,818,458	1.42365	0	0	0	(142,800)		(290,480)	0	(67,844)	(34,413)	0	65,052		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2032	0	23,676,558	1.43651	0	0	0	(575,881)		(1,268,690)	0	(273,601)	(138,778)	0	289,977		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2033	0	24,086,055	1.44957	0	0	0	(580,563)		(1,374,726)	0	(275,826)	(139,907)	0	318,629		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2034	0	24,500,728	1.46273	0	0	0	(585,245)		(1,480,951)	0	(278,050)	(141,035)	0	346,434		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2035	0	24,821,387	1.47597	0	0	0	(587,586)		(1,570,240)	0	(279,162)	(141,599)	0	372,210		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2036	0	25,058,003	1.49004	0	0	0	(587,586)		(1,652,528)	0	(279,162)	(141,599)	0	396,202		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2037	0	25,209,755	1.50506	0	0	0	(585,245)		(1,724,123)	0	(278,050)	(141,035)	0	418,056		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2038	0	25,363,999	1.52035	0	0	0	(582,904)		(1,780,360)	0	(276,938)	(140,471)	0	439,317		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2039	0	25,424,891	1.53634	0	0	0	(578,222)		(1,814,373)	0	(274,713)	(139,343)	0	458,354		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2040	0	25,383,213	1.55268	0	0	0	(571,199)		(1,828,049)	0	(271,377)	(137,650)	0	474,785		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2041	0	25,219,872	1.5684	0	0	0	(561,835)		(1,819,805)	0	(266,928)	(135,394)	0	488,381		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2042	0	25,033,875	1.58322	0	0	0	(552,471)		(1,799,504)	0	(262,479)	(133,137)	0	500,677		100% \ 100% ..
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2043	0	24,616,396	1.59743	0	0	0	(538,425)		(1,753,740)	0	(255,806)	(129,752)	0	507,480		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2044	0	24,181,040	1.61121	0	0	0	(524,380)		(1,700,967)	0	(249,133)	(126,367)	0	512,957		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2045	0	23,619,623	1.62457	0	0	0	(507,993)		(1,637,238)	0	(241,347)	(122,418)	0	514,741		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/28/2046	0	22,933,133	1.63773	0	0	0	(489,265)		(1,565,036)	0	(232,450)	(117,905)	0	512,732		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2047	0	22,232,805	1.65091	0	0	0	(470,537)		(1,493,607)	0	(223,552)	(113,392)	0	509,418		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2048	0	21,405,953	1.66402	0	0	0	(449,468)		(1,415,265)	0	(213,542)	(108,315)	0	502,014		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2049	0	20,450,435	1.67709	0	0	0	(426,058)		(1,329,517)	0	(202,420)	(102,673)	0	490,384		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/30/2050	0	19,364,736	1.69021	0	0	0	(400,308)		(1,236,826)	0	(190,186)	(96,468)	0	474,337		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2021	09/29/2051	0	147,565,513	1.70338	0	0	0	(3,026,887)		(9,249,427)	0	(1,438,075)	(729,433)	0	3,688,939		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2026	0	677,125	1.35425	0	0	0	(11,400)		(12,520)	0	(8,300)	(4,160)	0	1,693		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2027	0	678,630	1.35726	0	0	0	(11,400)		(13,723)	0	(8,300)	(4,160)	0	2,399		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2027	0	680,185	1.36037	0	0	0	(11,400)		(14,980)	0	(8,300)	(4,160)	0	2,945		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/30/2027	0	681,740	1.36348	0	0	0	(11,400)		(16,166)	0	(8,300)	(4,160)	0	3,409		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2027	0	683,345	1.36669	0	0	0	(11,400)		(17,285)	0	(8,300)	(4,160)	0	3,820		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/31/2028	0	684,905	1.36981	0	0	0	(11,400)		(18,440)	0	(8,300)	(4,160)	0	4,194		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/30/2028	0	823,752	1.37292	0	0	0	(13,680)		(23,516)	0	(9,960)	(4,992)	0	5,449		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	09/29/2028	0	825,684	1.37614	0	0	0	(13,680)		(24,898)	0	(9,960)	(4,992)	0	5,835		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2028	0	827,610	1.37935	0	0	0	(13,680)		(26,199)	0	(9,960)	(4,992)	0	6,203		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	03/29/2029	0	829,590	1.38265	0	0	0	(13,680)		(27,501)	0	(9,960)	(4,992)	0	6,555		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	06/29/2029	0	831,696	1.38616	0	0	0	(13,680)		(28,864)	0	(9,960)	(4,992)	0	6,893		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	09/28/2029	0	833,736	1.38956	0	0	0	(13,680)		(30,149)	0	(9,960)	(4,992)	0	7,214		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2029	0	835,896	1.39316	0	0	0	(13,680)		(31,498)	0	(9,960)	(4,992)	0	7,535		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	03/29/2030	0	977,536	1.39648	0	0	0	(15,960)		(38,160)	0	(11,620)	(5,824)	0	9,141		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	06/28/2030	0	979,937	1.39991	0	0	0	(15,960)		(39,586)	0	(11,620)	(5,824)	0	9,481		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	09/30/2030	0	982,401	1.40343	0	0	0	(15,960)		(41,010)	0	(11,620)	(5,824)	0	9,824		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2030	0	984,935	1.40705	0	0	0	(15,960)		(42,461)	0	(11,620)	(5,824)	0	10,152		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	03/28/2031	0	987,322	1.41046	0	0	0	(15,960)		(43,791)	0	(11,620)	(5,824)	0	10,466		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	06/27/2031	0	1,131,344	1.41418	0	0	0	(18,240)		(51,697)	0	(13,280)	(6,656)	0	12,318		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	09/30/2031	0	1,134,472	1.41809	0	0	0	(18,240)		(53,400)	0	(13,280)	(6,656)	0	12,684		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2031	0	1,137,520	1.4219	0	0	0	(18,240)		(55,021)	0	(13,280)	(6,656)	0	13,032		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2032	0	4,747,347	1.43859	0	0	0	(75,240)		(255,973)	0	(54,780)	(27,456)	0	59,342		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/30/2033	0	5,096,525	1.45615	0	0	0	(79,800)		(302,625)	0	(58,100)	(29,120)	0	68,614		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/29/2034	0	5,601,390	1.47405	0	0	0	(86,640)		(360,948)	0	(63,080)	(31,616)	0	80,431		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2035	0	6,120,070	1.4927	0	0	0	(93,480)		(421,772)	0	(68,060)	(34,112)	0	93,067		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2036	0	6,651,040	1.5116	0	0	0	(100,320)		(484,083)	0	(73,040)	(36,608)	0	106,469		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2037	0	7,197,110	1.5313	0	0	0	(107,160)		(547,667)	0	(78,020)	(39,104)	0	120,699		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2038	0	7,603,820	1.5518	0	0	0	(111,720)		(598,094)	0	(81,340)	(40,768)	0	133,067		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/30/2039	0	8,019,240	1.5724	0	0	0	(116,280)		(643,986)	0	(84,660)	(42,432)	0	145,952		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	12/15/2021	12/31/2040	0	8,441,310	1.5927	0	0	0	(120,840)		(685,051)	0	(87,980)	(44,096)	0	159,326		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2041	0	8,864,350	1.6117	0	0	0	(125,400)		(720,849)	0	(91,300)	(45,760)	0	173,082		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2042	0	9,287,580	1.6294	0	0	0	(129,960)		(751,789)	0	(94,620)	(47,424)	0	187,197		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2043	0	9,546,800	1.646	0	0	0	(132,240)		(764,446)	0	(96,280)	(48,256)	0	198,254		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2044	0	9,971,400	1.6619	0	0	0	(136,800)		(786,872)	0	(99,600)	(49,920)	0	212,989		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2045	0	10,232,140	1.6774	0	0	0	(139,080)		(794,430)	0	(101,260)	(50,752)	0	224,451		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2046	0	10,498,460	1.6933	0	0	0	(141,360)		(801,915)	0	(102,920)	(51,584)	0	236,215		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2047	0	10,766,574	1.70898	0	0	0	(143,640)		(809,183)	0	(104,580)	(52,416)	0	248,157		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2048	0	10,863,720	1.7244	0	0	0	(143,640)		(802,360)	0	(104,580)	(52,416)	0	256,220		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/31/2049	0	10,786,760	1.7398	0	0	0	(141,360)		(782,258)	0	(102,920)	(51,584)	0	260,059		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/30/2050	0	10,705,500	1.755	0	0	0	(139,080)		(761,439)	0	(101,260)	(50,752)	0	263,592		100% \ 100%
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/15/2021	12/29/2051	0	96,823,923	1.77009	0	0	0	(1,247,160)		(6,744,960)	0	(908,020)	(455,104)	0	2,432,541		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	10,360,000	1.295	0	0	0	0		(268,540)	0	0	0	0	25,900		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	12/31/2026	0	2,590,000	1.295	0	0	0	177,739		(67,135)	0	0	0	0	6,475		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	10,379,200	1.2974	0	0	0	0		(248,726)	0	0	0	0	36,696		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	03/31/2027	0	2,594,800	1.2974	0	0	0	180,376		(62,181)	0	0	0	0	9,174		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	10,399,200	1.2999	0	0	0	0		(227,601)	0	0	0	0	45,030		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	06/30/2027	0	2,599,800	1.2999	0	0	0	182,814		(56,900)	0	0	0	0	11,257		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	10,419,200	1.3024	0	0	0	0		(207,314)	0	0	0	0	52,096		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2019	09/30/2027	0	2,604,800	1.3024	0	0	0	184,893		(51,829)	0	0	0	0	13,024		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2027	0	10,439,200	1.3049	0	0	0	0		(188,715)	0	0	0	0	58,357		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	12/31/2027	0	2,609,800	1.3049	0	0	0	186,676		(47,179)	0	0	0	0	14,589		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2028	0	10,459,200	1.3074	0	0	0	0		(168,892)	0	0	0	0	64,049		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	03/31/2028	0	2,614,800	1.3074	0	0	0	188,220		(42,223)	0	0	0	0	16,012		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2028	0	10,480,000	1.31	0	0	0	0		(148,198)	0	0	0	0	69,319		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	06/30/2028	0	2,620,000	1.31	0	0	0	189,652		(37,049)	0	0	0	0	17,330		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	09/29/2028	0	10,500,800	1.3126	0	0	0	0		(128,385)	0	0	0	0	74,202		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	09/29/2028	0	2,625,200	1.3126	0	0	0	190,790		(32,096)	0	0	0	0	18,550		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	12/29/2028	0	10,521,600	1.3152	0	0	0	0		(109,568)	0	0	0	0	78,865		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	12/29/2028	0	2,630,400	1.3152	0	0	0	191,617		(27,392)	0	0	0	0	19,716		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	03/29/2029	0	10,543,200	1.3179	0	0	0	0		(90,701)	0	0	0	0	83,306		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	03/29/2029	0	2,635,800	1.3179	0	0	0	192,337		(22,675)	0	0	0	0	20,827		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	06/29/2029	0	10,564,800	1.3206	0	0	0	0		(72,333)	0	0	0	0	87,556		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	06/29/2029	0	2,641,200	1.3206	0	0	0	192,758		(18,083)	0	0	0	0	21,889		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	09/28/2029	0	10,586,400	1.3233	0	0	0	0		(54,266)	0	0	0	0	91,599		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/27/2019	09/28/2029	0	2,646,600	1.3233	0	0	0	193,085		(13,567)	0	0	0	0	22,900		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	12/31/2026	0	11,624,400	1.2916	0	0	0	0		(332,376)	0	0	0	0	29,061		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	12/31/2026	0	2,583,200	1.2916	0	0	0	171,947		(73,861)	0	0	0	0	6,458		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	03/31/2027	0	11,646,900	1.2941	0	0	0	0		(308,860)	0	0	0	0	41,178		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	03/31/2027	0	2,588,200	1.2941	0	0	0	174,799		(68,636)	0	0	0	0	9,151		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	06/30/2027	0	11,670,300	1.2967	0	0	0	0		(283,871)	0	0	0	0	50,534		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	06/30/2027	0	2,593,400	1.2967	0	0	0	177,448		(63,082)	0	0	0	0	11,230		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	09/30/2027	0	11,693,700	1.2993	0	0	0	0		(259,834)	0	0	0	0	58,469		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	09/30/2027	0	2,598,600	1.2993	0	0	0	179,738		(57,741)	0	0	0	0	12,993		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	12/31/2027	0	10,415,200	1.3019	0	0	0	0		(211,305)	0	0	0	0	58,223		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	12/31/2027	0	2,603,800	1.3019	0	0	0	181,727		(52,826)	0	0	0	0	14,556		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	03/31/2028	0	10,436,800	1.3046	0	0	0	0		(189,706)	0	0	0	0	63,912		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	03/31/2028	0	2,609,200	1.3046	0	0	0	183,639		(47,426)	0	0	0	0	15,978		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	06/30/2028	0	10,457,600	1.3072	0	0	0	0		(168,746)	0	0	0	0	69,171		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	06/30/2028	0	2,614,400	1.3072	0	0	0	185,109		(42,186)	0	0	0	0	17,293		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	09/29/2028	0	10,479,200	1.3099	0	0	0	0		(147,947)	0	0	0	0	74,049		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	09/29/2028	0	2,619,800	1.3099	0	0	0	186,445		(36,987)	0	0	0	0	18,512		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	12/29/2028	0	10,501,600	1.3127	0	0	0	0		(127,452)	0	0	0	0	78,715		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	12/29/2028	0	2,625,400	1.3127	0	0	0	187,627		(31,863)	0	0	0	0	19,679		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	03/29/2029	0	10,523,200	1.3154	0	0	0	0		(108,360)	0	0	0	0	83,148		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	03/29/2029	0	2,630,800	1.3154	0	0	0	188,379		(27,090)	0	0	0	0	20,787		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	06/29/2029	0	10,545,600	1.3182	0	0	0	0		(89,069)	0	0	0	0	87,397		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	08/28/2019	06/29/2029	0	2,636,400	1.3182	0	0	0	188,990		(22,267)	0	0	0	0	21,849		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	10,568,000	1.321	0	0	0	0		(70,104)	0	0	0	0	91,440		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/28/2019	09/28/2029	0	2,642,000	1.321	0	0	0	189,504		(17,526)	0	0	0	0	22,860		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2026	0	2,485,040	1.24252	0	0	0	0		(170,956)	0	0	0	0	6,213		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/31/2027	0	2,486,020	1.24301	0	0	0	0		(168,558)	0	0	0	0	8,789		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/30/2027	0	2,487,080	1.24354	0	0	0	0		(165,782)	0	0	0	0	10,769		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/30/2027	0	2,488,240	1.24412	0	0	0	0		(162,982)	0	0	0	0	12,441		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2027	0	2,489,400	1.2447	0	0	0	0		(160,504)	0	0	0	0	13,916		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/31/2028	0	2,490,580	1.24529	0	0	0	0		(157,647)	0	0	0	0	15,252		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/30/2028	0	2,491,840	1.24592	0	0	0	0		(154,613)	0	0	0	0	16,482		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/29/2028	0	2,493,140	1.24657	0	0	0	0		(151,695)	0	0	0	0	17,617		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/29/2028	0	2,494,500	1.24725	0	0	0	0		(148,908)	0	0	0	0	18,698		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/29/2029	0	2,495,860	1.24793	0	0	0	0		(146,238)	0	0	0	0	19,721		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	06/29/2029	0	2,497,320	1.24866	0	0	0	0		(143,504)	0	0	0	0	20,697		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	09/28/2029	0	2,498,880	1.24944	0	0	0	0		(140,714)	0	0	0	0	21,622		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	21,250,340	1.25002	0	0	0	0		(1,174,970)	0	0	0	0	191,548		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	12/31/2029	0	5,000,080	1.25002	0	0	0	151,937		(276,464)	0	0	0	0	45,070		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	21,259,350	1.25055	0	0	0	0		(1,155,543)	0	0	0	0	198,787		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/03/2020	03/29/2030	0	5,002,200	1.25055	0	0	0	148,070		(271,893)	0	0	0	0	46,773		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2026	0	7,452,000	1.242	0	0	0	0		(515,956)	0	0	0	0	18,630		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2027	0	7,456,260	1.24271	0	0	0	0		(507,433)	0	0	0	0	26,362		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2027	0	7,460,460	1.24341	0	0	0	0		(498,099)	0	0	0	0	32,305		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/30/2027	0	7,465,200	1.2442	0	0	0	0		(488,487)	0	0	0	0	37,326		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2027	0	7,469,640	1.24494	0	0	0	0		(480,157)	0	0	0	0	41,757		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/31/2028	0	7,474,260	1.24571	0	0	0	0		(470,598)	0	0	0	0	45,770		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/30/2028	0	8,725,150	1.24645	0	0	0	0		(537,743)	0	0	0	0	57,711		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/29/2028	0	8,730,470	1.24721	0	0	0	0		(526,877)	0	0	0	0	61,692		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/29/2028	0	8,736,000	1.248	0	0	0	0		(516,485)	0	0	0	0	65,481		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/29/2029	0	8,741,670	1.24881	0	0	0	0		(506,393)	0	0	0	0	69,072		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	06/29/2029	0	8,747,270	1.24961	0	0	0	0		(496,465)	0	0	0	0	72,493		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	09/28/2029	0	8,753,290	1.25047	0	0	0	0		(486,293)	0	0	0	0	75,738		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	12/31/2029	0	10,010,800	1.25135	0	0	0	0		(543,887)	0	0	0	0	90,236		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/07/2020	03/29/2030	0	10,017,600	1.2522	0	0	0	0		(532,706)	0	0	0	0	93,670		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	32,339,100	1.2682	0	0	0	0		(1,341,876)	0	0	0	0	312,897		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/11/2020	06/28/2030	0	5,072,800	1.2682	0	0	0	196,083		(210,490)	0	0	0	0	49,082		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	527,012	1.31753	0	0	0	0		(4,513)	0	0	0	0	1,318		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2026	0	263,506	1.31753	0	0	0	21,612		(2,256)	0	0	0	0	659		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	527,612	1.31903	0	0	0	0		(3,975)	0	0	0	0	1,865		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2027	0	263,806	1.31903	0	0	0	21,694		(1,988)	0	0	0	0	933		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	528,236	1.32059	0	0	0	0		(3,386)	0	0	0	0	2,287		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2027	0	264,118	1.32059	0	0	0	21,751		(1,693)	0	0	0	0	1,144		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	528,880	1.3222	0	0	0	0		(2,813)	0	0	0	0	2,644		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2027	0	264,440	1.3222	0	0	0	21,782		(1,407)	0	0	0	0	1,322		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	529,536	1.32384	0	0	0	0		(2,305)	0	0	0	0	2,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2027	0	264,768	1.32384	0	0	0	21,792		(1,152)	0	0	0	0	1,480		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	530,192	1.32548	0	0	0	0		(1,725)	0	0	0	0	3,247		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/31/2028	0	265,096	1.32548	0	0	0	21,780		(862)	0	0	0	0	1,623		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	530,856	1.32714	0	0	0	0		(1,121)	0	0	0	0	3,511		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/30/2028	0	265,428	1.32714	0	0	0	21,746		(560)	0	0	0	0	1,756		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	531,532	1.32883	0	0	0	0		(540)	0	0	0	0	3,756		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/29/2028	0	265,766	1.32883	0	0	0	21,691		(270)	0	0	0	0	1,878		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	532,216	1.33054	0	0	0	0		8	0	0	0	0	3,989		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/29/2028	0	266,108	1.33054	0	0	0	21,610		4	0	0	0	0	1,995		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	532,900	1.33225	0	0	0	0		533	0	0	0	0	4,211		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2029	0	266,450	1.33225	0	0	0	21,505		267	0	0	0	0	2,105		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	533,604	1.33401	0	0	0	0		1,059	0	0	0	0	4,422		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/29/2029	0	266,802	1.33401	0	0	0	21,381		530	0	0	0	0	2,211		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	534,312	1.33578	0	0	0	0		1,583	0	0	0	0	4,623		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/28/2029	0	267,156	1.33578	0	0	0	21,251		792	0	0	0	0	2,312		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	535,052	1.33763	0	0	0	0		2,127	0	0	0	0	4,823		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	12/31/2029	0	267,526	1.33763	0	0	0	21,120		1,064	0	0	0	0	2,411		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	535,748	1.33937	0	0	0	0		2,631	0	0	0	0	5,010		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	03/29/2030	0	267,874	1.33937	0	0	0	21,004		1,316	0	0	0	0	2,505		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	536,480	1.3412	0	0	0	0		3,155	0	0	0	0	5,191		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	06/28/2030	0	268,240	1.3412	0	0	0	20,889		1,577	0	0	0	0	2,595		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	35,860,503	1.34309	0	0	0	0		246,028	0	0	0	0	358,605		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/07/2020	09/30/2030	0	5,506,669	1.34309	0	0	0	425,696		37,780	0	0	0	0	55,067		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	37,103,400	1.3742	0	0	0	0		921,265	0	0	0	0	382,453		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/23/2020	12/31/2030	0	5,634,220	1.3742	0	0	0	512,518		139,896	0	0	0	0	58,076		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	0		33,406	0	0	0	0	1,746		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2026	0	698,240	1.39648	0	0	0	87,655		33,406	0	0	0	0	1,746		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	0		34,675	0	0	0	0	2,475		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2027	0	700,055	1.40011	0	0	0	88,495		34,675	0	0	0	0	2,475		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	0		35,990	0	0	0	0	3,039		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2027	0	701,935	1.40387	0	0	0	89,286		35,990	0	0	0	0	3,039		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	0		37,279	0	0	0	0	3,519		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2027	0	703,880	1.40776	0	0	0	90,029		37,279	0	0	0	0	3,519		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	0		38,477	0	0	0	0	3,946		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2027	0	705,860	1.41172	0	0	0	90,718		38,477	0	0	0	0	3,946		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	0		39,760	0	0	0	0	4,335		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2028	0	707,850	1.4157	0	0	0	91,350		39,760	0	0	0	0	4,335		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	0		41,071	0	0	0	0	4,695		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/30/2028	0	709,870	1.41974	0	0	0	91,928		41,071	0	0	0	0	4,695		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	0		42,339	0	0	0	0	5,031		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/29/2028	0	711,910	1.42382	0	0	0	92,441		42,339	0	0	0	0	5,031		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	571,176	1.42794	0	0	0	0		34,845	0	0	0	0	4,281		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/29/2028	0	713,970	1.42794	0	0	0	92,885		43,556	0	0	0	0	5,352		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	572,820	1.43205	0	0	0	0		35,781	0	0	0	0	4,526		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2029	0	716,025	1.43205	0	0	0	93,257		44,727	0	0	0	0	5,658		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	574,516	1.43629	0	0	0	0		36,722	0	0	0	0	4,761		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/29/2029	0	718,145	1.43629	0	0	0	93,591		45,903	0	0	0	0	5,952		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	576,208	1.44052	0	0	0	0		37,645	0	0	0	0	4,986		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/28/2029	0	720,260	1.44052	0	0	0	93,894		47,056	0	0	0	0	6,232		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	577,976	1.44494	0	0	0	0		38,595	0	0	0	0	5,210		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2029	0	722,470	1.44494	0	0	0	94,210		48,244	0	0	0	0	6,512		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	579,656	1.44914	0	0	0	0		39,486	0	0	0	0	5,420		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/29/2030	0	724,570	1.44914	0	0	0	94,529		49,357	0	0	0	0	6,775		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	581,412	1.45353	0	0	0	0		40,399	0	0	0	0	5,625		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	06/28/2030	0	726,765	1.45353	0	0	0	94,865		50,498	0	0	0	0	7,032		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	583,252	1.45813	0	0	0	0		41,337	0	0	0	0	5,833		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	09/30/2030	0	729,065	1.45813	0	0	0	95,208		51,671	0	0	0	0	7,291		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	585,064	1.46266	0	0	0	0		42,234	0	0	0	0	6,031		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	12/31/2030	0	731,330	1.46266	0	0	0	95,509		52,792	0	0	0	0	7,538		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	40,199,362	1.46713	0	0	0	0		2,952,193	0	0	0	0	426,379		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	02/04/2021	03/31/2031	0	6,602,085	1.46713	0	0	0	861,938		484,849	0	0	0	0	70,026		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	41,149,320	1.5018	0	0	0	0		3,661,268	0	0	0	0	448,414		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/29/2021	06/30/2031	0	6,758,100	1.5018	0	0	0	963,529		601,303	0	0	0	0	73,645		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2026	0	2,697,848	1.41992	0	0	0	0		170,995	0	0	0	0	6,745		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2027	0	2,704,612	1.42348	0	0	0	0		175,186	0	0	0	0	9,562		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2027	0	2,711,661	1.42719	0	0	0	0		179,560	0	0	0	0	11,742		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2027	0	2,718,919	1.43101	0	0	0	0		183,787	0	0	0	0	13,595		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2027	0	2,582,766	1.43487	0	0	0	0		177,739	0	0	0	0	14,438		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2028	0	2,589,678	1.43871	0	0	0	0		181,620	0	0	0	0	15,858		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2028	0	2,596,572	1.44254	0	0	0	0		185,502	0	0	0	0	17,175		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/29/2028	0	2,603,448	1.44636	0	0	0	0		189,163	0	0	0	0	18,397		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/29/2028	0	2,610,288	1.45016	0	0	0	0		192,563	0	0	0	0	19,565		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/29/2029	0	2,617,074	1.45393	0	0	0	0		195,791	0	0	0	0	20,679		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/29/2029	0	2,624,040	1.4578	0	0	0	0		199,000	0	0	0	0	21,747		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/28/2029	0	2,630,970	1.46165	0	0	0	0		202,138	0	0	0	0	22,764		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2029	0	2,638,116	1.46562	0	0	0	0		205,305	0	0	0	0	23,780		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/29/2030	0	2,644,812	1.46934	0	0	0	0		208,204	0	0	0	0	24,730		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/28/2030	0	2,651,706	1.47317	0	0	0	0		211,098	0	0	0	0	25,657		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	09/30/2030	0	2,511,104	1.47712	0	0	0	0		202,095	0	0	0	0	25,111		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	12/31/2030	0	2,517,666	1.48098	0	0	0	0		204,653	0	0	0	0	25,952		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	03/31/2031	0	2,524,109	1.48477	0	0	0	0		207,091	0	0	0	0	26,772		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/05/2021	06/30/2031	0	2,530,688	1.48864	0	0	0	0		209,533	0	0	0	0	27,578		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	41,758,860	1.4601	0	0	0	0		2,843,577	0	0	0	0	466,878		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2021	09/30/2031	0	6,570,450	1.4601	0	0	0	813,096		447,416	0	0	0	0	73,460		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	41,170,840	1.4548	0	0	0	0		2,661,344	0	0	0	0	471,671		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/27/2021	12/31/2031	0	6,692,080	1.4548	0	0	0	800,780		432,586	0	0	0	0	76,667		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	12/31/2026	0	818,940	1.3649	0	0	0	0		21,345	0	0	0	0	2,047		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	03/31/2027	0	820,440	1.3674	0	0	0	0		22,417	0	0	0	0	2,901		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	06/30/2027	0	821,940	1.3699	0	0	0	0		23,500	0	0	0	0	3,559		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2022	09/30/2027	0	823,560	1.3726	0	0	0	0		24,618	0	0	0	0	4,118		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	12/31/2027	0	825,120	1.3752	0	0	0	0		25,548	0	0	0	0	4,613		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	03/31/2028	0	826,680	1.3778	0	0	0	0		26,582	0	0	0	0	5,062		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	06/30/2028	0	828,180	1.3803	0	0	0	0		27,578	0	0	0	0	5,478		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	09/29/2028	0	829,740	1.3829	0	0	0	0		28,571	0	0	0	0	5,863		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	12/29/2028	0	831,120	1.3852	0	0	0	0		29,337	0	0	0	0	6,230		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	03/30/2029	0	832,620	1.3877	0	0	0	0		30,171	0	0	0	0	6,582		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	06/29/2029	0	834,180	1.3903	0	0	0	0		31,030	0	0	0	0	6,913		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	09/28/2029	0	835,740	1.3929	0	0	0	0		31,874	0	0	0	0	7,231		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	12/31/2029	0	837,360	1.3956	0	0	0	0		32,741	0	0	0	0	7,548		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	03/29/2030	0	838,860	1.3981	0	0	0	0		33,524	0	0	0	0	7,844		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	06/28/2030	0	840,420	1.4007	0	0	0	0		34,324	0	0	0	0	8,132		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	09/30/2030	0	842,040	1.4034	0	0	0	0		35,137	0	0	0	0	8,420		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	12/31/2030	0	843,660	1.4061	0	0	0	0		35,935	0	0	0	0	8,696		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	03/31/2031	0	845,340	1.4089	0	0	0	0		36,771	0	0	0	0	8,966		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	06/30/2031	0	847,020	1.4117	0	0	0	0		37,583	0	0	0	0	9,230		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	09/30/2031	0	848,820	1.4147	0	0	0	0		38,468	0	0	0	0	9,490		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	12/31/2031	0	850,620	1.4177	0	0	0	0		39,331	0	0	0	0	9,745		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/28/2022	03/31/2032	0	46,744,320	1.4208	0	0	0	0		2,205,626	0	0	0	0	548,126		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	05/03/2022	06/30/2032	0	45,083,490	1.3787	0	0	0	0		1,133,683	0	0	0	0	540,532		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2026	0	500,592	1.25148	0	0	0	0		(30,646)	0	0	0	0	1,251		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2027	0	501,184	1.25296	0	0	0	0		(29,819)	0	0	0	0	1,772		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2027	0	501,832	1.25458	0	0	0	0		(28,891)	0	0	0	0	2,173		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2027	0	376,902	1.25634	0	0	0	0		(20,951)	0	0	0	0	1,885		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2027	0	377,472	1.25824	0	0	0	0		(20,252)	0	0	0	0	2,110		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2028	0	378,072	1.26024	0	0	0	0		(19,480)	0	0	0	0	2,315		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2028	0	378,708	1.26236	0	0	0	0		(18,668)	0	0	0	0	2,505		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/29/2028	0	379,380	1.2646	0	0	0	0		(17,856)	0	0	0	0	2,681		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/29/2028	0	380,082	1.26694	0	0	0	0		(17,054)	0	0	0	0	2,849		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/29/2029	0	380,808	1.26936	0	0	0	0		(16,259)	0	0	0	0	3,009		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/29/2029	0	381,549	1.27183	0	0	0	0		(15,466)	0	0	0	0	3,162		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/28/2029	0	382,302	1.27434	0	0	0	0		(14,677)	0	0	0	0	3,308		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2029	0	383,082	1.27694	0	0	0	0		(13,873)	0	0	0	0	3,453		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/29/2030	0	383,811	1.27937	0	0	0	0		(13,135)	0	0	0	0	3,589		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/28/2030	0	383,037	1.27679	0	0	0	0		(13,651)	0	0	0	0	3,706		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2030	0	383,763	1.27921	0	0	0	0		(12,916)	0	0	0	0	3,838		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2030	0	384,462	1.28154	0	0	0	0		(12,221)	0	0	0	0	3,963		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2031	0	385,134	1.28378	0	0	0	0		(11,563)	0	0	0	0	4,085		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2031	0	385,794	1.28598	0	0	0	0		(10,923)	0	0	0	0	4,204		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2031	0	386,436	1.28812	0	0	0	0		(10,303)	0	0	0	0	4,320		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	12/31/2031	0	385,215	1.28405	0	0	0	0		(11,123)	0	0	0	0	4,413		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	03/31/2032	0	385,767	1.28589	0	0	0	0		(10,574)	0	0	0	0	4,524		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	06/30/2032	0	386,319	1.28773	0	0	0	0		(10,028)	0	0	0	0	4,632		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/01/2022	09/30/2032	0	42,297,227	1.28563	0	0	0	0		(1,135,660)	0	0	0	0	518,033		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2026	0	462,692	1.15673	0	0	0	0		(68,135)	0	0	0	0	1,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2027	0	462,732	1.15683	0	0	0	0		(67,422)	0	0	0	0	1,636		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2027	0	462,792	1.15698	0	0	0	0		(66,601)	0	0	0	0	2,004		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2027	0	462,872	1.15718	0	0	0	0		(65,759)	0	0	0	0	2,314		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2027	0	462,988	1.15747	0	0	0	0		(64,943)	0	0	0	0	2,588		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2028	0	463,184	1.15796	0	0	0	0		(63,988)	0	0	0	0	2,836		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2028	0	463,475	1.158687	0	0	0	0		(62,931)	0	0	0	0	3,066		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/29/2028	0	463,859	1.159648	0	0	0	0		(61,827)	0	0	0	0	3,278		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/29/2028	0	464,316	1.160791	0	0	0	0		(60,705)	0	0	0	0	3,480		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/29/2029	0	464,720	1.1618	0	0	0	0		(59,668)	0	0	0	0	3,672		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/29/2029	0	465,202	1.163006	0	0	0	0		(58,567)	0	0	0	0	3,855		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/28/2029	0	465,630	1.164075	0	0	0	0		(57,533)	0	0	0	0	4,029		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2029	0	466,066	1.165165	0	0	0	0		(56,484)	0	0	0	0	4,201		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/29/2030	0	466,489	1.166222	0	0	0	0		(55,502)	0	0	0	0	4,362		100% \ 100%

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Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/28/2030	0	466,949	1.167373	0	0	0	0		(54,479)	0	0	0	0	4,518		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2030	0	467,529	1.168822	0	0	0	0		(53,349)	0	0	0	0	4,675		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2030	0	468,076	1.170189	0	0	0	0		(52,277)	0	0	0	0	4,825		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2031	0	468,600	1.171501	0	0	0	0		(51,250)	0	0	0	0	4,970		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2031	0	469,119	1.172798	0	0	0	0		(50,231)	0	0	0	0	5,112		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2031	0	469,633	1.174083	0	0	0	0		(49,218)	0	0	0	0	5,251		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2031	0	470,139	1.175348	0	0	0	0		(48,220)	0	0	0	0	5,386		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	03/31/2032	0	470,640	1.1766	0	0	0	0		(47,243)	0	0	0	0	5,519		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	06/30/2032	0	353,364	1.177881	0	0	0	0		(34,697)	0	0	0	0	4,237		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	09/30/2032	0	353,765	1.179218	0	0	0	0		(33,946)	0	0	0	0	4,333		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/28/2022	12/31/2032	0	38,677,760	1.1792	0	0	0	0		(3,661,759)	0	0	0	0	483,472		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2026	0	2,177,764	1.209869	0	0	0	0		(211,995)	0	0	0	0	5,444		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2027	0	2,176,733	1.209296	0	0	0	0		(211,046)	0	0	0	0	7,696		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2027	0	2,175,781	1.208767	0	0	0	0		(209,664)	0	0	0	0	9,421		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2027	0	2,175,073	1.208374	0	0	0	0		(208,042)	0	0	0	0	10,875		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2027	0	2,174,634	1.20813	0	0	0	0		(206,412)	0	0	0	0	12,157		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2028	0	2,174,540	1.208078	0	0	0	0		(204,120)	0	0	0	0	13,316		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2028	0	2,053,920	1.208188	0	0	0	0		(190,262)	0	0	0	0	13,585		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/29/2028	0	2,054,299	1.208411	0	0	0	0		(187,690)	0	0	0	0	14,516		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/29/2028	0	2,054,773	1.20869	0	0	0	0		(185,186)	0	0	0	0	15,402		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/29/2029	0	2,055,368	1.20904	0	0	0	0		(182,678)	0	0	0	0	16,240		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/29/2029	0	2,056,177	1.209516	0	0	0	0		(179,985)	0	0	0	0	17,041		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/28/2029	0	2,057,102	1.21006	0	0	0	0		(177,230)	0	0	0	0	17,799		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2029	0	2,058,088	1.21064	0	0	0	0		(174,374)	0	0	0	0	18,551		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/29/2030	0	1,937,971	1.211232	0	0	0	0		(161,560)	0	0	0	0	18,121		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/28/2030	0	1,939,034	1.211896	0	0	0	0		(158,869)	0	0	0	0	18,761		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2030	0	1,940,149	1.212593	0	0	0	0		(156,095)	0	0	0	0	19,401		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2030	0	1,939,774	1.212359	0	0	0	0		(154,598)	0	0	0	0	19,995		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2031	0	1,940,658	1.212911	0	0	0	0		(152,136)	0	0	0	0	20,584		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2031	0	1,941,534	1.213459	0	0	0	0		(149,670)	0	0	0	0	21,157		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2031	0	1,942,413	1.214008	0	0	0	0		(147,184)	0	0	0	0	21,717		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/31/2031	0	1,821,831	1.214554	0	0	0	0		(135,666)	0	0	0	0	20,872		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	03/31/2032	0	1,822,616	1.215077	0	0	0	0		(133,404)	0	0	0	0	21,372		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	06/30/2032	0	1,823,402	1.215601	0	0	0	0		(131,133)	0	0	0	0	21,862		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	09/30/2032	0	1,824,237	1.216158	0	0	0	0		(128,782)	0	0	0	0	22,342		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2022	12/30/2032	0	1,825,149	1.216766	0	0	0	0		(126,375)	0	0	0	0	22,814		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	12/31/2026	0	494,244	1.23561	0	0	0	0		(36,925)	0	0	0	0	1,236		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	03/31/2027	0	494,072	1.23518	0	0	0	0		(36,774)	0	0	0	0	1,747		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	06/30/2027	0	493,936	1.23484	0	0	0	0		(36,518)	0	0	0	0	2,139		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	09/30/2027	0	493,828	1.23457	0	0	0	0		(36,239)	0	0	0	0	2,469		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	12/31/2027	0	493,764	1.23441	0	0	0	0		(35,975)	0	0	0	0	2,760		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	03/31/2028	0	493,572	1.23393	0	0	0	0		(35,752)	0	0	0	0	3,023		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	06/30/2028	0	493,576	1.23394	0	0	0	0		(35,318)	0	0	0	0	3,265		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	09/29/2028	0	493,612	1.23403	0	0	0	0		(34,882)	0	0	0	0	3,488		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	12/29/2028	0	493,672	1.23418	0	0	0	0		(34,456)	0	0	0	0	3,700		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	03/29/2029	0	493,756	1.23439	0	0	0	0		(34,030)	0	0	0	0	3,901		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	06/29/2029	0	493,876	1.23469	0	0	0	0		(33,572)	0	0	0	0	4,093		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	09/28/2029	0	494,012	1.23503	0	0	0	0		(33,104)	0	0	0	0	4,274		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	12/31/2029	0	494,152	1.23538	0	0	0	0		(32,622)	0	0	0	0	4,454		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	03/29/2030	0	494,264	1.23566	0	0	0	0		(32,188)	0	0	0	0	4,622		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	06/28/2030	0	494,384	1.23596	0	0	0	0		(31,739)	0	0	0	0	4,783		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	09/30/2030	0	494,500	1.23625	0	0	0	0		(31,281)	0	0	0	0	4,945		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	12/31/2030	0	494,596	1.23649	0	0	0	0		(30,852)	0	0	0	0	5,098		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	03/31/2031	0	494,664	1.23666	0	0	0	0		(30,455)	0	0	0	0	5,247		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	06/30/2031	0	494,720	1.2368	0	0	0	0		(30,062)	0	0	0	0	5,391		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	09/30/2031	0	494,764	1.23691	0	0	0	0		(29,670)	0	0	0	0	5,532		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	01/31/2023	12/31/2031	0	494,812	1.23703	0	0	0	0		(29,274)	0	0	0	0	5,669		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	03/31/2032	0	494,856	1.23714	0	0	0	0		(28,883)	0	0	0	0	5,803		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	06/30/2032	0	494,892	1.23723	0	0	0	0		(28,492)	0	0	0	0	5,934		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	09/30/2032	0	494,932	1.23733	0	0	0	0		(28,084)	0	0	0	0	6,062		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	12/30/2032	0	494,984	1.23746	0	0	0	0		(27,661)	0	0	0	0	6,187		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2023	03/31/2033	0	42,511,420	1.2394	0	0	0	0		(2,290,388)	0	0	0	0	541,916		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/27/2023	06/30/2033	0	41,397,400	1.214	0	0	0	0		(2,859,109)	0	0	0	0	537,768		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/31/2026	0	1,132,290	1.2581	0	0	0	0		(63,061)	0	0	0	0	2,831		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/31/2027	0	1,130,760	1.2564	0	0	0	0		(64,066)	0	0	0	0	3,998		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/30/2027	0	1,129,410	1.2549	0	0	0	0		(64,726)	0	0	0	0	4,890		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/30/2027	0	1,002,880	1.2536	0	0	0	0		(57,960)	0	0	0	0	5,014		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/31/2027	0	1,002,080	1.2526	0	0	0	0		(58,253)	0	0	0	0	5,602		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/31/2028	0	1,001,360	1.2517	0	0	0	0		(58,294)	0	0	0	0	6,132		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/30/2028	0	1,000,880	1.2511	0	0	0	0		(58,044)	0	0	0	0	6,620		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/29/2028	0	1,000,480	1.2506	0	0	0	0		(57,758)	0	0	0	0	7,070		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/29/2028	0	1,000,240	1.2503	0	0	0	0		(57,382)	0	0	0	0	7,497		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/29/2029	0	1,000,160	1.2502	0	0	0	0		(56,892)	0	0	0	0	7,903		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/29/2029	0	1,000,160	1.2502	0	0	0	0		(56,327)	0	0	0	0	8,289		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/28/2029	0	1,000,240	1.2503	0	0	0	0		(55,693)	0	0	0	0	8,655		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/31/2029	0	1,000,320	1.2504	0	0	0	0		(55,034)	0	0	0	0	9,017		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/29/2030	0	1,000,400	1.2505	0	0	0	0		(54,412)	0	0	0	0	9,354		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/28/2030	0	1,000,560	1.2507	0	0	0	0		(53,703)	0	0	0	0	9,681		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/30/2030	0	1,000,800	1.251	0	0	0	0		(52,908)	0	0	0	0	10,008		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/31/2030	0	1,000,960	1.2512	0	0	0	0		(52,197)	0	0	0	0	10,318		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/31/2031	0	1,001,200	1.2515	0	0	0	0		(51,437)	0	0	0	0	10,619		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/30/2031	0	1,001,360	1.2517	0	0	0	0		(50,733)	0	0	0	0	10,912		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/30/2031	0	1,001,600	1.252	0	0	0	0		(49,951)	0	0	0	0	11,198		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/31/2031	0	1,001,920	1.2524	0	0	0	0		(49,106)	0	0	0	0	11,478		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/31/2032	0	1,002,160	1.2527	0	0	0	0		(48,329)	0	0	0	0	11,751		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/30/2032	0	1,002,320	1.2529	0	0	0	0		(47,601)	0	0	0	0	12,017		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/30/2032	0	1,002,480	1.2531	0	0	0	0		(46,845)	0	0	0	0	12,278		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	12/31/2032	0	877,240	1.2532	0	0	0	0		(40,363)	0	0	0	0	10,966		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	03/31/2033	0	877,310	1.2533	0	0	0	0		(39,735)	0	0	0	0	11,184		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	06/30/2033	0	877,380	1.2534	0	0	0	0		(39,082)	0	0	0	0	11,398		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2023	09/30/2033	0	43,274,220	1.2507	0	0	0	0		(1,966,067)	0	0	0	0	572,464		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/26/2023	12/30/2033	0	43,009,920	1.2576	0	0	0	0		(1,746,798)	0	0	0	0	579,039		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/31/2026	0	635,037	1.270074	0	0	0	0		(29,112)	0	0	0	0	1,588		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/31/2027	0	635,418	1.270835	0	0	0	0		(28,534)	0	0	0	0	2,247		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/30/2027	0	635,839	1.271677	0	0	0	0		(27,856)	0	0	0	0	2,753		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/30/2027	0	636,336	1.272672	0	0	0	0		(27,132)	0	0	0	0	3,182		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/31/2027	0	636,897	1.273793	0	0	0	0		(26,434)	0	0	0	0	3,560		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/31/2028	0	637,539	1.275078	0	0	0	0		(25,572)	0	0	0	0	3,904		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/30/2028	0	638,224	1.276448	0	0	0	0		(24,651)	0	0	0	0	4,221		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/29/2028	0	638,939	1.277878	0	0	0	0		(23,747)	0	0	0	0	4,515		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/29/2028	0	639,664	1.279327	0	0	0	0		(22,886)	0	0	0	0	4,795		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/29/2029	0	640,385	1.28077	0	0	0	0		(22,061)	0	0	0	0	5,060		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/29/2029	0	641,103	1.282206	0	0	0	0		(21,255)	0	0	0	0	5,313		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/28/2029	0	641,807	1.283614	0	0	0	0		(20,471)	0	0	0	0	5,553		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/31/2029	0	642,502	1.285003	0	0	0	0		(19,697)	0	0	0	0	5,791		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/29/2030	0	643,107	1.286214	0	0	0	0		(19,019)	0	0	0	0	6,013		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/28/2030	0	643,698	1.287396	0	0	0	0		(18,356)	0	0	0	0	6,228		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/30/2030	0	644,275	1.28855	0	0	0	0		(17,705)	0	0	0	0	6,443		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/31/2030	0	644,811	1.289621	0	0	0	0		(17,104)	0	0	0	0	6,647		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/31/2031	0	645,310	1.290619	0	0	0	0		(16,543)	0	0	0	0	6,845		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/30/2031	0	645,790	1.29158	0	0	0	0		(15,999)	0	0	0	0	7,037		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/30/2031	0	646,244	1.292487	0	0	0	0		(15,474)	0	0	0	0	7,225		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/31/2031	0	646,600	1.293199	0	0	0	0		(15,026)	0	0	0	0	7,408		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/31/2032	0	646,958	1.293915	0	0	0	0		(14,581)	0	0	0	0	7,586		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/30/2032	0	647,277	1.294554	0	0	0	0		(14,160)	0	0	0	0	7,761		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/30/2032	0	647,565	1.29513	0	0	0	0		(13,749)	0	0	0	0	7,931		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/31/2032	0	647,824	1.295647	0	0	0	0		(13,350)	0	0	0	0	8,098		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/31/2033	0	648,045	1.296089	0	0	0	0		(12,974)	0	0	0	0	8,261		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	06/30/2033	0	648,226	1.296452	0	0	0	0		(12,611)	0	0	0	0	8,421		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	09/30/2033	0	648,386	1.296771	0	0	0	0		(12,246)	0	0	0	0	8,577		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	12/30/2033	0	907,968	1.297097	0	0	0	0		(16,601)	0	0	0	0	12,224		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2024	03/31/2034	0	43,043,800	1.2965	0	0	0	0		(781,271)	0	0	0	0	589,402		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2024	06/30/2034	0	44,202,125	1.29625	0	0	0	0		(787,386)	0	0	0	0	615,268		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/31/2026	0	7,178,248	1.28183	0	0	0	0		(260,930)	0	0	0	0	17,946		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/31/2027	0	6,794,759	1.28203	0	0	0	0		(244,442)	0	0	0	0	24,023		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/30/2027	0	6,537,537	1.28187	0	0	0	0		(233,917)	0	0	0	0	28,308		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/30/2027	0	6,409,350	1.28187	0	0	0	0		(227,460)	0	0	0	0	32,047		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/31/2027	0	6,025,541	1.28203	0	0	0	0		(212,043)	0	0	0	0	33,684		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/31/2028	0	5,643,352	1.28258	0	0	0	0		(194,365)	0	0	0	0	34,558		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/30/2028	0	4,105,216	1.28288	0	0	0	0		(138,888)	0	0	0	0	27,153		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/29/2028	0	3,977,703	1.28313	0	0	0	0		(132,486)	0	0	0	0	28,108		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/29/2028	0	3,593,604	1.28343	0	0	0	0		(117,890)	0	0	0	0	26,936		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/29/2029	0	3,210,950	1.28438	0	0	0	0		(102,337)	0	0	0	0	25,371		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/29/2029	0	3,084,312	1.28513	0	0	0	0		(95,906)	0	0	0	0	25,561		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/28/2029	0	2,828,716	1.28578	0	0	0	0		(85,972)	0	0	0	0	24,475		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/31/2029	0	1,286,530	1.28653	0	0	0	0		(38,097)	0	0	0	0	11,597		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/29/2030	0	901,131	1.28733	0	0	0	0		(25,971)	0	0	0	0	8,426		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/28/2030	0	644,065	1.28813	0	0	0	0		(18,051)	0	0	0	0	6,232		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/30/2030	0	257,776	1.28888	0	0	0	0		(7,028)	0	0	0	0	2,578		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/31/2030	0	257,916	1.28958	0	0	0	0		(6,848)	0	0	0	0	2,659		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/31/2031	0	258,026	1.29013	0	0	0	0		(6,695)	0	0	0	0	2,737		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/30/2031	0	258,136	1.29068	0	0	0	0		(6,541)	0	0	0	0	2,813		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/30/2031	0	258,246	1.29123	0	0	0	0		(6,385)	0	0	0	0	2,887		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/31/2031	0	258,336	1.29168	0	0	0	0		(6,244)	0	0	0	0	2,960		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/31/2032	0	258,426	1.29213	0	0	0	0		(6,103)	0	0	0	0	3,030		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/30/2032	0	258,496	1.29248	0	0	0	0		(5,975)	0	0	0	0	3,099		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/30/2032	0	258,556	1.29278	0	0	0	0		(5,847)	0	0	0	0	3,167		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/31/2032	0	258,596	1.29298	0	0	0	0		(5,729)	0	0	0	0	3,232		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/31/2033	0	258,626	1.29313	0	0	0	0		(5,616)	0	0	0	0	3,297		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/30/2033	0	258,636	1.29318	0	0	0	0		(5,510)	0	0	0	0	3,360		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/30/2033	0	258,636	1.29318	0	0	0	0		(5,402)	0	0	0	0	3,421		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	12/30/2033	0	258,626	1.29313	0	0	0	0		(5,293)	0	0	0	0	3,482		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	03/31/2034	0	258,606	1.29303	0	0	0	0		(5,181)	0	0	0	0	3,541		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	06/30/2034	0	258,586	1.29293	0	0	0	0		(5,066)	0	0	0	0	3,599		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/29/2034	0	44,201,106	1.29243	0	0	0	0		(856,267)	0	0	0	0	624,993		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/31/2026	0	776,838	1.29473	0	0	0	0		(20,301)	0	0	0	0	1,942		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/31/2027	0	776,718	1.29453	0	0	0	0		(20,338)	0	0	0	0	2,746		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/30/2027	0	776,478	1.29413	0	0	0	0		(20,414)	0	0	0	0	3,362		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/30/2027	0	776,238	1.29373	0	0	0	0		(20,509)	0	0	0	0	3,881		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/31/2027	0	776,088	1.29348	0	0	0	0		(20,603)	0	0	0	0	4,338		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/31/2028	0	776,118	1.29353	0	0	0	0		(20,400)	0	0	0	0	4,753		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/30/2028	0	776,028	1.29338	0	0	0	0		(20,262)	0	0	0	0	5,133		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/29/2028	0	775,938	1.29323	0	0	0	0		(20,154)	0	0	0	0	5,483		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/29/2028	0	775,878	1.29313	0	0	0	0		(20,058)	0	0	0	0	5,816		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/29/2029	0	776,088	1.29348	0	0	0	0		(19,740)	0	0	0	0	6,132		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/29/2029	0	776,298	1.29383	0	0	0	0		(19,426)	0	0	0	0	6,434		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/28/2029	0	776,298	1.29383	0	0	0	0		(19,289)	0	0	0	0	6,717		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/31/2029	0	776,328	1.29388	0	0	0	0		(19,111)	0	0	0	0	6,998		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/29/2030	0	776,508	1.29418	0	0	0	0		(18,811)	0	0	0	0	7,261		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/28/2030	0	776,748	1.29458	0	0	0	0		(18,454)	0	0	0	0	7,515		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/30/2030	0	776,988	1.29498	0	0	0	0		(18,090)	0	0	0	0	7,770		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/31/2030	0	777,198	1.29533	0	0	0	0		(17,757)	0	0	0	0	8,011		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/31/2031	0	777,348	1.29558	0	0	0	0		(17,476)	0	0	0	0	8,245		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/30/2031	0	777,498	1.29583	0	0	0	0		(17,189)	0	0	0	0	8,473		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/30/2031	0	648,040	1.29608	0	0	0	0		(14,076)	0	0	0	0	7,245		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/31/2031	0	648,140	1.29628	0	0	0	0		(13,843)	0	0	0	0	7,425		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/31/2032	0	648,240	1.29648	0	0	0	0		(13,609)	0	0	0	0	7,601		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/30/2032	0	648,315	1.29663	0	0	0	0		(13,383)	0	0	0	0	7,773		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/30/2032	0	648,390	1.29678	0	0	0	0		(13,140)	0	0	0	0	7,941		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/31/2032	0	648,440	1.29688	0	0	0	0		(12,900)	0	0	0	0	8,106		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/31/2033	0	648,465	1.29693	0	0	0	0		(12,671)	0	0	0	0	8,266		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/30/2033	0	648,465	1.29693	0	0	0	0		(12,442)	0	0	0	0	8,424		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/30/2033	0	648,440	1.29688	0	0	0	0		(12,208)	0	0	0	0	8,578		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/30/2033	0	648,390	1.29678	0	0	0	0		(11,968)	0	0	0	0	8,729		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	03/31/2034	0	648,315	1.29663	0	0	0	0		(11,722)	0	0	0	0	8,877		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	06/30/2034	0	648,215	1.29643	0	0	0	0		(11,485)	0	0	0	0	9,023		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	09/29/2034	0	648,090	1.29618	0	0	0	0		(11,269)	0	0	0	0	9,164		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/29/2034	0	44,048,020	1.29553	0	0	0	0		(761,347)	0	0	0	0	632,488		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/31/2026	0	1,240,240	1.24024	0	0	0	0		(87,734)	0	0	0	0	3,101		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/31/2027	0	1,240,490	1.24049	0	0	0	0		(86,743)	0	0	0	0	4,386		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/30/2027	0	1,240,820	1.24082	0	0	0	0		(85,518)	0	0	0	0	5,373		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/30/2027	0	1,241,050	1.24105	0	0	0	0		(84,418)	0	0	0	0	6,205		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/31/2027	0	1,241,500	1.2415	0	0	0	0		(83,264)	0	0	0	0	6,940		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/31/2028	0	1,242,100	1.2421	0	0	0	0		(81,787)	0	0	0	0	7,606		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/30/2028	0	1,242,700	1.2427	0	0	0	0		(80,260)	0	0	0	0	8,220		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/29/2028	0	1,243,400	1.2434	0	0	0	0		(78,719)	0	0	0	0	8,786		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/29/2028	0	1,244,090	1.24409	0	0	0	0		(77,280)	0	0	0	0	9,325		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/29/2029	0	1,244,790	1.24479	0	0	0	0		(75,891)	0	0	0	0	9,836		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/29/2029	0	1,121,031	1.24559	0	0	0	0		(66,985)	0	0	0	0	9,291		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/28/2029	0	1,121,724	1.24636	0	0	0	0		(65,707)	0	0	0	0	9,706		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/31/2029	0	1,122,435	1.24715	0	0	0	0		(64,399)	0	0	0	0	10,117		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/29/2030	0	1,123,092	1.24788	0	0	0	0		(63,193)	0	0	0	0	10,502		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/28/2030	0	1,123,821	1.24869	0	0	0	0		(61,915)	0	0	0	0	10,874		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/30/2030	0	1,124,523	1.24947	0	0	0	0		(60,648)	0	0	0	0	11,245		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/31/2030	0	1,125,153	1.25017	0	0	0	0		(59,470)	0	0	0	0	11,598		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/31/2031	0	1,125,684	1.25076	0	0	0	0		(58,398)	0	0	0	0	11,940		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/30/2031	0	1,126,260	1.2514	0	0	0	0		(57,287)	0	0	0	0	12,273		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/30/2031	0	1,126,800	1.252	0	0	0	0		(56,195)	0	0	0	0	12,598		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/31/2031	0	1,127,214	1.25246	0	0	0	0		(55,203)	0	0	0	0	12,914		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/31/2032	0	1,127,682	1.25298	0	0	0	0		(54,179)	0	0	0	0	13,223		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/30/2032	0	1,128,123	1.25347	0	0	0	0		(53,167)	0	0	0	0	13,526		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/30/2032	0	1,003,120	1.2539	0	0	0	0		(46,372)	0	0	0	0	12,286		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/31/2032	0	1,003,328	1.25416	0	0	0	0		(45,569)	0	0	0	0	12,542		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/31/2033	0	1,003,464	1.25433	0	0	0	0		(44,818)	0	0	0	0	12,792		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/30/2033	0	1,003,616	1.25452	0	0	0	0		(44,029)	0	0	0	0	13,037		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/30/2033	0	1,003,624	1.25453	0	0	0	0		(43,308)	0	0	0	0	13,277		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/30/2033	0	1,003,672	1.25459	0	0	0	0		(42,529)	0	0	0	0	13,512		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/31/2034	0	1,003,608	1.25451	0	0	0	0		(41,796)	0	0	0	0	13,742		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	06/30/2034	0	1,003,496	1.25437	0	0	0	0		(41,086)	0	0	0	0	13,968		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	09/29/2034	0	1,003,352	1.25419	0	0	0	0		(40,410)	0	0	0	0	14,187		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	12/29/2034	0	1,003,272	1.25409	0	0	0	0		(39,712)	0	0	0	0	14,406		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/30/2035	0	43,161,680	1.2547	0	0	0	0		(1,662,114)	0	0	0	0	629,184		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/31/2026	0	1,330,346	1.330346	0	0	0	0		1,395	0	0	0	0	3,326		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/31/2027	0	1,329,166	1.329166	0	0	0	0		(27)	0	0	0	0	4,699		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/30/2027	0	1,328,124	1.328124	0	0	0	0		(1,187)	0	0	0	0	5,751		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/30/2027	0	1,327,222	1.327222	0	0	0	0		(2,244)	0	0	0	0	6,636		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/31/2027	0	1,326,431	1.326431	0	0	0	0		(3,324)	0	0	0	0	7,415		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/31/2028	0	1,325,752	1.325752	0	0	0	0		(4,059)	0	0	0	0	8,119		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/30/2028	0	1,325,084	1.325084	0	0	0	0		(4,688)	0	0	0	0	8,765		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/29/2028	0	1,324,443	1.324443	0	0	0	0		(5,323)	0	0	0	0	9,359		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/29/2028	0	1,323,833	1.323833	0	0	0	0		(5,977)	0	0	0	0	9,923		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/29/2029	0	1,323,334	1.323334	0	0	0	0		(6,540)	0	0	0	0	10,456		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/29/2029	0	1,322,791	1.322791	0	0	0	0		(7,132)	0	0	0	0	10,963		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/28/2029	0	1,322,288	1.322288	0	0	0	0		(7,654)	0	0	0	0	11,441		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/31/2029	0	1,321,809	1.321809	0	0	0	0		(8,124)	0	0	0	0	11,915		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/29/2030	0	1,321,411	1.321411	0	0	0	0		(8,496)	0	0	0	0	12,356		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/28/2030	0	1,321,019	1.321019	0	0	0	0		(8,841)	0	0	0	0	12,782		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/30/2030	0	1,320,636	1.320636	0	0	0	0		(9,158)	0	0	0	0	13,206		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/31/2030	0	1,320,265	1.320265	0	0	0	0		(9,451)	0	0	0	0	13,609		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/31/2031	0	1,319,898	1.319898	0	0	0	0		(9,725)	0	0	0	0	14,000		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/30/2031	0	1,319,471	1.319471	0	0	0	0		(10,023)	0	0	0	0	14,379		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/30/2031	0	1,318,988	1.318988	0	0	0	0		(10,334)	0	0	0	0	14,747		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/31/2031	0	1,318,455	1.318455	0	0	0	0		(10,659)	0	0	0	0	15,105		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/31/2032	0	1,317,886	1.317886	0	0	0	0		(10,988)	0	0	0	0	15,454		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/30/2032	0	1,317,252	1.317252	0	0	0	0		(11,329)	0	0	0	0	15,793		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/30/2032	0	1,184,894	1.316549	0	0	0	0		(10,504)	0	0	0	0	14,512		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/31/2032	0	1,184,214	1.315793	0	0	0	0		(10,804)	0	0	0	0	14,803		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/31/2033	0	1,183,521	1.315023	0	0	0	0		(11,080)	0	0	0	0	15,087		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/30/2033	0	1,182,741	1.314157	0	0	0	0		(11,371)	0	0	0	0	15,364		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/30/2033	0	1,181,918	1.313242	0	0	0	0		(11,640)	0	0	0	0	15,635		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/30/2033	0	1,181,083	1.312314	0	0	0	0		(11,857)	0	0	0	0	15,901		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/31/2034	0	1,180,277	1.311419	0	0	0	0		(11,998)	0	0	0	0	16,162		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/30/2034	0	1,179,468	1.31052	0	0	0	0		(12,113)	0	0	0	0	16,418		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	09/29/2034	0	1,178,676	1.30964	0	0	0	0		(12,215)	0	0	0	0	16,666		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	12/29/2034	0	1,177,890	1.308767	0	0	0	0		(12,320)	0	0	0	0	16,913		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	03/30/2035	0	1,177,125	1.307917	0	0	0	0		(12,405)	0	0	0	0	17,159		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/29/2035	0	45,769,500	1.3077	0	0	0	0		(470,916)	0	0	0	0	676,836		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2026	0	267,020	1.3351	0	0	0	0		1,220	0	0	0	0	668		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2027	0	266,846	1.33423	0	0	0	0		985	0	0	0	0	943		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2027	0	266,634	1.33317	0	0	0	0		737	0	0	0	0	1,155		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2027	0	266,412	1.33206	0	0	0	0		474	0	0	0	0	1,332		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2027	0	266,194	1.33097	0	0	0	0		190	0	0	0	0	1,488		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2028	0	266,004	1.33002	0	0	0	0		(19)	0	0	0	0	1,629		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2028	0	265,816	1.32908	0	0	0	0		(204)	0	0	0	0	1,758		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/29/2028	0	265,634	1.32817	0	0	0	0		(389)	0	0	0	0	1,877		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/29/2028	0	265,452	1.32726	0	0	0	0		(583)	0	0	0	0	1,990		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/29/2029	0	265,290	1.32645	0	0	0	0		(758)	0	0	0	0	2,096		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/29/2029	0	265,120	1.3256	0	0	0	0		(937)	0	0	0	0	2,197		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/28/2029	0	264,956	1.32478	0	0	0	0		(1,102)	0	0	0	0	2,293		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2029	0	264,796	1.32398	0	0	0	0		(1,256)	0	0	0	0	2,387		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/29/2030	0	264,660	1.3233	0	0	0	0		(1,382)	0	0	0	0	2,475		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/28/2030	0	264,522	1.32261	0	0	0	0		(1,504)	0	0	0	0	2,559		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2030	0	264,392	1.32196	0	0	0	0		(1,615)	0	0	0	0	2,644		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2030	0	264,270	1.32135	0	0	0	0		(1,715)	0	0	0	0	2,724		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2031	0	264,158	1.32079	0	0	0	0		(1,803)	0	0	0	0	2,802		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2031	0	264,042	1.32021	0	0	0	0		(1,888)	0	0	0	0	2,877		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2031	0	263,920	1.3196	0	0	0	0		(1,972)	0	0	0	0	2,951		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2031	0	263,794	1.31897	0	0	0	0		(2,053)	0	0	0	0	3,022		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2032	0	263,668	1.31834	0	0	0	0		(2,129)	0	0	0	0	3,092		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2032	0	263,534	1.31767	0	0	0	0		(2,203)	0	0	0	0	3,160		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2032	0	263,396	1.31698	0	0	0	0		(2,270)	0	0	0	0	3,226		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2032	0	263,254	1.31627	0	0	0	0		(2,331)	0	0	0	0	3,291		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2033	0	263,118	1.31559	0	0	0	0		(2,380)	0	0	0	0	3,354		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2033	0	210,379	1.31487	0	0	0	0		(1,940)	0	0	0	0	2,733		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2033	0	210,261	1.31413	0	0	0	0		(1,970)	0	0	0	0	2,781		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/30/2033	0	210,142	1.31339	0	0	0	0		(1,989)	0	0	0	0	2,829		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2034	0	210,027	1.31267	0	0	0	0		(1,996)	0	0	0	0	2,876		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2034	0	209,907	1.31192	0	0	0	0		(2,002)	0	0	0	0	2,922		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/29/2034	0	209,784	1.31115	0	0	0	0		(2,011)	0	0	0	0	2,966		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/29/2034	0	209,659	1.31037	0	0	0	0		(2,022)	0	0	0	0	3,011		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/30/2035	0	196,442	1.30961	0	0	0	0		(1,903)	0	0	0	0	2,864		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/29/2035	0	196,325	1.30883	0	0	0	0		(1,910)	0	0	0	0	2,903		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/28/2035	0	45,769,500	1.3077	0	0	0	0		(453,967)	0	0	0	0	686,337		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2026	0	1,015,270	1.318532	0	0	0	0		(7,924)	0	0	0	0	2,538		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2027	0	1,014,364	1.317356	0	0	0	0		(8,913)	0	0	0	0	3,586		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2027	0	1,052,918	1.316147	0	0	0	0		(10,205)	0	0	0	0	4,559		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/30/2027	0	1,051,929	1.314911	0	0	0	0		(11,187)	0	0	0	0	5,260		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2027	0	1,077,217	1.313679	0	0	0	0		(12,568)	0	0	0	0	6,022		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2028	0	1,089,361	1.312483	0	0	0	0		(13,602)	0	0	0	0	6,671		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2028	0	1,114,657	1.311361	0	0	0	0		(14,685)	0	0	0	0	7,373		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/29/2028	0	1,126,827	1.310264	0	0	0	0		(15,621)	0	0	0	0	7,963		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/29/2028	0	1,152,097	1.309201	0	0	0	0		(16,773)	0	0	0	0	8,636		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/29/2029	0	1,164,268	1.308166	0	0	0	0		(17,740)	0	0	0	0	9,199		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/29/2029	0	1,202,571	1.307142	0	0	0	0		(19,111)	0	0	0	0	9,966		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/28/2029	0	1,214,714	1.306144	0	0	0	0		(20,042)	0	0	0	0	10,510		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2029	0	1,239,868	1.305124	0	0	0	0		(21,184)	0	0	0	0	11,176		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/29/2030	0	1,238,967	1.304176	0	0	0	0		(21,814)	0	0	0	0	11,585		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/28/2030	0	1,277,166	1.303231	0	0	0	0		(23,114)	0	0	0	0	12,357		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/30/2030	0	1,302,302	1.302302	0	0	0	0		(24,159)	0	0	0	0	13,023		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2030	0	1,314,415	1.301401	0	0	0	0		(24,937)	0	0	0	0	13,549		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2031	0	1,326,927	1.300909	0	0	0	0		(25,373)	0	0	0	0	14,074		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2031	0	1,365,162	1.300154	0	0	0	0		(26,504)	0	0	0	0	14,877		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/30/2031	0	1,390,342	1.299385	0	0	0	0		(27,372)	0	0	0	0	15,545		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2031	0	1,402,471	1.298584	0	0	0	0		(27,991)	0	0	0	0	16,067		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2032	0	1,414,557	1.297759	0	0	0	0		(28,610)	0	0	0	0	16,587		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2032	0	1,452,541	1.296912	0	0	0	0		(29,741)	0	0	0	0	17,415		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/30/2032	0	1,464,533	1.296047	0	0	0	0		(30,308)	0	0	0	0	17,937		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2032	0	1,476,506	1.295181	0	0	0	0		(30,825)	0	0	0	0	18,456		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2033	0	1,488,478	1.294329	0	0	0	0		(31,297)	0	0	0	0	18,974		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2033	0	1,513,338	1.293451	0	0	0	0		(32,007)	0	0	0	0	19,659		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/30/2033	0	1,512,273	1.292541	0	0	0	0		(32,129)	0	0	0	0	20,005		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/30/2033	0	1,524,101	1.291611	0	0	0	0		(32,469)	0	0	0	0	20,519		100% \ 100% ..
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2034	0	1,535,879	1.290655	0	0	0	0		(32,760)	0	0	0	0	21,031		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2034	0	1,560,510	1.289678	0	0	0	0		(33,307)	0	0	0	0	21,721		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/29/2034	0	1,572,194	1.288684	0	0	0	0		(33,590)	0	0	0	0	22,230		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/29/2034	0	1,570,942	1.287657	0	0	0	0		(33,634)	0	0	0	0	22,557		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/30/2035	0	1,543,942	1.286618	0	0	0	0		(33,126)	0	0	0	0	22,507		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/29/2035	0	1,581,263	1.28558	0	0	0	0		(33,973)	0	0	0	0	23,384		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/28/2035	0	1,554,301	1.284546	0	0	0	0		(33,400)	0	0	0	0	23,308		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2035	0	45,632,050	1.283241	0	0	0	0		(984,806)	0	0	0	0	693,922		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2026	03/31/2036	0	47,451,690	1.3519	0	0	0	0		535,527	0	0	0	0	731,280		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	06/30/2036	0	45,569,537	1.2918	0	0	0	0		(742,881)	0	0	0	0	711,454		100% \ 100%
Long: United States Dollar - Short: British Pound	GBP FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	09/30/2036	0	44,961,794	1.2903	0	0	0	0		(742,697)	0	0	0	0	710,908		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/31/2026	0	1,724,115	1.14941	0	0	0	0		13,655	0	0	0	0	4,310		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/31/2027	0	1,730,520	1.15368	0	0	0	0		13,386	0	0	0	0	6,118		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/30/2027	0	1,736,730	1.15782	0	0	0	0		12,810	0	0	0	0	7,520		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/30/2027	0	1,743,000	1.162	0	0	0	0		12,092	0	0	0	0	8,715		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/31/2027	0	1,749,195	1.16613	0	0	0	0		11,007	0	0	0	0	9,778		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/31/2028	0	1,755,270	1.17018	0	0	0	0		10,102	0	0	0	0	10,749		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/30/2028	0	1,761,285	1.17419	0	0	0	0		9,234	0	0	0	0	11,650		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/29/2028	0	1,649,438	1.17817	0	0	0	0		7,743	0	0	0	0	11,655		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/29/2028	0	1,655,010	1.18215	0	0	0	0		6,799	0	0	0	0	12,405		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/29/2029	0	1,660,470	1.18605	0	0	0	0		5,785	0	0	0	0	13,120		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/29/2029	0	1,665,958	1.18997	0	0	0	0		4,708	0	0	0	0	13,807		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/28/2029	0	1,671,376	1.19384	0	0	0	0		3,746	0	0	0	0	14,462		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/31/2029	0	1,677,018	1.19787	0	0	0	0		2,960	0	0	0	0	15,116		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/29/2030	0	1,562,184	1.20168	0	0	0	0		2,207	0	0	0	0	14,607		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/28/2030	0	1,567,306	1.20562	0	0	0	0		1,684	0	0	0	0	15,164		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/30/2030	0	1,572,597	1.20969	0	0	0	0		1,115	0	0	0	0	15,726		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/30/2030	0	1,577,745	1.21365	0	0	0	0		547	0	0	0	0	16,263		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/31/2031	0	1,582,750	1.2175	0	0	0	0		(142)	0	0	0	0	16,788		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/30/2031	0	1,587,794	1.22138	0	0	0	0		(808)	0	0	0	0	17,303		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/30/2031	0	1,592,877	1.22529	0	0	0	0		(1,510)	0	0	0	0	17,809		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/31/2031	0	1,475,028	1.22919	0	0	0	0		(2,085)	0	0	0	0	16,899		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/31/2032	0	1,479,648	1.23304	0	0	0	0		(2,800)	0	0	0	0	17,350		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/30/2032	0	1,484,256	1.23688	0	0	0	0		(3,511)	0	0	0	0	17,796		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/30/2032	0	1,488,888	1.24074	0	0	0	0		(4,198)	0	0	0	0	18,235		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/31/2032	0	1,493,484	1.24457	0	0	0	0		(4,845)	0	0	0	0	18,669		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	03/31/2033	0	1,497,912	1.24826	0	0	0	0		(5,483)	0	0	0	0	19,095		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	06/30/2033	0	1,377,156	1.25196	0	0	0	0		(5,608)	0	0	0	0	17,890		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	09/30/2033	0	1,381,248	1.25568	0	0	0	0		(6,185)	0	0	0	0	18,272		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/20/2023	12/30/2033	0	1,385,329	1.25939	0	0	0	0		(6,691)	0	0	0	0	18,651		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/31/2024	03/31/2034	0	1,373,295	1.24845	0	0	0	0		(18,175)	0	0	0	0	18,805		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/25/2024	06/30/2034	0	1,394,800	1.268	0	0	0	0		(6,732)	0	0	0	0	19,415		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2024	09/29/2034	0	1,360,370	1.2367	0	0	0	0		(32,886)	0	0	0	0	19,235		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/24/2024	12/29/2034	0	1,386,110	1.2601	0	0	0	0		(18,858)	0	0	0	0	19,903		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/28/2025	03/30/2035	0	1,361,140	1.2374	0	0	0	0		(38,140)	0	0	0	0	19,842		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/28/2025	06/29/2035	0	1,441,220	1.3102	0	0	0	0		10,348	0	0	0	0	21,313		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2026	0	355,650	1.1855	0	0	0	0		13,441	0	0	0	0	889		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2027	0	356,940	1.1898	0	0	0	0		13,274	0	0	0	0	1,262		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2027	0	358,140	1.1938	0	0	0	0		12,989	0	0	0	0	1,551		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2027	0	359,280	1.1976	0	0	0	0		12,603	0	0	0	0	1,796		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2027	0	360,420	1.2014	0	0	0	0		12,161	0	0	0	0	2,015		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2028	0	361,560	1.2052	0	0	0	0		11,783	0	0	0	0	2,214		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2028	0	362,640	1.2088	0	0	0	0		11,371	0	0	0	0	2,399		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/29/2028	0	363,720	1.2124	0	0	0	0		10,959	0	0	0	0	2,570		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/29/2028	0	364,800	1.216	0	0	0	0		10,537	0	0	0	0	2,734		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/29/2029	0	365,940	1.2198	0	0	0	0		10,180	0	0	0	0	2,891		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/29/2029	0	367,020	1.2234	0	0	0	0		9,751	0	0	0	0	3,042		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/28/2029	0	368,160	1.2272	0	0	0	0		9,417	0	0	0	0	3,186		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2029	0	369,300	1.231	0	0	0	0		9,079	0	0	0	0	3,329		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/29/2030	0	370,410	1.2347	0	0	0	0		8,824	0	0	0	0	3,464		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/28/2030	0	371,580	1.2386	0	0	0	0		8,590	0	0	0	0	3,595		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2030	0	372,780	1.2426	0	0	0	0		8,336	0	0	0	0	3,728		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2030	0	373,980	1.2466	0	0	0	0		8,100	0	0	0	0	3,855		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2031	0	375,210	1.2507	0	0	0	0		7,914	0	0	0	0	3,980		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2031	0	376,440	1.2548	0	0	0	0		7,712	0	0	0	0	4,102		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2031	0	377,700	1.259	0	0	0	0		7,518	0	0	0	0	4,223		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2031	0	378,960	1.2632	0	0	0	0		7,314	0	0	0	0	4,342		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2032	0	380,190	1.2673	0	0	0	0		7,093	0	0	0	0	4,458		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2032	0	381,450	1.2715	0	0	0	0		6,897	0	0	0	0	4,573		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2032	0	382,740	1.2758	0	0	0	0		6,723	0	0	0	0	4,688		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/31/2032	0	384,030	1.2801	0	0	0	0		6,564	0	0	0	0	4,800		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2033	0	385,260	1.2842	0	0	0	0		6,395	0	0	0	0	4,911		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2033	0	386,550	1.2885	0	0	0	0		6,264	0	0	0	0	5,021		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2033	0	387,840	1.2928	0	0	0	0		6,128	0	0	0	0	5,131		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/30/2033	0	389,130	1.2971	0	0	0	0		6,012	0	0	0	0	5,239		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2034	0	390,420	1.3014	0	0	0	0		5,905	0	0	0	0	5,346		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2034	0	391,740	1.3058	0	0	0	0		5,818	0	0	0	0	5,453		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/29/2034	0	393,060	1.3102	0	0	0	0		5,721	0	0	0	0	5,558		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/29/2034	0	394,410	1.3147	0	0	0	0		5,627	0	0	0	0	5,663		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/30/2035	0	395,760	1.3192	0	0	0	0		5,523	0	0	0	0	5,769		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/29/2035	0	397,170	1.3239	0	0	0	0		5,454	0	0	0	0	5,873		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/28/2035	0	1,727,050	1.3285	0	0	0	0		23,279	0	0	0	0	25,898		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2026	0	652,207	1.18583	0	0	0	0		24,821	0	0	0	0	1,631		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2027	0	606,614	1.18944	0	0	0	0		22,386	0	0	0	0	2,145		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2027	0	608,343	1.19283	0	0	0	0		21,603	0	0	0	0	2,634		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/30/2027	0	574,166	1.19618	0	0	0	0		19,515	0	0	0	0	2,871		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2027	0	575,750	1.19948	0	0	0	0		18,590	0	0	0	0	3,219		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/31/2028	0	541,269	1.20282	0	0	0	0		16,679	0	0	0	0	3,315		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/30/2028	0	542,718	1.20604	0	0	0	0		15,918	0	0	0	0	3,590		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/29/2028	0	519,973	1.20924	0	0	0	0		14,478	0	0	0	0	3,674		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/29/2028	0	521,345	1.21243	0	0	0	0		13,730	0	0	0	0	3,908		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/29/2029	0	498,400	1.21561	0	0	0	0		12,395	0	0	0	0	3,938		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/29/2029	0	499,700	1.21878	0	0	0	0		11,675	0	0	0	0	4,141		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	09/28/2029	0	476,545	1.22191	0	0	0	0		10,466	0	0	0	0	4,123		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2029	0	477,816	1.22517	0	0	0	0		9,870	0	0	0	0	4,307		100% \ 100% ..
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/29/2030	0	454,464	1.22828	0	0	0	0		8,889	0	0	0	0	4,249		100% \ 100% ..

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	06/28/2030	0	455,640	1.23146	0	0	0	0		8,404	0	0	0	0	4,409		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	09/30/2030	0	444,528	1.2348	0	0	0	0		7,705	0	0	0	0	4,445		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	12/31/2030	0	445,741	1.23817	0	0	0	0		7,268	0	0	0	0	4,595		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	03/31/2031	0	434,543	1.24155	0	0	0	0		6,678	0	0	0	0	4,609		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	06/30/2031	0	435,754	1.24501	0	0	0	0		6,298	0	0	0	0	4,749		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	09/30/2031	0	424,504	1.24854	0	0	0	0		5,754	0	0	0	0	4,746		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	12/31/2031	0	425,707	1.25208	0	0	0	0		5,386	0	0	0	0	4,877		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	03/31/2032	0	426,901	1.25559	0	0	0	0		5,020	0	0	0	0	5,006		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	06/30/2032	0	428,101	1.25912	0	0	0	0		4,665	0	0	0	0	5,133		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	09/30/2032	0	416,691	1.2627	0	0	0	0		4,201	0	0	0	0	5,103		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	12/31/2032	0	417,879	1.2663	0	0	0	0		3,898	0	0	0	0	5,223		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	03/31/2033	0	419,067	1.2699	0	0	0	0		3,635	0	0	0	0	5,342		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	06/30/2033	0	420,255	1.2735	0	0	0	0		3,371	0	0	0	0	5,459		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	09/30/2033	0	421,443	1.2771	0	0	0	0		3,105	0	0	0	0	5,575		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	12/30/2033	0	422,598	1.2806	0	0	0	0		2,841	0	0	0	0	5,689		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	03/31/2034	0	179,774	1.2841	0	0	0	0		1,100	0	0	0	0	2,462		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	06/30/2034	0	180,250	1.2875	0	0	0	0		986	0	0	0	0	2,509		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	09/29/2034	0	180,740	1.291	0	0	0	0		879	0	0	0	0	2,556		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30MQ85	10/29/2025	12/29/2034	0	181,244	1.2946	0	0	0	0		776	0	0	0	0	2,602		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	03/30/2035	0	181,734	1.2981	0	0	0	0		660	0	0	0	0	2,649		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	06/29/2035	0	182,238	1.3017	0	0	0	0		555	0	0	0	0	2,695		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/29/2025	12/31/2035	0	1,662,684	1.3092	0	0	0	0		3,380	0	0	0	0	25,284		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	01/29/2026	03/31/2036	0	1,711,080	1.358	0	0	0	0		37,570	0	0	0	0	26,370		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	06/30/2036	0	1,602,328	1.2922	0	0	0	0		(16,490)	0	0	0	0	25,016		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	EUR FEE Premium	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	09/30/2036	0	1,581,120	1.296	0	0	0	0		(16,633)	0	0	0	0	25,000		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/20/2026	10/22/2026	0	63,290,927	1.145515	0	0	0	482,292		482,292	0	482,292	0	0	78,687		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/20/2026	10/22/2026	0	78,303,322	1.145515	0	0	0	596,690		596,690	0	596,690	0	0	97,352		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/20/2026	10/22/2026	0	61,234,241	1.145515	0	0	0	466,620		466,620	0	466,620	0	0	76,130		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/20/2026	10/22/2026	0	90,907,526	1.145515	0	0	0	692,737		692,737	0	692,737	0	0	113,022		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2026	10/22/2026	0	4,742,939	1.1451	0	0	0	34,441		34,441	0	34,441	0	0	5,897		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2026	10/22/2026	0	5,996,830	1.1451	0	0	0	43,546		43,546	0	43,546	0	0	7,456		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2026	10/22/2026	0	4,185,605	1.1451	0	0	0	30,394		30,394	0	30,394	0	0	5,204		100% \ 100%
Long: United States Dollar - Short: Euro Currency Dollar	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2026	10/22/2026	0	7,648,351	1.1451	0	0	0	55,539		55,539	0	55,539	0	0	9,509		100% \ 100%
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	(28,167,552)	XXX	(152,523,636)	0	(19,509,742)	(11,253,412)	0	62,910,057	XXX	XXX
Bond Forward - 184729CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/11/2025	12/14/2026	0	100,000,000	.9718 / 0	0	0	0	(11,547,985)		(11,547,985)	(10,529,150)	0	0	0	227,480		FX (Foreign Exchange)
Bond Forward - 184773CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/12/2025	12/15/2026	0	100,000,000	1.0357 / 0	0	0	0	(10,128,453)		(10,128,453)	(10,491,074)	0	0	0	228,953		FX (Foreign Exchange)
Bond Forward - 185023CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2025	12/16/2026	0	200,000,000	1.0571 / 0	0	0	0	(20,843,372)		(20,843,372)	(20,995,289)	0	0	0	460,831		FX (Foreign Exchange)
Bond Forward - 185026CM - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/16/2025	12/17/2027	0	100,000,000	1.1724 / 0	0	0	0	(9,600,780)		(9,600,780)	(9,701,148)	0	0	0	551,147		FX (Foreign Exchange)

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Bond Forward - 185106CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	12/18/2025	12/18/2026	0	100,000,000	1.0619 / 0	0	0	0	(10,916,649)		(10,916,649)	(10,508,354)	0	0	0	233,314		FX (Foreign Exchange)
Bond Forward - 189687CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/12/2026	03/15/2027	0	100,000,000	.8415 / 0	0	0	0	(8,671,217)		(8,671,217)	(8,671,217)	0	0	0	338,998		FX (Foreign Exchange)
Bond Forward - 190066CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/18/2026	06/17/2027	0	150,000,000	.5675 / 0	0	0	0	(15,868,442)		(15,868,442)	(15,868,442)	0	0	0	634,206		FX (Foreign Exchange)
Bond Forward - 192268CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2026	03/09/2027	0	93,000,000	.4355 / 0	0	0	0	(2,583,832)		(2,583,832)	(2,583,832)	0	0	0	309,687		FX (Foreign Exchange)
Bond Forward - 192268CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2026	03/09/2027	0	93,000,000	.4355 / 0	0	0	0	(2,583,832)		(2,583,832)	(2,583,832)	0	0	0	309,687		FX (Foreign Exchange)
Bond Forward - 192308CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	03/10/2027	0	93,200,000	.0934 / 0	0	0	0	(2,530,307)		(2,530,307)	(2,530,307)	0	0	0	311,292		FX (Foreign Exchange)
Bond Forward - 192308CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	03/10/2027	0	93,200,000	.0934 / 0	0	0	0	(2,530,307)		(2,530,307)	(2,530,307)	0	0	0	311,292		FX (Foreign Exchange)
Bond Forward - 192918CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/23/2026	09/24/2027	0	186,000,000	.4114 / 0	0	0	0	(7,427,386)		(7,427,386)	(7,427,386)	0	0	0	922,470		FX (Foreign Exchange)
Bond Forward - 193083CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/29/2026	0	386,019,501	2.0193 / 0	0	0	0	478,170		478,170	478,170	0	0	0	959,846		PD (Duration)
Bond Forward - 193086CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/29/2026	0	202,013,152	5.764 / 0	0	0	0	511,761		511,761	511,761	0	0	0	502,310		PD (Duration)
Bond Forward - 193107CM - Receive: Fixed Pay: Fixed ..	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/29/2026	0	152,102,041	24.1708 / 0	0	0	0	1,351,175		1,351,175	1,351,175	0	0	0	378,205		PD (Duration)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/13/2026	10/07/2026	0	197	1.350957	0	0	0	(3)		(3)	0	(3)	0	0	0		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/13/2026	01/13/2027	0	672	1.350796	0	0	0	(11)		(11)	0	(11)	0	0	2		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	11/30/2026	0	47,156	1.32617	0	0	0	92		92	0	92	0	0	96		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	11/30/2026	0	30,644	1.32617	0	0	0	60		60	0	60	0	0	63		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/01/2026	0	1,565,014	1.3264	0	0	0	2,409		2,409	0	2,409	0	0	574		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/02/2026	0	75,974	1.3277	0	0	0	43		43	0	43	0	0	34		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/02/2026	0	4,199	1.3277	0	0	0	2		2	0	2	0	0	2		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/02/2026	0	36,274	1.3277	0	0	0	20		20	0	20	0	0	16		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	10/28/2026	0	1,602,818	1.143516	0	0	0	(9,045)		(9,045)	0	(9,045)	0	0	2,238		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	10/28/2026	0	105,381	1.143516	0	0	0	(595)		(595)	0	(595)	0	0	147		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2026	10/28/2026	0	28,361,349	1.16798	0	0	0	(748,821)		(748,821)	0	(748,821)	0	0	39,594		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/08/2026	10/28/2026	0	16,701,874	1.16471	0	0	0	(395,475)		(395,475)	0	(395,475)	0	0	23,316		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/15/2026	10/28/2026	0	1,549,165	1.15599	0	0	0	(25,310)		(25,310)	0	(25,310)	0	0	2,163		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	10/01/2026	0	22,186,407	1.1344	0	0	0	27,471		27,471	0	27,471	0	0	8,134		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	10/01/2026	0	11,677,056	1.1344	0	0	0	14,458		14,458	0	14,458	0	0	4,281		FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	11/30/2026	0	12,851	.56557	0	0	0	1		1	0	1	0	0	26		FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	11/30/2026	0	9,835	.56557	0	0	0	1		1	0	1	0	0	20		FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	11/30/2026	0	17,186	.56557	0	0	0	1		1	0	1	0	0	35		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	16,935,561	.702	0	0	0	158,662		158,662	0	158,662	0	0	24,444		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	3,703,535	.702	0	0	0	34,697		34,697	0	34,697	0	0	5,346		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	2,019,393	.702	0	0	0	18,919		18,919	0	18,919	0	0	2,915		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	874,104	.702	0	0	0	8,189		8,189	0	8,189	0	0	1,262		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	1,603,271	.702	0	0	0	15,020		15,020	0	15,020	0	0	2,314		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	10/15/2026	0	12,083,160	.71711	0	0	0	362,559		362,559	0	362,559	0	0	12,530		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	10/15/2026	0	7,511,154	.71711	0	0	0	225,374		225,374	0	225,374	0	0	7,789		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	10/15/2026	0	4,572,007	.71711	0	0	0	137,184		137,184	0	137,184	0	0	4,741		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	10/15/2026	0	3,918,863	.71711	0	0	0	117,587		117,587	0	117,587	0	0	4,064		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	10/15/2026	0	2,939,147	.71711	0	0	0	88,190		88,190	0	88,190	0	0	3,048		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/11/2026	10/15/2026	0	1,632,859	.71711	0	0	0	48,994		48,994	0	48,994	0	0	1,693		FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Real	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/24/2025	06/27/2028	0	44,377,311	.14429	0	0	0	(7,640,030)		(7,640,030)	0	(6,078,318)	0	0	292,851		FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Real	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/15/2025	10/20/2028	0	118,437,530	.1443	0	0	0	(16,870,313)		(16,870,313)	0	(15,516,749)	0	0	849,217		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	03/31/2027	0	7,828	1.273999	0	0	0	(332)		(332)	0	69	0	0	28		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	03/31/2027	0	23,544	1.274	0	0	0	(997)		(997)	0	207	0	0	83		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	03/31/2027	0	42,204	1.274	0	0	0	(1,788)		(1,788)	0	371	0	0	149		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	09/30/2027	0	23,671	1.2739	0	0	0	(987)		(987)	0	175	0	0	118		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	09/30/2027	0	42,433	1.2739	0	0	0	(1,768)		(1,768)	0	313	0	0	212		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	09/30/2027	0	7,870	1.273901	0	0	0	(328)		(328)	0	58	0	0	39		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	10/12/2027	0	485,431	1.2733	0	0	0	(20,443)		(20,443)	0	3,530	0	0	2,469		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	10/12/2027	0	870,173	1.2733	0	0	0	(36,646)		(36,646)	0	6,328	0	0	4,426		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/09/2025	10/12/2027	0	161,392	1.2733	0	0	0	(6,797)		(6,797)	0	1,174	0	0	821		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	03/31/2027	0	22,581	1.34166	0	0	0	205		205	0	214	0	0	80		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	03/31/2027	0	40,478	1.34166	0	0	0	368		368	0	383	0	0	143		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	03/31/2027	0	7,507	1.34166	0	0	0	68		68	0	71	0	0	27		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	09/30/2027	0	22,674	1.33983	0	0	0	166		166	0	175	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	09/30/2027	0	40,644	1.33983	0	0	0	297		297	0	313	0	0	203		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	09/30/2027	0	7,538	1.339831	0	0	0	55		55	0	58	0	0	38		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	10/12/2027	0	465,282	1.33973	0	0	0	3,340		3,340	0	3,528	0	0	2,367		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	10/12/2027	0	834,056	1.33973	0	0	0	5,988		5,988	0	6,324	0	0	4,243		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	05/21/2025	10/12/2027	0	154,694	1.33973	0	0	0	1,111		1,111	0	1,173	0	0	787		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	03/31/2027	0	10,600	1.3511	0	0	0	168		168	0	101	0	0	37		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	03/31/2027	0	19,002	1.3511	0	0	0	301		301	0	181	0	0	67		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	03/31/2027	0	3,524	1.351101	0	0	0	56		56	0	34	0	0	12		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	09/30/2027	0	3,538	1.349099	0	0	0	49		49	0	27	0	0	18		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	09/30/2027	0	10,643	1.3491	0	0	0	147		147	0	83	0	0	53		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	09/30/2027	0	19,078	1.3491	0	0	0	263		263	0	148	0	0	95		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	10/12/2027	0	218,379	1.3489	0	0	0	2,970		2,970	0	1,665	0	0	1,111		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	10/12/2027	0	391,463	1.3489	0	0	0	5,325		5,325	0	2,984	0	0	1,991		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/22/2025	10/12/2027	0	72,605	1.3489	0	0	0	988		988	0	553	0	0	369		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	03/31/2027	0	37,353	1.347995	0	0	0	509		509	0	355	0	0	132		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	03/31/2027	0	66,958	1.347995	0	0	0	913		913	0	637	0	0	237		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	03/31/2027	0	12,419	1.347995	0	0	0	169		169	0	118	0	0	44		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	09/30/2027	0	37,483	1.345295	0	0	0	418		418	0	290	0	0	187		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	09/30/2027	0	67,191	1.345295	0	0	0	749		749	0	520	0	0	336		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	09/30/2027	0	12,462	1.345295	0	0	0	139		139	0	96	0	0	62		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	10/12/2027	0	769,159	1.345157	0	0	0	8,454		8,454	0	5,851	0	0	3,912		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	10/12/2027	0	1,378,784	1.345157	0	0	0	15,154		15,154	0	10,488	0	0	7,013		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/12/2025	10/12/2027	0	255,722	1.345157	0	0	0	2,811		2,811	0	1,945	0	0	1,301		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	04/02/2026	10/07/2026	0	524,624	1.31906	0	0	0	(3,747)		(3,747)	0	(3,747)	0	0	385		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	10,574,264	1.340935	0	0	0	97,626		97,626	0	97,626	0	0	10,257		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	2,464,760	1.340935	0	0	0	22,756		22,756	0	22,756	0	0	2,391		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	135,088	1.340935	0	0	0	1,247		1,247	0	1,247	0	0	131		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	5,498,676	1.340935	0	0	0	50,766		50,766	0	50,766	0	0	5,334		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	135,088	1.340935	0	0	0	1,247		1,247	0	1,247	0	0	131		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	1,506,041	1.340935	0	0	0	13,904		13,904	0	13,904	0	0	1,461		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	223,856	1.340935	0	0	0	2,067		2,067	0	2,067	0	0	217		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	4,096,272	1.340935	0	0	0	37,819		37,819	0	37,819	0	0	3,973		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	1,954,035	1.340935	0	0	0	18,040		18,040	0	18,040	0	0	1,895		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/10/2026	01/13/2027	0	667,299	1.34187	0	0	0	6,332		6,332	0	6,332	0	0	1,789		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/26/2026	0	1,888,383	1.334145	0	0	0	7,775		7,775	0	7,775	0	0	2,544		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/26/2026	0	1,716,062	1.334145	0	0	0	7,065		7,065	0	7,065	0	0	2,312		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/26/2026	0	5,128,141	1.334145	0	0	0	21,113		21,113	0	21,113	0	0	6,908		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	10/13/2026	0	145,418	1.33033	0	0	0	196		196	0	196	0	0	141		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	10/13/2026	0	16,834	1.33033	0	0	0	23		23	0	23	0	0	16		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/28/2026	10/13/2026	0	304,573	1.33033	0	0	0	410		410	0	410	0	0	295		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2026	11/18/2026	0	2,284,661	1.35257	0	0	0	40,037		40,037	0	40,037	0	0	4,188		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/14/2026	11/18/2026	0	1,468,356	1.35257	0	0	0	25,732		25,732	0	25,732	0	0	2,692		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	10/13/2026	0	74,016	1.35424	0	0	0	1,403		1,403	0	1,403	0	0	72		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	10/13/2026	0	155,023	1.35424	0	0	0	2,938		2,938	0	2,938	0	0	150		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	10/13/2026	0	8,568	1.354241	0	0	0	162		162	0	162	0	0	8		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2026	11/30/2026	0	12,438,195	1.35899	0	0	0	274,629		274,629	0	274,629	0	0	25,389		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/26/2026	11/30/2026	0	12,390,149	1.35899	0	0	0	273,568		273,568	0	273,568	0	0	25,291		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/27/2026	08/31/2027	0	1,741,165	1.35743	0	0	0	34,357		34,357	0	34,357	0	0	8,335		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/13/2026	0	464,836	1.35389	0	0	0	8,692		8,692	0	8,692	0	0	451		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/13/2026	0	25,691	1.35389	0	0	0	480		480	0	480	0	0	25		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/09/2026	10/13/2026	0	221,936	1.35389	0	0	0	4,150		4,150	0	4,150	0	0	215		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/29/2026	0	1,285,914	1.32683	0	0	0	(1,762)		(1,762)	0	(1,762)	0	0	1,826		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	2,588,577	1.3259	0	0	0	(5,369)		(5,369)	0	(5,369)	0	0	3,736		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	1,147,724	1.3264	0	0	0	(2,170)		(2,170)	0	(2,170)	0	0	2,869		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	12,456,943	1.3264	0	0	0	(23,555)		(23,555)	0	(23,555)	0	0	31,142		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	7,808,830	1.3264	0	0	0	(14,766)		(14,766)	0	(14,766)	0	0	19,522		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	11,261,714	1.3264	0	0	0	(21,295)		(21,295)	0	(21,295)	0	0	28,154		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	22,067,720	1.3264	0	0	0	(41,729)		(41,729)	0	(41,729)	0	0	55,169		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	12,366,926	1.3264	0	0	0	(23,385)		(23,385)	0	(23,385)	0	0	30,917		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	2,772,129	1.3264	0	0	0	(5,242)		(5,242)	0	(5,242)	0	0	6,930		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	2,059,236	1.3264	0	0	0	(3,894)		(3,894)	0	(3,894)	0	0	5,148		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	10,342,336	1.3264	0	0	0	(19,557)		(19,557)	0	(19,557)	0	0	25,856		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	1,733,932	1.3264	0	0	0	(3,279)		(3,279)	0	(3,279)	0	0	4,335		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/13/2026	0	76,225	1.327787	0	0	0	(43)		(43)	0	(43)	0	0	74		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/13/2026	0	4,213	1.327787	0	0	0	(2)		(2)	0	(2)	0	0	4		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/13/2026	0	36,394	1.327787	0	0	0	(21)		(21)	0	(21)	0	0	35		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	11/02/2026	0	1,571,881	1.32666	0	0	0	(2,378)		(2,378)	0	(2,378)	0	0	2,376		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2033	0	52,595	1.31487	0	0	0	(485)		(485)	0	(30)	0	0	683		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/30/2033	0	52,565	1.31413	0	0	0	(492)		(492)	0	(30)	0	0	695		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/30/2033	0	52,536	1.31339	0	0	0	(497)		(497)	0	(27)	0	0	707		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/31/2034	0	52,507	1.31267	0	0	0	(499)		(499)	0	(22)	0	0	719		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/30/2034	0	52,477	1.31192	0	0	0	(501)		(501)	0	(16)	0	0	730		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	09/29/2034	0	52,446	1.31115	0	0	0	(503)		(503)	0	(9)	0	0	742		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	12/29/2034	0	52,415	1.31037	0	0	0	(505)		(505)	0	(2)	0	0	753		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	03/30/2035	0	65,481	1.30961	0	0	0	(634)		(634)	0	6	0	0	955		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2025	06/29/2035	0	65,442	1.30883	0	0	0	(637)		(637)	0	17	0	0	968		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/26/2026	0	16,514,010	1.331775	0	0	0	38,810		38,810	0	38,810	0	0	22,245		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/26/2026	0	532,710	1.331775	0	0	0	1,252		1,252	0	1,252	0	0	718		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/29/2026	10/30/2026	0	22,962,528	1.32885	0	0	0	3,276		3,276	0	3,276	0	0	33,144		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/30/2026	10/30/2026	0	4,861,833	1.34624	0	0	0	63,270		63,270	0	63,270	0	0	7,017		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	10/30/2026	0	313,991	1.35434	0	0	0	5,933		5,933	0	5,933	0	0	453		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/01/2026	11/20/2026	0	11,390,919	1.35455	0	0	0	215,783		215,783	0	215,783	0	0	21,294		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/22/2026	10/30/2026	0	408,709	1.33429	0	0	0	1,719		1,719	0	1,719	0	0	590		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	530,792	1.32698	0	0	0	(774)		(774)	0	(774)	0	0	1,327		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	663,490	1.32698	0	0	0	(967)		(967)	0	(967)	0	0	1,659		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	13,269,800	1.32698	0	0	0	(19,344)		(19,344)	0	(19,344)	0	0	33,175		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	5,440,618	1.32698	0	0	0	(7,931)		(7,931)	0	(7,931)	0	0	13,602		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	2,653,960	1.32698	0	0	0	(3,869)		(3,869)	0	(3,869)	0	0	6,635		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	14,862,176	1.32698	0	0	0	(21,666)		(21,666)	0	(21,666)	0	0	37,155		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	13,667,894	1.32698	0	0	0	(19,925)		(19,925)	0	(19,925)	0	0	34,170		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	265,396	1.32698	0	0	0	(387)		(387)	0	(387)	0	0	663		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	663,490	1.32698	0	0	0	(967)		(967)	0	(967)	0	0	1,659		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	2,105,405	.709019	0	0	0	12,623		12,623	0	12,623	0	0	2,042		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	1,922,856	.709019	0	0	0	11,528		11,528	0	11,528	0	0	1,865		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	1,102,329	.709019	0	0	0	6,609		6,609	0	6,609	0	0	1,069		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	677,191	.709019	0	0	0	4,060		4,060	0	4,060	0	0	657		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	1,528,549	.709019	0	0	0	9,164		9,164	0	9,164	0	0	1,483		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/09/2026	10/13/2026	0	1,019,032	.709019	0	0	0	6,110		6,110	0	6,110	0	0	988		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/30/2026	0	4,119,253	.706864	0	0	0	8,786		8,786	0	8,786	0	0	5,946		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/31/2026	0	25,653,781	.710631	0	0	0	115,328		115,328	0	115,328	0	0	64,134		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/31/2026	0	4,405,912	.710631	0	0	0	19,807		19,807	0	19,807	0	0	11,015		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/31/2026	0	1,350,199	.710631	0	0	0	6,070		6,070	0	6,070	0	0	3,376		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/31/2026	0	142,126	.710631	0	0	0	639		639	0	639	0	0	355		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/31/2026	0	5,685,048	.710631	0	0	0	25,557		25,557	0	25,557	0	0	14,213		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/24/2026	12/31/2026	0	497,442	.710631	0	0	0	2,236		2,236	0	2,236	0	0	1,244		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	36,788,421	1.1945	0	0	0	1,797,866		1,797,866	0	1,610,085	0	0	26,975		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	2,481,933	1.1945	0	0	0	121,293		121,293	0	108,624	0	0	1,820		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	1,062,660	1.1945	0	0	0	51,933		51,933	0	46,508	0	0	779		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	1,937,928	1.1945	0	0	0	94,707		94,707	0	84,815	0	0	1,421		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	6,599,707	1.1945	0	0	0	322,531		322,531	0	288,843	0	0	4,839		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	185,385	1.1945	0	0	0	9,060		9,060	0	8,114	0	0	136		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	432,981	1.1945	0	0	0	21,160		21,160	0	18,950	0	0	317		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	10/03/2025	10/07/2026	0	338,213	1.1945	0	0	0	16,529		16,529	0	14,802	0	0	248		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2026	12/11/2026	0	5,480,956	1.16384	0	0	0	115,332		115,332	0	115,332	0	0	12,223		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	06/10/2026	12/11/2026	0	13,768,148	1.16384	0	0	0	289,715		289,715	0	289,715	0	0	30,704		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	83,689,354	1.14154	0	0	0	328,681		328,681	0	328,681	0	0	116,834		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	16,438,071	1.14154	0	0	0	64,559		64,559	0	64,559	0	0	22,948		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	2,968,004	1.14154	0	0	0	11,657		11,657	0	11,657	0	0	4,143		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	31,642,525	1.14154	0	0	0	124,273		124,273	0	124,273	0	0	44,174		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	10,992,796	1.14154	0	0	0	43,173		43,173	0	43,173	0	0	15,346		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	23,912,746	1.14154	0	0	0	93,915		93,915	0	93,915	0	0	33,383		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	12,517,778	1.14154	0	0	0	49,162		49,162	0	49,162	0	0	17,475		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	8,522,213	1.14154	0	0	0	33,470		33,470	0	33,470	0	0	11,897		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	68,621,150	1.14154	0	0	0	269,502		269,502	0	269,502	0	0	95,798		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	230,059,124	1.14154	0	0	0	903,533		903,533	0	903,533	0	0	321,172		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/28/2026	0	4,737,391	1.14154	0	0	0	18,606		18,606	0	18,606	0	0	6,614		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2026	10/28/2026	0	1,560,933	1.156251	0	0	0	25,848		25,848	0	25,848	0	0	2,179		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2026	10/28/2026	0	1,099,259	1.156748	0	0	0	18,666		18,666	0	18,666	0	0	1,535		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2026	10/28/2026	0	214,203	1.156748	0	0	0	3,637		3,637	0	3,637	0	0	299		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/04/2026	10/28/2026	0	2,638,676	1.156748	0	0	0	44,806		44,806	0	44,806	0	0	3,684		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/11/2026	11/12/2026	0	5,121,343	1.1577	0	0	0	87,865		87,865	0	87,865	0	0	8,807		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	11/20/2026	0	1,515,278	1.1622	0	0	0	31,223		31,223	0	31,223	0	0	2,833		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/18/2026	11/20/2026	0	1,275,524	1.1622	0	0	0	26,283		26,283	0	26,283	0	0	2,384		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/25/2026	02/26/2027	0	3,003,583	1.17462	0	0	0	79,479		79,479	0	79,479	0	0	9,568		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/25/2026	02/26/2027	0	6,452,141	1.17462	0	0	0	170,732		170,732	0	170,732	0	0	20,554		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/31/2026	10/02/2026	0	178,040	1.16255	0	0	0	4,088		4,088	0	4,088	0	0	80		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/02/2026	12/04/2026	0	5,843,045	1.16317	0	0	0	121,580		121,580	0	121,580	0	0	12,399		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/10/2026	10/14/2026	0	178,235	1.1637	0	0	0	4,175		4,175	0	4,175	0	0	179		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/06/2026	0	3,314,417	1.13677	0	0	0	2,151		2,151	0	2,151	0	0	2,273		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/06/2026	0	6,537,003	1.13677	0	0	0	4,242		4,242	0	4,242	0	0	4,484		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/06/2026	0	1,208,979	1.13677	0	0	0	785		785	0	785	0	0	829		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	10/06/2026	0	10,071,758	1.13677	0	0	0	6,536		6,536	0	6,536	0	0	6,908		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/30/2026	0	437,401	1.14093	0	0	0	294		294	0	294	0	0	1,094		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/30/2026	0	2,876,809	1.14093	0	0	0	1,934		1,934	0	1,934	0	0	7,192		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/30/2026	0	12,283,040	1.14093	0	0	0	8,258		8,258	0	8,258	0	0	30,708		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	2,422,014	1.141	0	0	0	1,666		1,666	0	1,666	0	0	6,055		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	6,979,075	1.141	0	0	0	4,800		4,800	0	4,800	0	0	17,448		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	530,133	1.141	0	0	0	365		365	0	365	0	0	1,325		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	2,366,035	1.141	0	0	0	1,627		1,627	0	1,627	0	0	5,915		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	108,348	1.141	0	0	0	75		75	0	75	0	0	271		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	408,927	1.141	0	0	0	281		281	0	281	0	0	1,022		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	602,630	1.141	0	0	0	415		415	0	415	0	0	1,507		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	527,547	1.141	0	0	0	363		363	0	363	0	0	1,319		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	3,423,352	1.141	0	0	0	2,355		2,355	0	2,355	0	0	8,558		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	954,787	1.141	0	0	0	657		657	0	657	0	0	2,387		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	16,044,299	1.141	0	0	0	11,036		11,036	0	11,036	0	0	40,111		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	172,763	1.141	0	0	0	119		119	0	119	0	0	432		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/31/2026	0	1,480	1.137398	0	0	0	(4)		(4)	0	(4)	0	0	4		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	12/31/2026	0	4,265	1.137399	0	0	0	(10)		(10)	0	(10)	0	0	11		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	07/23/2026	10/26/2026	0	8,703,080	1.14169	0	0	0	36,030		36,030	0	36,030	0	0	11,723		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/13/2026	11/16/2026	0	3,682,644	1.15678	0	0	0	59,703		59,703	0	59,703	0	0	6,614		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/13/2026	11/16/2026	0	9,206,610	1.15678	0	0	0	149,258		149,258	0	149,258	0	0	16,536		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	08/13/2026	11/16/2026	0	1,227,548	1.15678	0	0	0	19,901		19,901	0	19,901	0	0	2,205		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	10/08/2026	0	22,192,274	1.1347	0	0	0	(27,798)		(27,798)	0	(27,798)	0	0	17,259		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Mortgage Loan	B	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	10/08/2026	0	11,680,144	1.1347	0	0	0	(14,630)		(14,630)	0	(14,630)	0	0	9,084		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	456,276	1.14069	0	0	0	191		191	0	191	0	0	1,141		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	9,467,727	1.14069	0	0	0	3,969		3,969	0	3,969	0	0	23,669		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	9,695,865	1.14069	0	0	0	4,064		4,064	0	4,064	0	0	24,240		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	236,008,761	1.14069	0	0	0	98,933		98,933	0	98,933	0	0	590,022		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	20,760,558	1.14069	0	0	0	8,703		8,703	0	8,703	0	0	51,901		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	68,783,607	1.14069	0	0	0	28,834		28,834	0	28,834	0	0	171,959		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	51,901,395	1.14069	0	0	0	21,757		21,757	0	21,757	0	0	129,753		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	26,920,284	1.14069	0	0	0	11,285		11,285	0	11,285	0	0	67,301		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	78,137,265	1.14069	0	0	0	32,754		32,754	0	32,754	0	0	195,343		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	35,247,321	1.14069	0	0	0	14,775		14,775	0	14,775	0	0	88,118		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	4,676,829	1.14069	0	0	0	1,960		1,960	0	1,960	0	0	11,692		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	4,676,829	1.14069	0	0	0	1,960		1,960	0	1,960	0	0	11,692		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	114,069	1.14069	0	0	0	48		48	0	48	0	0	285		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	798,483	1.14069	0	0	0	335		335	0	335	0	0	1,996		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	2,053,242	1.14069	0	0	0	861		861	0	861	0	0	5,133		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	45,399,462	1.14069	0	0	0	19,031		19,031	0	19,031	0	0	113,499		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	114,069	1.14069	0	0	0	48		48	0	48	0	0	285		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	6,387,864	1.14069	0	0	0	2,678		2,678	0	2,678	0	0	15,970		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	12/31/2026	0	4,106,484	1.14069	0	0	0	1,721		1,721	0	1,721	0	0	10,266		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/29/2026	10/30/2026	0	11,747,553	.055019	0	0	0	(95,226)		(95,226)	0	(95,226)	0	0	16,956		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	09/30/2026	0	683,522	.055243	0	0	0	(4,192)		(4,192)	0	(4,192)	0	0	0		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	11/30/2026	0	5,276,135	.56837	0	0	0	25,410		25,410	0	25,410	0	0	10,770		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	11/30/2026	0	4,038,002	.56837	0	0	0	19,447		19,447	0	19,447	0	0	8,243		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/28/2026	11/30/2026	0	7,055,951	.56837	0	0	0	33,982		33,982	0	33,982	0	0	14,403		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	11/02/2026	0	174,131	1.1365	0	0	0	0		0	0	0	0	0	0		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund ... B2XP4TQXV02CZP30M085	09/30/2026	10/02/2026	0	172,798	1.1351	0	0	0	0		0	0	0	0	0	0		FX (Foreign Exchange)
1439999999. Subtotal - forwards - hedging other										0	0	0	(120,176,940)	XXX	(120,176,940)	(104,420,337)	(12,209,352)	0	0	11,263,590	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(148,344,492)	XXX	(272,700,576)	(104,420,337)	(31,719,094)	(11,253,412)	0	74,173,647	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										410,587,583	(83,485)	72,551,085	147,881,051	XXX	(663,766,259)	(15,685,706)	280,100,899	(11,097,532)	0	305,401,596	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										529,705,692	22,567,880	(258,876)	(58,883,775)	XXX	(97,676,577)	350,431,966	14,532,469	(22,281,793)	0	823,764,105	XXX	XXX
1719999999. Subtotal - replication										(4,636,246)	14,817,537	10,365,938	11,614,623	XXX	74,121,418	0	0	146,137	0	3,829,306,000	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										935,657,029	37,301,932	82,658,147	100,611,899	XXX	(687,321,418)	334,746,260	294,633,367	(33,233,188)	0	4,958,471,701	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value gain of $0.653 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $36.399 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value loss of $153.161 million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.09 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately -0.16 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $35.329 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately -0.13 years to general account portfolio duration.
0009	EA (Equity Risk Asset) - Hedges on exposure to equity-driven change in ETFs captured cumulative net market value loss of $9.395 million.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($224.3B) as of 12/31/2025

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYZ6	5	500,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2046	104.2031	(1,094)	0	0	0	0	(20,008)	(20,008)	10,310	100% \ 100%	1,000
TYZ6	1,433	143,300,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2124	104.2031	(313,469)	0	0	0	0	(5,745,359)	(5,745,359)	2,954,846	100% \ 100%	1,000
TYZ6	775	77,500,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/14/2026	106.2515	104.2031	(169,531)	0	0	0	0	(1,587,498)	(1,587,498)	1,598,050	100% \ 100%	1,000
UXYZ6	38	3,800,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/18/2026	109.6807	105.0000	(11,749)	0	0	0	0	(177,868)	(177,868)	106,590	100% \ 100%	1,000
UXYZ6	4	400,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	109.8373	105.0000	(1,237)	0	0	0	0	(19,349)	(19,349)	11,220	100% \ 100%	1,000
UXYZ6	50	5,000,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/20/2026	110.3060	105.0000	(15,459)	0	0	0	0	(265,300)	(265,300)	140,250	100% \ 100%	1,000
UXYZ6	50	5,000,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/20/2026	110.3060	105.0000	(15,459)	0	0	0	0	(265,300)	(265,300)	140,250	100% \ 100%	1,000
UXYZ6	46	4,600,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/20/2026	110.3061	105.0000	(14,222)	0	0	0	0	(244,079)	(244,079)	129,030	100% \ 100%	1,000
UXYZ6	75	7,500,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	109.9232	105.0000	(23,188)	0	0	0	0	(369,240)	(369,240)	210,375	100% \ 100%	1,000
UXYZ6	50	5,000,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	109.9232	105.0000	(15,459)	0	0	0	0	(246,160)	(246,160)	140,250	100% \ 100%	1,000
UXYZ6	76	7,600,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	109.6106	105.0000	(23,498)	0	0	0	0	(350,408)	(350,408)	213,180	100% \ 100%	1,000
UXYZ6	121	12,100,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	109.9075	105.0000	(37,411)	0	0	0	0	(593,810)	(593,810)	339,405	100% \ 100%	1,000
UXYZ6	203	20,300,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	109.9076	105.0000	(62,763)	0	0	0	0	(996,237)	(996,237)	569,415	100% \ 100%	1,000
UXYZ6	4,467	446,700,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	109.9078	105.0000	(1,326,141)	0	0	0	0	(21,922,964)	(21,922,964)	12,529,935	100% \ 100%	1,000
UXYZ6	222	22,200,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/26/2026	110.4623	105.0000	(68,638)	0	0	0	0	(1,212,632)	(1,212,632)	622,710	100% \ 100%	1,000
UXYZ6	55	5,500,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/15/2026	107.3764	105.0000	(17,005)	0	0	0	0	(130,700)	(130,700)	154,275	100% \ 100%	1,000
UXYZ6	60	6,000,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/23/2026	107.1264	105.0000	(18,551)	0	0	0	0	(127,582)	(127,582)	168,300	100% \ 100%	1,000
UXYZ6	14	1,400,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/29/2026	105.2982	105.0000	(4,328)	0	0	0	0	(4,175)	(4,175)	39,270	100% \ 100%	1,000
UXYZ6	46	4,600,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/30/2026	105.5951	105.0000	(14,222)	0	0	0	0	(27,376)	(27,376)	129,030	100% \ 100%	1,000
WNZ6	4	400,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/17/2026	109.5484	103.5938	(2,937)	0	0	0	0	(23,819)	(23,819)	22,660	100% \ 100%	1,000
WNZ6	93	9,300,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/17/2026	109.5562	103.5938	(68,286)	0	0	0	0	(554,509)	(554,509)	526,845	100% \ 100%	1,000
WNZ6	87	8,700,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/17/2026	109.5640	103.5938	(63,880)	0	0	0	0	(519,413)	(519,413)	492,855	100% \ 100%	1,000
WNZ6	89	8,900,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/18/2026	108.7745	103.5938	(65,349)	0	0	0	0	(461,085)	(461,085)	504,185	100% \ 100%	1,000
WNZ6	11	1,100,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	109.1889	103.5938	(8,077)	0	0	0	0	(61,547)	(61,547)	62,315	100% \ 100%	1,000
WNZ6	102	10,200,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	109.1890	103.5938	(74,894)	0	0	0	0	(570,712)	(570,712)	577,830	100% \ 100%	1,000
WNZ6	112	11,200,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/20/2026	110.8140	103.5938	(82,236)	0	0	0	0	(808,665)	(808,665)	634,480	100% \ 100%	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNZ6	90	9,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	110.1653	103.5938	(66,083)	0	0	0	0	(591,444)	(591,444)	509,850	100% \ 100%	1,000
WNZ6	3	300,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	109.5327	103.5938	(2,203)	0	0	0	0	(17,817)	(17,817)	16,995	100% \ 100%	1,000
WNZ6	18	1,800,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	109.5405	103.5938	(13,217)	0	0	0	0	(107,042)	(107,042)	101,970	100% \ 100%	1,000
WNZ6	410	41,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3767	103.5938	(294,688)	0	0	0	0	(2,780,993)	(2,780,993)	2,322,650	100% \ 100%	1,000
WNZ6	206	20,600,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3843	103.5938	(151,256)	0	0	0	0	(1,398,850)	(1,398,850)	1,166,990	100% \ 100%	1,000
WNZ6	470	47,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3845	103.5938	(337,813)	0	0	0	0	(3,191,640)	(3,191,640)	2,662,550	100% \ 100%	1,000
WNZ6	1,993	199,300,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3923	103.5938	(1,432,469)	0	0	0	0	(13,549,480)	(13,549,480)	11,290,345	100% \ 100%	1,000
WNZ6	223	22,300,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3970	103.5938	(163,739)	0	0	0	0	(1,517,127)	(1,517,127)	1,263,295	100% \ 100%	1,000
WNZ6	268	26,800,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/26/2026	111.3218	103.5938	(196,780)	0	0	0	0	(2,071,126)	(2,071,126)	1,518,220	100% \ 100%	1,000
WNZ6	15	1,500,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/28/2026	110.7203	103.5938	(11,014)	0	0	0	0	(106,898)	(106,898)	84,975	100% \ 100%	1,000
WNZ6	45	4,500,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/02/2026	109.5953	103.5938	(33,041)	0	0	0	0	(270,068)	(270,068)	254,925	100% \ 100%	1,000
WNZ6	275	27,500,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/14/2026	108.5954	103.5938	(197,656)	0	0	0	0	(1,375,457)	(1,375,457)	1,557,875	100% \ 100%	1,000
WNZ6	850	85,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/25/2026	105.4704	103.5938	(610,938)	0	0	0	0	(1,595,161)	(1,595,161)	4,815,250	100% \ 100%	1,000
WNZ6	23	2,300,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/29/2026	104.3453	103.5938	(16,888)	0	0	0	0	(17,285)	(17,285)	130,295	100% \ 100%	1,000
WNZ6	700	70,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/29/2026	104.5017	103.5938	(503,125)	0	0	0	0	(635,537)	(635,537)	3,965,500	100% \ 100%	1,000
WNZ6	83	8,300,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/30/2026	104.5890	103.5938	(60,943)	0	0	0	0	(82,605)	(82,605)	470,195	100% \ 100%	1,000
1519999999. Subtotal - long futures - hedging effective excluding variable annuity guarantees under SSAP No.108												(6,610,932)	0	0	0	0	(66,614,325)	(66,614,325)	55,159,741	XXX	XXX
DNZ6	475	6,905,854	BCOM INDEX (CME) Dec 2026 0000DNZ6	Liability Hedge	N/A	Equity/Index	12/16/2026	CBT 549300EX04Q2QBFQTQ27	09/15/2026	145.3864	141.7847	26,928	0	0	0	0	(171,081)	(171,081)	365,750	EL (Equity Risk Liability)	100
FVZ6	84	8,400,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/27/2026	106.2396	103.2969	(9,844)	0	0	0	0	(247,192)	(247,192)	115,500	LD (Liability Cashflow)	1,000
FVZ6	100	10,000,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/28/2026	103.3217	103.2969	(11,719)	0	0	0	0	(2,480)	(2,480)	137,500	LD (Liability Cashflow)	1,000
MFSZ6	182	29,202,266	MSCI EAFE Mini Future Dec 2026 000MFSZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/14/2026	3,209.0402	3,136.6000	(150,150)	0	0	0	0	(659,206)	(659,206)	904,751	EL (Equity Risk Liability)	50
RTYZ6	567	82,647,060	E-Mini Russ 2000 Dec 2026 000RTYZ6	Liability Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/15/2026	2,915.2402	2,817.5000	(331,695)	0	0	0	0	(2,770,935)	(2,770,935)	1,169,154	EL (Equity Risk Liability)	50
TYZ6	412	41,200,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2046	104.2031	(90,125)	0	0	0	0	(1,648,622)	(1,648,622)	849,544	PD (Duration)	1,000
USZ6	549	54,900,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	108.3610	102.6563	(325,969)	0	0	0	0	(3,131,883)	(3,131,883)	2,234,430	PD (Duration)	1,000
UXYZ6	3,472	347,200,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	109.9078	105.0000	(1,030,750)	0	0	0	0	(17,039,743)	(17,039,743)	9,738,960	PD (Duration)	1,000
UXYZ6	374	37,400,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	109.9078	105.0000	(111,031)	0	0	0	0	(1,835,502)	(1,835,502)	1,049,070	PD (Duration)	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNZ6	6	600,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	109.6579	103.5938	(4,313)	0	0	0	0	(36,385)	(36,385)	33,990	PD (Duration)	1,000
WNZ6	7	700,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	109.8454	103.5938	(5,031)	0	0	0	0	(43,762)	(43,762)	39,655	PD (Duration)	1,000
WNZ6	31	3,100,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	110.1579	103.5938	(22,281)	0	0	0	0	(203,489)	(203,489)	175,615	PD (Duration)	1,000
WNZ6	5,000	500,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	110.1579	103.5938	(3,593,750)	0	0	0	0	(32,820,800)	(32,820,800)	28,325,000	PD (Duration)	1,000
WNZ6	4,441	444,100,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	110.1579	103.5938	(3,191,969)	0	0	0	0	(29,151,435)	(29,151,435)	25,158,265	PD (Duration)	1,000
WNZ6	1,607	160,700,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3767	103.5938	(1,155,031)	0	0	0	0	(10,900,136)	(10,900,136)	9,103,655	PD (Duration)	1,000
WNZ6	1,109	110,900,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3845	103.5938	(797,094)	0	0	0	0	(7,530,911)	(7,530,911)	6,282,485	PD (Duration)	1,000
WNZ6	5,000	500,000,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3845	103.5938	(3,593,750)	0	0	0	0	(33,953,613)	(33,953,613)	28,325,000	PD (Duration)	1,000
WNZ6	4,885	488,500,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.3923	103.5938	(3,511,094)	0	0	0	0	(33,210,843)	(33,210,843)	27,673,525	PD (Duration)	1,000
WNZ6	7	700,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	110.9392	103.5938	(5,031)	0	0	0	0	(51,418)	(51,418)	39,655	PD (Duration)	1,000
WNZ6	11	1,100,000	US ULTRA T-BOND Dec 2026 0000WNZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	111.1579	103.5938	(7,906)	0	0	0	0	(83,206)	(83,206)	62,315	PD (Duration)	1,000
1539999999. Subtotal - long futures - hedging other												(17,921,605)	0	0	0	0	(175,492,641)	(175,492,641)	141,783,819	XXX	XXX
1579999999. Subtotal - long futures												(24,532,536)	0	0	0	0	(242,106,965)	(242,106,965)	196,943,560	XXX	XXX
FVZ6	63	6,300,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/21/2026	106.2175	103.2969	4,998	0	0	0	0	184,002	184,002	86,625	100% \ 100%	1,000
FVZ6	55	5,500,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	106.0652	103.2969	4,364	0	0	0	0	152,257	152,257	75,625	100% \ 100%	1,000
FVZ6	52	5,200,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/25/2026	106.1433	103.2969	4,126	0	0	0	0	148,015	148,015	71,500	100% \ 100%	1,000
FVZ6	28	2,800,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/08/2026	105.4675	103.2969	2,222	0	0	0	0	60,778	60,778	38,500	100% \ 100%	1,000
FVZ6	85	8,500,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/11/2026	104.5300	103.2969	6,744	0	0	0	0	104,818	104,818	116,875	100% \ 100%	1,000
FVZ6	135	13,500,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/30/2026	103.2957	103.2969	10,711	0	0	0	0	(165)	(165)	185,625	100% \ 100%	1,000
TUZ6	6	1,200,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8236	101.6523	18	0	0	0	0	14,055	14,055	7,920	100% \ 100%	2,000
TUZ6	6	1,200,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8275	101.6523	18	0	0	0	0	14,102	14,102	7,920	100% \ 100%	2,000
TUZ6	1	200,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8275	101.6523	3	0	0	0	0	2,350	2,350	1,320	100% \ 100%	2,000
TUZ6	437	87,400,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/25/2026	102.8353	101.6523	6,828	0	0	0	0	1,033,867	1,033,867	576,840	100% \ 100%	2,000
TUZ6	9	1,800,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/25/2026	102.8386	101.6523	28	0	0	0	0	21,352	21,352	11,880	100% \ 100%	2,000
TUZ6	14	2,800,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/23/2026	101.6127	101.6523	43	0	0	0	0	(1,111)	(1,111)	18,480	100% \ 100%	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TUZ6	148	29,600,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/30/2026	101.6517	101.6523	452	0	0	0	0	(181)	(181)	195,360	100% \ 100%	2,000
TYZ6	258	25,800,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	108.2330	104.2031	56,438	0	0	0	0	1,039,709	1,039,709	531,996	100% \ 100%	1,000
TYZ6	193	19,300,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	108.0064	104.2031	42,219	0	0	0	0	734,041	734,041	397,966	100% \ 100%	1,000
TYZ6	76	7,600,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2018	104.2031	16,625	0	0	0	0	303,896	303,896	156,712	100% \ 100%	1,000
TYZ6	338	33,800,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2018	104.2031	73,938	0	0	0	0	1,351,537	1,351,537	696,956	100% \ 100%	1,000
TYZ6	48	4,800,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/22/2026	106.0768	104.2031	10,500	0	0	0	0	89,934	89,934	98,976	100% \ 100%	1,000
TYZ6	40	4,000,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/23/2026	104.9205	104.2031	8,750	0	0	0	0	28,695	28,695	82,480	100% \ 100%	1,000
USZ6	15	1,500,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	108.3502	102.6563	8,906	0	0	0	0	85,409	85,409	61,050	100% \ 100%	1,000
USZ6	1,522	152,200,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.9828	102.6563	903,688	0	0	0	0	9,629,001	9,629,001	6,194,540	100% \ 100%	1,000
USZ6	2,828	282,800,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.9906	102.6563	1,679,125	0	0	0	0	17,913,563	17,913,563	11,509,960	100% \ 100%	1,000
USZ6	193	19,300,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/08/2026	108.6196	102.6563	114,594	0	0	0	0	1,150,925	1,150,925	785,510	100% \ 100%	1,000
USZ6	42	4,200,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/11/2026	106.7173	102.6563	24,938	0	0	0	0	170,565	170,565	170,940	100% \ 100%	1,000
USZ6	97	9,700,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/22/2026	107.5923	102.6563	57,594	0	0	0	0	478,798	478,798	394,790	100% \ 100%	1,000
USZ6	8	800,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/23/2026	105.8111	102.6563	4,750	0	0	0	0	25,238	25,238	32,560	100% \ 100%	1,000
USZ6	88	8,800,000	U.S. Long Bond Future Dec 2026 0000USZ6	Liability Hedge	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/24/2026	105.1236	102.6563	52,250	0	0	0	0	217,123	217,123	358,160	100% \ 100%	1,000
1589999999. Subtotal - short futures - hedging effective excluding variable annuity guarantees under SSAP No.108												3,094,867	0	0	0	0	34,952,574	34,952,574	22,867,066	XXX	XXX
ESZ6	11	4,310,040	E-MINI S&P 500 INDEX Dec 2026 0000ESZ6	Liability Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/22/2026	7,836.4355	7,715.5000	9,075	0	0	0	0	66,515	66,515	51,434	EL (Equity Risk Liability)	50
ESZ6	5	1,951,199	E-MINI S&P 500 INDEX Dec 2026 0000ESZ6	Liability Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/25/2026	7,804.7978	7,715.5000	4,125	0	0	0	0	22,324	22,324	23,379	EL (Equity Risk Liability)	50
ESZ6	5	1,940,502	E-MINI S&P 500 INDEX Dec 2026 0000ESZ6	Liability Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/28/2026	7,762.0082	7,715.5000	4,125	0	0	0	0	11,627	11,627	23,379	EL (Equity Risk Liability)	50
ESZ6	21	8,151,091	E-MINI S&P 500 INDEX Dec 2026 0000ESZ6	Liability Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/28/2026	7,762.9438	7,715.5000	17,325	0	0	0	0	49,816	49,816	98,193	EL (Equity Risk Liability)	50
ESZ6	5	1,932,569	E-MINI S&P 500 INDEX Dec 2026 0000ESZ6	Liability Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/29/2026	7,730.2778	7,715.5000	4,125	0	0	0	0	3,694	3,694	23,379	EL (Equity Risk Liability)	50
FVZ6	176	17,600,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/21/2026	106.2174	103.2969	20,625	0	0	0	0	514,021	514,021	242,000	PD (Duration)	1,000
FVZ6	352	35,200,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	106.0650	103.2969	41,250	0	0	0	0	974,396	974,396	484,000	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVZ6	196	19,600,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	106.0650	103.2969	22,969	0	0	0	0	542,562	542,562	269,500	PD (Duration)	1,000
FVZ6	113	11,300,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	106.0651	103.2969	13,242	0	0	0	0	312,809	312,809	155,375	PD (Duration)	1,000
FVZ6	104	10,400,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/25/2026	106.1432	103.2969	12,188	0	0	0	0	296,020	296,020	143,000	PD (Duration)	1,000
FVZ6	3	300,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/14/2026	104.4909	103.2969	352	0	0	0	0	3,582	3,582	4,125	PD (Duration)	1,000
FVZ6	15	1,500,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/15/2026	104.3346	103.2969	1,758	0	0	0	0	15,566	15,566	20,625	PD (Duration)	1,000
FVZ6	21	2,100,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/18/2026	104.1237	103.2969	2,461	0	0	0	0	17,364	17,364	28,875	PD (Duration)	1,000
FVZ6	137	13,700,000	U.S. Five Year Note Future Dec 2026 0000FVZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/21/2026	104.2565	103.2969	16,055	0	0	0	0	131,469	131,469	188,375	PD (Duration)	1,000
MESZ6	124	10,571,991	MSCI Emerging Markets EM Index Dec 2026 000MESZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/14/2026	1,705.1598	1,711.0000	104,780	0	0	0	0	(36,209)	(36,209)	579,805	EL (Equity Risk Liability)	50
MESZ6	50	4,221,545	MSCI Emerging Markets EM Index Dec 2026 000MESZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/15/2026	1,688.6178	1,711.0000	42,250	0	0	0	0	(55,956)	(55,956)	233,793	EL (Equity Risk Liability)	50
MESZ6	25	2,149,035	MSCI Emerging Markets EM Index Dec 2026 000MESZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/18/2026	1,719.2278	1,711.0000	21,125	0	0	0	0	10,285	10,285	116,896	EL (Equity Risk Liability)	50
MESZ6	31	2,703,483	MSCI Emerging Markets EM Index Dec 2026 000MESZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/25/2026	1,744.1824	1,711.0000	26,195	0	0	0	0	51,433	51,433	144,951	EL (Equity Risk Liability)	50
MESZ6	31	2,671,073	MSCI Emerging Markets EM Index Dec 2026 000MESZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/28/2026	1,723.2727	1,711.0000	26,195	0	0	0	0	19,023	19,023	144,951	EL (Equity Risk Liability)	50
MESZ6	32	2,764,946	MSCI Emerging Markets EM Index Dec 2026 000MESZ6	Liability Hedge	N/A	Equity/Index	12/21/2026	NYF 5493004R83R1LVX2IL36	09/29/2026	1,728.0911	1,711.0000	27,040	0	0	0	0	27,346	27,346	149,627	EL (Equity Risk Liability)	50
SFRU6	78	195,000	3 Month SOFR Futures Sep 2026 000SFRU6	Bond Portfolio Hedge	D1	Interest Rate	12/16/2026	CME SNZ20JLFK8MNNCLQOF39	08/27/2026	96.2042	96.0325	(3,413)	0	0	0	0	33,489	33,489	15,600	PD (Duration)	2,500
SFRU6	65	162,500	3 Month SOFR Futures Sep 2026 000SFRU6	Bond Portfolio Hedge	D1	Interest Rate	12/16/2026	CME SNZ20JLFK8MNNCLQOF39	09/21/2026	95.9992	96.0325	(2,844)	0	0	0	0	(5,405)	(5,405)	13,000	PD (Duration)	2,500
TUZ6	29	5,800,000	US 2YR NT FUT Dec 2026 0000TUZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8235	101.6523	453	0	0	0	0	67,929	67,929	38,280	PD (Duration)	2,000
TUZ6	74	14,800,000	US 2YR NT FUT Dec 2026 0000TUZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8236	101.6523	1,156	0	0	0	0	173,341	173,341	97,680	PD (Duration)	2,000
TUZ6	3	600,000	US 2YR NT FUT Dec 2026 0000TUZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8275	101.6523	47	0	0	0	0	7,051	7,051	3,960	PD (Duration)	2,000
TUZ6	109	21,800,000	US 2YR NT FUT Dec 2026 0000TUZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/25/2026	102.8385	101.6523	1,703	0	0	0	0	258,583	258,583	143,880	PD (Duration)	2,000
TUZ6	14	2,800,000	US 2YR NT FUT Dec 2026 0000TUZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/10/2026	102.4251	101.6523	219	0	0	0	0	21,638	21,638	18,480	PD (Duration)	2,000
TUZ6	12	2,400,000	US 2YR NT FUT Dec 2026 0000TUZ6	Bond Portfolio Hedge	D1	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	09/14/2026	102.0697	101.6523	188	0	0	0	0	10,016	10,016	15,840	PD (Duration)	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TUZ6	8	1,600,000	US 2YR NT FUT Dec 2026 0000TUZ6	Liability Hedge	N/A	Interest Rate	01/06/2027	CBT 549300EX04Q2QBFQTQ27	08/27/2026	102.8470	101.6523	125	0	0	0	0	19,114	19,114	10,560	LD (Liability Cashflow)	2,000
TYZ6	1,588	158,800,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2016	104.2031	347,375	0	0	0	0	6,349,602	6,349,602	3,274,456	PD (Duration)	1,000
TYZ6	45	4,500,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2016	104.2031	9,844	0	0	0	0	179,932	179,932	92,790	PD (Duration)	1,000
TYZ6	16	1,600,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2017	104.2031	3,500	0	0	0	0	63,977	63,977	32,992	PD (Duration)	1,000
TYZ6	1	100,000	U.S. Ten Year Note Future Dec 2026 0000TYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/25/2026	108.2017	104.2031	219	0	0	0	0	3,999	3,999	2,062	PD (Duration)	1,000
USZ6	1	100,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	108.1079	102.6563	594	0	0	0	0	5,452	5,452	4,070	PD (Duration)	1,000
USZ6	1	100,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	108.1313	102.6563	594	0	0	0	0	5,475	5,475	4,070	PD (Duration)	1,000
USZ6	1	100,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	108.1392	102.6563	594	0	0	0	0	5,483	5,483	4,070	PD (Duration)	1,000
USZ6	1	100,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/19/2026	108.1392	102.6563	594	0	0	0	0	5,483	5,483	4,070	PD (Duration)	1,000
USZ6	1	100,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/21/2026	108.9282	102.6563	594	0	0	0	0	6,272	6,272	4,070	PD (Duration)	1,000
USZ6	282	28,200,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	108.3500	102.6563	167,438	0	0	0	0	1,605,633	1,605,633	1,147,740	PD (Duration)	1,000
USZ6	2	200,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	108.3501	102.6563	1,188	0	0	0	0	11,388	11,388	8,140	PD (Duration)	1,000
USZ6	6	600,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/18/2026	106.9673	102.6563	3,563	0	0	0	0	25,866	25,866	24,420	PD (Duration)	1,000
USZ6	2	200,000	U.S. Long Bond Future Dec 2026 0000USZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/21/2026	107.4673	102.6563	1,188	0	0	0	0	9,622	9,622	8,140	PD (Duration)	1,000
UXYZ6	14	1,400,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	109.6080	105.0000	4,156	0	0	0	0	64,512	64,512	39,270	PD (Duration)	1,000
UXYZ6	3	300,000	US ULTRA 10YR NOTE Dec 2026 000UXYZ6	Bond Portfolio Hedge	D1	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	09/18/2026	107.4048	105.0000	891	0	0	0	0	7,214	7,214	8,415	PD (Duration)	1,000
1609999999. Subtotal - short futures - hedging other												957,221	0	0	0	0	11,913,350	11,913,350	8,141,719	XXX	XXX
1649999999. Subtotal - short futures												4,052,088	0	0	0	0	46,865,924	46,865,924	31,008,785	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												(3,516,065)	0	0	0	0	(31,661,750)	(31,661,750)	78,026,807	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												(16,964,384)	0	0	0	0	(163,579,291)	(163,579,291)	149,925,538	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(20,480,448)	0	0	0	0	(195,241,041)	(195,241,041)	227,952,345	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Societe Generale	32,481,585	(31,031,585)	1,450,000
Total Net Cash Deposits	32,481,585	(31,031,585)	1,450,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities contributed approximately 0.000962249919421774 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.14224835435582 years to general account portfolio duration.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.000325290389311333 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($224.3B) as of 12/31/2025

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	1,450,000	0	1,450,000	4,085,272	(24,565,720)	4,085,272	227,952,345	227,952,345
Pru Global Fund B2XP4TQXV02CZP30M085	Y	Y	0	21,312,893	4,243,365,499	(4,142,753,600)	79,299,006	4,225,784,169	(4,913,105,587)	0	4,958,471,701	4,958,471,701
Swiss Re 549300WZRVQERM819Z90	Y	Y	0	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation			0	21,312,893	4,243,365,499	(4,142,753,600)	79,299,006	4,225,784,169	(4,913,105,587)	0	4,958,471,701	4,958,471,701
H.I.G Luxembourg HIdgs 74 Sarl None	N	N	0	0	0	0	0	0	0	0	0	0
HDA-SMC, Inc None	N	N	0	0	0	0	0	0	0	0	0	0
Hybrid Design Associates LLC None	N	N	0	0	0	0	0	0	0	0	0	0
Prairie Provident Res Inc None	N	N	0	0	0	0	0	0	0	0	0	0
S3K Sec. Of 3rd Millnm. S.p.A. None	N	N	0	0	0	0	0	0	0	0	0	0
WL Vinohradska s.r.o. None	N	N	0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals			0	21,312,893	4,244,815,499	(4,142,753,600)	80,749,006	4,229,869,441	(4,937,671,307)	4,085,272	5,186,424,046	5,186,424,046
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					4,244,815,499	(4,142,753,600)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	265,584,070	0	265,584,070	10/01/2026	IV
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00037B-AC-6	ABB FINANCE USA INC	1,045,104	2,000,000	2,030,729	05/08/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00037B-AC-6	ABB FINANCE USA INC	2,262,651	4,330,000	4,396,529	05/08/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00115A-AJ-8	AEP TRANSMISSION CO LLC	3,108,604	6,665,000	6,663,928	09/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	001306-AB-5	AHS HOSPITAL CORP	1,853,145	3,169,000	3,684,597	07/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	001306-AC-3	AHS HOSPITAL CORP	551,125	1,450,000	1,454,468	07/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00206R-DJ-8	AT&T INC	11,680,228	17,500,000	13,596,322	03/09/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00206R-DK-5	AT&T INC	1,220,158	2,680,000	2,394,497	03/09/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00206R-DK-5	AT&T INC	9,076,972	19,937,000	17,813,089	03/09/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00206R-DK-5	AT&T INC	14,281,764	31,369,000	28,027,226	03/09/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	002824-BH-2	ABBOTT LABORATORIES	6,400,568	11,856,000	12,718,049	11/30/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	002824-BH-2	ABBOTT LABORATORIES	7,085,109	13,124,000	14,078,245	11/30/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	002824-BW-9	ABBOTT LABORATORIES	546,526	976,000	961,346	03/15/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	002824-BW-9	ABBOTT LABORATORIES	698,277	1,247,000	1,228,277	03/15/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	002824-BW-9	ABBOTT LABORATORIES	8,399,481	15,000,000	14,774,780	03/15/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AM-1	ABBVIE INC	174,465	230,000	219,065	11/06/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AM-1	ABBVIE INC	262,315	505,000	480,990	11/06/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AM-1	ABBVIE INC	1,688,168	3,250,000	3,095,481	11/06/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AM-1	ABBVIE INC	1,989,441	3,830,000	3,647,905	11/06/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AM-1	ABBVIE INC	6,477,370	12,470,000	11,877,121	11/06/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AS-8	ABBVIE INC	1,096,582	2,090,000	1,977,851	05/14/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AS-8	ABBVIE INC	1,579,288	3,010,000	2,848,484	05/14/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AS-8	ABBVIE INC	1,993,785	3,800,000	3,596,093	05/14/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AS-8	ABBVIE INC	2,623,402	5,000,000	4,731,701	05/14/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AS-8	ABBVIE INC	10,286,884	19,606,000	18,553,947	05/14/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	125,199	249,000	261,717	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	507,834	1,010,000	1,061,582	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	542,025	1,078,000	1,133,055	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	825,105	1,641,000	1,724,807	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	2,602,525	5,176,000	5,440,343	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	2,614,592	5,200,000	5,465,569	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-AW-9	ABBVIE INC	6,219,209	12,369,000	13,000,697	05/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-BD-0	ABBVIE INC	42,494	81,000	87,889	11/14/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-BD-0	ABBVIE INC	330,507	630,000	683,579	11/14/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-BD-0	ABBVIE INC	4,635,497	8,836,000	9,587,472	11/14/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CA-5	ABBVIE INC	513,192	985,000	937,266	11/21/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CA-5	ABBVIE INC	804,956	1,545,000	1,470,129	11/21/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CA-5	ABBVIE INC	887,796	1,704,000	1,621,423	11/21/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CA-5	ABBVIE INC	2,214,279	4,250,000	4,044,043	11/21/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CB-3	ABBVIE INC	78,539	166,000	147,109	11/21/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CB-3	ABBVIE INC	281,511	595,000	527,288	11/21/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CB-3	ABBVIE INC	690,767	1,460,000	1,293,850	11/21/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CB-3	ABBVIE INC	2,365,641	5,000,000	4,430,993	11/21/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CB-3	ABBVIE INC	3,030,386	6,405,000	5,676,102	11/21/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CB-3	ABBVIE INC	3,716,894	7,856,000	6,961,977	11/21/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CZ-0	ABBVIE INC	392,903	750,000	846,597	10/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-CZ-0	ABBVIE INC	3,038,447	5,800,000	6,547,017	10/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-DA-4	ABBVIE INC	2,679,677	5,000,000	4,904,732	06/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-DB-2	ABBVIE INC	235,275	454,000	533,753	03/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-DB-2	ABBVIE INC	314,045	606,000	712,454	03/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00287Y-DB-2	ABBVIE INC	741,581	1,431,000	1,682,380	03/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00724P-AD-1	ADOBE INC	626,805	920,000	906,625	02/01/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	007589-AB-0	ADVOCATE HEALTH CORP	4,825,173	9,394,000	9,517,112	08/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	007589-AC-8	ADVOCATE HEALTH CORP	1,306,763	2,905,000	3,088,734	10/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	007589-AC-8	ADVOCATE HEALTH CORP	3,193,809	7,100,000	7,549,057	10/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	007589-AE-4	ADVOCATE HEALTH CORP	2,121,954	5,180,000	5,180,000	06/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00778X-AA-5	ADVENTHEALTH OBL GRP	734,229	1,900,000	1,907,795	11/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00778X-AA-5	ADVENTHEALTH OBL GRP	753,551	1,950,000	1,958,000	11/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00778X-AA-5	ADVENTHEALTH OBL GRP	1,507,102	3,900,000	3,916,000	11/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00817Y-AJ-7	AETNA INC	10,264,212	20,000,000	19,780,126	05/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	009158-BA-3	AIR PRODUCTS & CHEMICALS	1,323,367	3,636,000	2,784,320	05/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	009158-BA-3	AIR PRODUCTS & CHEMICALS	7,935,471	21,803,000	16,695,963	05/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	009158-BA-3	AIR PRODUCTS & CHEMICALS	7,993,705	21,963,000	16,818,486	05/15/2050	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FF-0	ALABAMA POWER CO	1,686,520	2,950,000	2,949,153	06/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	010392-FG-8	ALABAMA POWER CO	498,973	1,015,000	1,011,862	01/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FL-7	ALABAMA POWER CO	379,577	790,000	780,030	08/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FM-5	ALABAMA POWER CO	347,402	775,000	732,468	03/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FP-8	ALABAMA POWER CO	1,824,065	3,750,000	3,730,338	01/02/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FT-0	ALABAMA POWER CO	974,616	2,420,000	2,413,145	10/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01400E-AB-9	ALCON FINANCE CORP	625,099	896,000	909,291	09/23/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01400E-AC-7	ALCON FINANCE CORP	3,046,584	7,210,000	5,810,777	09/23/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01400E-AF-0	ALCON FINANCE CORP	207,422	360,000	375,484	12/06/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	015271-AQ-2	ALEXANDRIA REAL ESTATE E	3,093,646	6,200,000	5,117,671	04/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01626P-AG-1	ALIMENTATION COUCHE-TARD	1,345,906	2,800,000	3,369,193	07/26/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01626P-AN-6	ALIMENTATION COUCHE-TARD	632,268	1,500,000	1,066,911	01/25/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01626P-AQ-9	ALIMENTATION COUCHE-TARD	4,799	8,000	7,488	05/13/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	017175-AD-2	ALLEGHANY CORP	260,164	500,000	483,155	09/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01959L-AC-6	ALLINA HEALTH SYSTEM	285,900	630,000	630,000	04/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	01959L-AC-6	ALLINA HEALTH SYSTEM	4,687,855	10,330,000	10,330,000	04/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	020002-AS-0	ALLSTATE CORP	1,067,474	1,440,000	1,392,113	05/09/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02079K-AF-4	ALPHABET INC	1,072,888	3,299,000	3,280,668	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02079K-AF-4	ALPHABET INC	2,113,905	6,500,000	6,463,881	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-AP-1	AMAZON.COM INC	96,706	135,000	144,476	12/05/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-AP-1	AMAZON.COM INC	189,113	264,000	282,531	12/05/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-AP-1	AMAZON.COM INC	775,794	1,083,000	1,159,018	12/05/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-BJ-4	AMAZON.COM INC	169,620	377,000	313,060	08/22/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-CJ-3	AMAZON.COM INC	84,798	196,000	183,718	04/13/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	023135-CJ-3	AMAZON.COM INC	549,022	1,269,000	1,189,478	04/13/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-EF-9	AMAZON.COM INC	188,124	317,000	315,295	07/09/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	023135-EG-7	AMAZON.COM INC	18,065,484	30,822,000	30,621,744	07/09/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02360F-AB-2	UNION ELECTRIC CO	1,525,377	2,550,000	2,791,049	08/01/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AM-2	AMEREN ILLINOIS CO	2,395,600	4,550,000	4,576,709	12/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AN-0	AMEREN ILLINOIS CO	282,421	575,000	572,898	07/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AN-0	AMEREN ILLINOIS CO	1,085,479	2,210,000	2,201,922	07/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AN-0	AMEREN ILLINOIS CO	2,947,001	6,000,000	5,978,068	07/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AQ-3	AMEREN ILLINOIS CO	471,312	1,000,000	993,528	03/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AQ-3	AMEREN ILLINOIS CO	1,161,784	2,465,000	2,449,046	03/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	02361D-AR-1	AMEREN ILLINOIS CO	1,306,901	2,980,000	2,861,273	12/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AT-7	AMEREN ILLINOIS CO	340,421	700,000	702,084	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AT-7	AMEREN ILLINOIS CO	803,880	1,653,000	1,657,922	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	02361D-AT-7	AMEREN ILLINOIS CO	1,920,948	3,950,000	3,961,762	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AT-7	AMEREN ILLINOIS CO	6,295,359	12,945,000	12,983,547	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AX-8	AMEREN ILLINOIS CO	665,430	1,815,000	1,817,778	06/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	026874-DA-2	AMERICAN INTL GROUP	2,708,591	5,371,000	5,170,595	07/16/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	026874-DL-8	AMERICAN INTERNATIONAL	622,999	1,240,000	1,172,605	04/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	026874-DL-8	AMERICAN INTERNATIONAL	12,970,441	25,816,000	24,412,889	04/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	026874-DP-9	AMERICAN INTL GROUP	2,562,258	5,371,000	4,395,650	06/30/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	026874-DP-9	AMERICAN INTL GROUP	3,835,039	8,039,000	6,579,153	06/30/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03028P-AF-3	AMERICAN TRANSMISSION CO	527,318	935,000	922,713	04/01/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03028P-AF-3	AMERICAN TRANSMISSION CO	1,003,877	1,780,000	1,756,609	04/01/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03040W-AT-2	AMERICAN WATER CAPITAL C	1,568,641	3,394,000	2,682,033	09/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	031162-BZ-2	AMGEN INC	3,854,593	7,708,000	7,360,593	05/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	031162-CF-5	AMGEN INC	5,940,383	12,033,000	13,086,085	06/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	031162-CT-5	AMGEN INC	2,617,133	3,517,000	3,518,330	02/21/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	032095-AS-0	AMPHENOL CORP	55,788	99,000	97,483	11/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	032095-BB-6	AMPHENOL CORP	262,568	474,000	450,849	11/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	032654-AX-3	ANALOG DEVICES INC	184,950	510,000	330,770	10/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	38,108	72,000	69,494	02/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	688,064	1,300,000	1,254,759	02/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	3,133,867	5,921,000	5,714,945	02/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV	40,553,964	76,621,000	73,954,532	02/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BF-4	ANHEUSER-BUSCH INBEV WOR	253,117	339,000	450,369	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BF-4	ANHEUSER-BUSCH INBEV WOR	574,926	770,000	1,022,962	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BF-4	ANHEUSER-BUSCH INBEV WOR	1,119,987	1,500,000	1,992,784	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BF-4	ANHEUSER-BUSCH INBEV WOR	1,493,315	2,000,000	2,657,045	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BJ-6	ANHEUSER-BUSCH INBEV WOR	93,558	125,000	167,054	11/15/2039	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BJ-6	ANHEUSER-BUSCH INBEV WOR	1,076,286	1,438,000	1,921,785	11/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BJ-6	ANHEUSER-BUSCH INBEV WOR	1,171,340	1,565,000	2,091,511	11/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BJ-6	ANHEUSER-BUSCH INBEV WOR	4,254,996	5,685,000	7,597,599	11/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	035240-AE-0	ANHEUSER-BUSCH INBEV WOR	977,157	1,239,000	1,256,382	08/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	035240-AG-5	ANHEUSER-BUSCH INBEV WOR	182,875	330,000	363,969	01/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	035240-AG-5	ANHEUSER-BUSCH INBEV WOR	274,313	495,000	545,953	01/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	035240-AN-0	ANHEUSER-BUSCH INBEV WOR	249,806	484,000	463,436	04/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03524B-AF-3	ANHEUSER-BUSCH INBEV FIN	31,102,612	59,421,000	59,241,092	02/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	036752-AD-5	ELEVANCE HEALTH INC	955,651	2,000,000	2,290,531	12/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	036752-AX-1	ELEVANCE HEALTH INC	1,029,983	1,709,000	1,858,405	10/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037389-AK-9	AON CORP	1,016,417	1,318,000	1,312,755	01/01/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03770D-AH-6	APOLLO DEBT SOLUTIONS BD	514,110	691,000	684,590	12/08/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03770D-AH-6	APOLLO DEBT SOLUTIONS BD	1,257,375	1,690,000	1,674,322	12/08/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037735-CT-2	APPALACHIAN POWER CO	223,088	451,000	444,631	05/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-BX-7	APPLE INC	545,713	968,000	890,917	02/23/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-CD-0	APPLE INC	387,469	781,000	772,395	08/04/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-CD-0	APPLE INC	597,327	1,204,000	1,190,735	08/04/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-CR-9	APPLE INC	1,284,831	1,600,000	1,605,050	05/11/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-DZ-0	APPLE INC	226,829	639,000	548,282	08/20/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-EF-3	APPLE INC	790,490	2,119,000	1,332,719	02/08/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	038222-AL-9	APPLIED MATERIALS INC	745,245	1,000,000	999,793	04/01/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039482-AC-8	ARCHER-DANIELS-MIDLAND C	994,694	2,894,000	2,904,160	09/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039482-AC-8	ARCHER-DANIELS-MIDLAND C	1,220,167	3,550,000	3,562,463	09/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039482-AC-8	ARCHER-DANIELS-MIDLAND C	4,975,189	14,475,000	14,525,817	09/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039483-AT-9	ARCHER-DANIELS-MIDLAND C	495,302	648,000	652,607	10/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039483-AT-9	ARCHER-DANIELS-MIDLAND C	1,166,406	1,526,000	1,536,850	10/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	039483-AU-6	ARCHER-DANIELS-MIDLAND C	2,892,627	4,000,000	3,794,088	09/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	040555-DC-5	ARIZONA PUBLIC SERVICE	2,955,106	8,720,000	5,318,378	09/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	04351L-AA-8	ASCENSION HEALTH	3,369,622	5,987,000	6,008,555	11/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	04351L-AB-6	ASCENSION HEALTH	562,698	1,110,000	1,124,597	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	04351L-AB-6	ASCENSION HEALTH	647,356	1,277,000	1,293,793	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	04351L-AB-6	ASCENSION HEALTH	1,466,057	2,892,000	2,930,031	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	04351L-AB-6	ASCENSION HEALTH	1,753,996	3,460,000	3,505,501	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	046353-AD-0	ASTRAZENECA PLC	9,554,724	10,000,000	9,903,081	09/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	049560-AP-0	ATMOS ENERGY CORP	439,689	930,000	759,540	10/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	052403-FB-3	AUSTIN TX CMNTY CLG DIST	103,525	135,000	133,990	08/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	052403-FB-3	AUSTIN TX CMNTY CLG DIST	843,536	1,100,000	1,091,770	08/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	053484-AB-7	ERP OPERATING LP	179,629	285,000	272,938	01/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	053484-AB-7	ERP OPERATING LP	378,166	600,000	574,607	01/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	05526D-BK-0	BAT CAPITAL CORP	2,215,046	4,584,000	3,915,068	09/06/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	05565E-AT-2	BMW US CAPITAL LLC	642,633	850,000	851,970	04/06/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	059165-EC-0	BALTIMORE GAS & ELECTRIC	609,830	950,000	934,180	10/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	059165-EC-0	BALTIMORE GAS & ELECTRIC	1,866,079	2,907,000	2,858,590	10/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	059165-EH-9	BALTIMORE GAS & ELECTRIC	221,358	525,000	524,612	08/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	059165-EL-0	BALTIMORE GAS & ELECTRIC	439,502	1,155,000	1,146,437	09/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	06051G-GG-8	BANK OF AMERICA CORP	6,569,421	13,400,000	13,629,743	01/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	06417X-AE-1	BANK OF NOVA SCOTIA	7,004,879	10,960,000	10,945,676	02/02/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	06738E-DE-2	BARCLAYS PLC	10,870,002	18,835,000	18,875,931	08/11/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI	10,376,049	16,000,000	16,000,000	04/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	072863-AF-0	BAYLOR SCOTT & WHITE HOL	2,050,760	4,000,000	4,017,690	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	072863-AF-0	BAYLOR SCOTT & WHITE HOL	2,819,283	5,499,000	5,523,319	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	072863-AF-0	BAYLOR SCOTT & WHITE HOL	3,263,272	6,365,000	6,393,149	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	072863-AJ-2	BAYLOR SCOTT & WHITE HOL	183,350	465,000	465,000	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	072863-AJ-2	BAYLOR SCOTT & WHITE HOL	863,520	2,190,000	2,190,000	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	09247X-AN-1	BLACKROCK INC	2,299,684	2,888,000	2,887,318	03/15/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	09247X-AQ-4	BLACKROCK FINANCE INC	6,536,116	8,972,000	8,874,263	04/30/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	09247X-AS-0	BLACKROCK FINANCE INC	2,238,589	3,336,000	3,327,973	02/25/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	101137-AT-4	BOSTON SCIENTIFIC CORP	592,120	1,084,000	1,116,069	03/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	101137-AU-1	BOSTON SCIENTIFIC CORP	209,835	412,000	421,971	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	101137-AU-1	BOSTON SCIENTIFIC CORP	5,768,943	11,327,000	11,601,123	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	10373Q-AZ-3	BP CAP MARKETS AMERICA	3,118,571	4,113,000	4,126,066	04/14/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	10373Q-BG-4	BP CAP MARKETS AMERICA	223,501	597,000	588,574	02/24/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-AP-3	BRISTOL-MYERS SQUIBB CO	146,765	230,000	243,010	11/15/2036	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-AP-3	BRISTOL-MYERS SQUIBB CO	2,177,872	3,413,000	3,606,063	11/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-AU-2	BRISTOL-MYERS SQUIBB CO	143,453	325,000	297,102	08/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-AX-6	BRISTOL-MYERS SQUIBB CO	895,291	1,770,000	1,944,485	03/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-CR-7	BRISTOL-MYERS SQUIBB CO	2,434,943	5,136,000	5,204,845	10/26/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-CR-7	BRISTOL-MYERS SQUIBB CO	4,845,233	10,220,000	10,356,992	10/26/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DJ-4	BRISTOL-MYERS SQUIBB CO	3,165,848	5,896,000	7,403,077	08/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO	93,060	191,000	172,575	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO	97,445	200,000	180,707	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO	129,602	266,000	240,340	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DK-1	BRISTOL-MYERS SQUIBB CO	745,454	1,530,000	1,382,408	11/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DL-9	BRISTOL-MYERS SQUIBB CO	218,789	444,000	533,701	02/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DL-9	BRISTOL-MYERS SQUIBB CO	352,329	715,000	859,452	02/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DL-9	BRISTOL-MYERS SQUIBB CO	719,442	1,460,000	1,754,964	02/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DL-9	BRISTOL-MYERS SQUIBB CO	1,096,410	2,225,000	2,674,517	02/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DL-9	BRISTOL-MYERS SQUIBB CO	2,104,614	4,271,000	5,133,871	02/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DL-9	BRISTOL-MYERS SQUIBB CO	8,652,027	17,558,000	21,105,246	02/20/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DR-6	BRISTOL-MYERS SQUIBB CO	142,504	346,000	238,960	11/13/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	110122-DR-6	BRISTOL-MYERS SQUIBB CO	927,923	2,253,000	1,556,000	11/13/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	111021-AE-1	BRITISH TELECOMMUNICATIO	17,886	16,000	16,835	12/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	111021-AE-1	BRITISH TELECOMMUNICATIO	179,980	161,000	169,406	12/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	111021-AE-1	BRITISH TELECOMMUNICATIO	716,568	641,000	674,467	12/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	111021-AE-1	BRITISH TELECOMMUNICATIO	7,915,788	7,081,000	7,450,699	12/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	111021-AE-1	BRITISH TELECOMMUNICATIO	9,165,834	10,495,000	11,042,945	12/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	111021-AE-1	BRITISH TELECOMMUNICATIO	17,596,725	15,741,000	16,562,838	12/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	11135F-BM-2	BROADCOM INC	348,115	587,000	479,820	11/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	11135F-BN-0	BROADCOM INC	209,003	428,000	322,466	11/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	11135F-BS-9	BROADCOM INC	343,782	465,000	460,924	04/15/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	11135F-BS-9	BROADCOM INC	1,881,558	2,545,000	2,522,694	04/15/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	11575T-AC-2	BROWN UNIVERSITY	586,763	1,440,000	1,532,655	09/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	11575T-AC-2	BROWN UNIVERSITY	8,832,007	21,675,000	23,069,647	09/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12189L-AP-6	BURLINGTN NORTH SANTA FE	326,338	584,000	560,330	09/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12189L-AS-0	BURLINGTN NORTH SANTA FE	1,608,692	3,000,000	3,299,487	04/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12189L-BB-6	BURLINGTN NORTH SANTA FE	333,322	703,000	696,584	06/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12189L-BK-6	BURLINGTN NORTH SANTA FE	257,198	470,000	444,259	04/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12189T-AR-5	BURLINGTN NORTH SANTA FE	2,048,509	2,500,000	2,657,465	08/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12201P-AB-2	BURLINGTON RESOURCES LLC	378,871	470,000	470,000	08/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	12201P-AB-2	BURLINGTON RESOURCES LLC	1,118,877	1,388,000	1,388,000	08/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	125523-AK-6	CIGNA GROUP/THE	228,092	445,000	431,305	12/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	125523-AK-6	CIGNA GROUP/THE	589,452	1,150,000	1,114,609	12/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	125523-AK-6	CIGNA GROUP/THE	1,025,133	2,000,000	1,938,451	12/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	125523-AK-6	CIGNA GROUP/THE	5,969,352	11,646,000	11,287,599	12/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	125523-AK-6	CIGNA GROUP/THE	6,232,812	12,160,000	11,785,780	12/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	125523-BK-5	CIGNA GROUP/THE	2,681,449	6,000,000	5,103,379	10/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	126408-HC-0	CSX CORP	496,287	1,098,000	1,206,277	05/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	126650-BJ-8	CVS HEALTH CORP	16,208,215	21,000,000	20,967,520	06/01/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	126650-CN-8	CVS HEALTH CORP	15,144,559	19,700,000	17,154,701	07/20/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	127387-AP-3	CADENCE DESIGN SYS INC	36,759	53,000	53,417	09/10/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13063B-JC-7	CALIFORNIA ST	2,364,565	3,050,000	3,926,608	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AD-9	CANADIAN PACIFIC RAILWAY	2,362,814	3,180,000	3,061,504	05/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AF-4	CANADIAN PACIFIC RAILWAY	16,582	22,000	22,575	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AF-4	CANADIAN PACIFIC RAILWAY	256,275	340,000	348,883	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AF-4	CANADIAN PACIFIC RAILWAY	397,226	527,000	540,769	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AF-4	CANADIAN PACIFIC RAILWAY	697,972	926,000	950,194	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AF-4	CANADIAN PACIFIC RAILWAY	847,968	1,125,000	1,154,394	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	13648T-AF-4	CANADIAN PACIFIC RAILWAY	5,052,121	9,788,000	10,043,740	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BF-0	CARGILL INC	920,537	1,750,000	1,678,121	11/23/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BJ-2	CARGILL INC	7,960,711	17,710,000	17,498,530	05/23/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	87,793	130,000	129,216	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	141781-BM-5	CARGILL INC	195,845	290,000	288,251	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	499,742	740,000	735,537	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	540,262	800,000	795,175	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	945,458	1,400,000	1,391,556	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	1,199,381	1,776,000	1,765,288	04/23/2030	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	141781-BM-5	CARGILL INC	2,171,852	3,216,000	3,196,602	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BM-5	CARGILL INC	13,006,798	19,260,000	19,143,830	04/23/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BQ-6	CARGILL INC	519,538	810,000	768,299	02/02/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BS-2	CARGILL INC	311,378	485,000	476,667	11/10/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BX-1	CARGILL INC	159,344	330,000	301,971	04/22/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BX-1	CARGILL INC	333,173	690,000	631,394	04/22/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-BX-1	CARGILL INC	2,206,666	4,570,000	4,181,840	04/22/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	144141-CY-2	DUKE ENERGY PROGRESS LLC	2,442,284	3,850,000	3,845,959	04/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	144141-DD-7	DUKE ENERGY PROGRESS LLC	1,525,366	3,155,000	3,220,824	03/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CD-1	CATERPILLAR INC	1,149,782	2,250,000	2,238,343	05/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CD-1	CATERPILLAR INC	1,937,767	3,792,000	3,772,354	05/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	149123-CD-1	CATERPILLAR INC	2,306,208	4,513,000	4,489,619	05/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CF-6	CATERPILLAR INC	60,473	151,000	119,504	09/19/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CF-6	CATERPILLAR INC	1,380,477	3,447,000	2,728,010	09/19/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CJ-8	CATERPILLAR INC	226,094	550,000	490,556	04/09/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CJ-8	CATERPILLAR INC	395,870	963,000	858,919	04/09/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CM-1	CATERPILLAR INC	239,137	400,000	398,886	05/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-CM-1	CATERPILLAR INC	1,673,962	2,800,000	2,792,201	05/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	14916R-AD-6	COMMONSPIRIT HEALTH	133,269	260,000	257,900	11/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	14916R-AD-6	COMMONSPIRIT HEALTH	589,457	1,150,000	1,140,713	11/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	14916R-AD-6	COMMONSPIRIT HEALTH	797,048	1,555,000	1,542,442	11/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AN-8	CENTERPOINT ENER HOUSTON	252,658	500,000	504,012	04/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AN-8	CENTERPOINT ENER HOUSTON	638,215	1,263,000	1,273,135	04/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AN-8	CENTERPOINT ENER HOUSTON	664,491	1,315,000	1,325,553	04/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AS-7	CENTERPOINT ENER HOUSTON	2,433,638	5,365,000	5,345,638	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AT-5	CENTERPOINT ENER HOUSTON	197,924	420,000	425,281	02/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AT-5	CENTERPOINT ENER HOUSTON	5,161,110	10,952,000	11,089,699	02/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AT-5	CENTERPOINT ENER HOUSTON	12,661,968	26,869,000	27,206,822	02/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AU-2	CENTERPOINT ENER HOUSTON	1,276,524	3,465,000	3,459,003	07/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AW-8	CENTERPOINT ENER HOUSTON	5,633,530	14,290,000	15,323,256	04/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AY-4	CENTERPOINT ENER HOUSTON	16,555	40,000	39,526	03/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AY-4	CENTERPOINT ENER HOUSTON	873,270	2,110,000	2,084,983	03/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-AY-4	CENTERPOINT ENER HOUSTON	1,146,426	2,770,000	2,737,157	03/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-BA-5	CENTERPOINT ENER HOUSTON	294,295	581,000	565,631	10/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	15189X-BA-5	CENTERPOINT ENER HOUSTON	1,281,527	2,530,000	2,463,074	10/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	160853-TH-0	CHARLOTTE-MECKLENBURG NC HOSP	2,036,395	3,500,000	3,500,000	01/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166756-AH-9	CHEVRON USA INC	940,019	2,657,000	1,565,004	08/12/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166756-AH-9	CHEVRON USA INC	1,602,667	4,530,000	2,668,223	08/12/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166764-CA-6	CHEVRON CORP	321,032	764,000	523,983	05/11/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166764-CA-6	CHEVRON CORP	348,345	829,000	568,563	05/11/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166764-CA-6	CHEVRON CORP	2,182,935	5,195,000	3,562,949	05/11/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	167560-PL-9	CHICAGO IL MET WTR RECLAMATION	252,408	280,000	280,000	12/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	167560-PL-9	CHICAGO IL MET WTR RECLAMATION	743,702	825,000	825,000	12/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	167725-AC-4	CHICAGO IL TRANSIT AUTH SALES	720,372	986,028	986,028	12/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	16876B-AA-0	CHILDREN'S HOSPITAL CORP	291,680	556,000	557,741	01/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	16876B-AA-0	CHILDREN'S HOSPITAL CORP	1,681,359	3,205,000	3,215,036	01/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	16876B-AB-8	CHILDREN'S HOSPITAL CORP	568,322	1,500,000	1,477,939	02/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	16877P-AA-8	CHILDREN'S HOSPITAL/PHIL	272,138	706,000	705,384	07/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	16877P-AA-8	CHILDREN'S HOSPITAL/PHIL	369,661	959,000	958,163	07/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	16877P-AA-8	CHILDREN'S HOSPITAL/PHIL	2,605,742	6,760,000	6,754,101	07/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	171232-AQ-4	CHUBB INA HOLDINGS LLC	255,945	400,000	416,951	05/11/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	17275R-AF-9	CISCO SYSTEMS INC	1,507,893	2,514,000	2,472,181	01/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	172967-LJ-8	CITIGROUP INC	2,345,385	4,853,000	4,895,385	04/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	17858P-AA-9	CITY OF HOPE/THE	37,901	65,000	76,250	11/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	185508-AG-3	CLECO POWER LLC	88,946	146,000	163,177	12/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	185508-AG-3	CLECO POWER LLC	534,283	877,000	980,179	12/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-CQ-1	COCA-COLA CO/THE	1,416,290	3,000,000	3,724,027	03/25/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-CX-6	COCA-COLA CO/THE	78,935	224,000	165,157	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-CX-6	COCA-COLA CO/THE	1,512,100	4,291,000	3,163,792	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-CX-6	COCA-COLA CO/THE	3,278,271	9,303,000	6,859,184	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-CX-6	COCA-COLA CO/THE	5,410,927	15,355,000	11,321,378	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DC-1	COCA-COLA CO/THE	2,680,925	7,973,000	4,829,027	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DC-1	COCA-COLA CO/THE	3,874,951	11,524,000	6,979,770	03/15/2051	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DL-1	COCA-COLA CO/THE	168,734	449,000	441,350	03/05/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DS-6	COCA-COLA CO/THE	320,973	570,000	542,922	05/13/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DS-6	COCA-COLA CO/THE	473,013	840,000	800,096	05/13/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DS-6	COCA-COLA CO/THE	9,347,080	16,599,000	15,810,466	05/13/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-DZ-0	COCA-COLA CO/THE	89,908	164,000	153,822	01/14/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	19416Q-EJ-5	COLGATE-PALMOLIVE CO	1,471,083	3,000,000	3,022,096	08/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20030N-AK-7	COMCAST CORP	1,593,069	2,065,000	2,062,137	11/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20030N-AV-3	COMCAST CORP	3,246,834	5,000,000	5,029,718	08/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20030N-CJ-8	COMCAST CORP	3,182,347	6,500,000	5,560,069	03/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-HK-9	COMMONWEALTH EDISON CO	1,860,979	2,500,000	2,820,001	03/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-HK-9	COMMONWEALTH EDISON CO	4,610,761	6,194,000	6,986,833	03/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-HT-0	COMMONWEALTH EDISON CO	505,373	774,000	926,602	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-JD-3	COMMONWEALTH EDISON CO	260,203	500,000	502,090	01/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-JD-3	COMMONWEALTH EDISON CO	801,426	1,540,000	1,546,439	01/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-JD-3	COMMONWEALTH EDISON CO	1,642,403	3,156,000	3,169,195	01/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-JG-6	COMMONWEALTH EDISON CO	1,476,833	3,000,000	3,369,917	11/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-JJ-0	COMMONWEALTH EDISON CO	787,131	1,790,000	1,780,954	06/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-JS-0	COMMONWEALTH EDISON CO	2,620,327	7,085,000	7,076,604	03/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20281P-CT-7	CMWLTH FING AUTH PA	6,576,898	10,242,788	10,242,788	06/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-DV-4	CONNECTICUT LIGHT & PWR	5,670,715	7,300,000	7,297,098	06/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-EH-4	CONNECTICUT LIGHT & PWR	413,044	855,000	836,460	06/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-EH-4	CONNECTICUT LIGHT & PWR	2,154,591	4,460,000	4,363,289	06/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-EL-5	CONNECTICUT LIGHT & PWR	3,858,822	8,527,000	9,335,175	04/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-EL-5	CONNECTICUT LIGHT & PWR	4,109,530	9,081,000	9,941,682	04/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-EP-6	CONNECTICUT LIGHT & PWR	487,363	899,000	835,488	01/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	207597-EP-6	CONNECTICUT LIGHT & PWR	1,698,994	3,134,000	2,912,591	01/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	208251-AE-8	CONOCOPHILLIPS COMPANY	134,884	168,000	168,187	04/15/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	208251-AE-8	CONOCOPHILLIPS COMPANY	3,978,272	4,955,000	4,960,524	04/15/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-AQ-7	CONOCOPHILLIPS	393,352	600,000	707,029	02/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	822,407	1,600,000	2,026,760	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	2,313,020	4,500,000	5,700,264	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	4,112,035	8,000,000	10,133,802	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20825C-BC-7	CONOCOPHILLIPS	7,419,654	14,435,000	18,285,179	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	84,492	140,000	169,981	03/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20826F-AR-7	CONOCOPHILLIPS COMPANY	8,249,220	9,360,000	11,364,431	03/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20826F-AV-8	CONOCOPHILLIPS COMPANY	42,270	100,000	72,231	03/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20826F-AV-8	CONOCOPHILLIPS COMPANY	2,231,878	5,280,000	3,813,810	03/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	209111-EM-1	CON EDISON CO OF NY INC	1,961,964	2,549,000	2,579,090	06/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	209111-FA-6	CON EDISON CO OF NY INC	1,214,077	2,000,000	2,223,831	06/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	209111-GK-3	CON EDISON CO OF NY INC	186,964	326,000	323,778	05/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-CU-8	CONSUMERS ENERGY CO	1,460,237	3,000,000	3,176,213	05/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-CY-0	CONSUMERS ENERGY CO	1,278,320	2,680,000	2,671,659	11/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-CY-0	CONSUMERS ENERGY CO	2,637,727	5,530,000	5,512,790	11/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-CZ-7	CONSUMERS ENERGY CO	1,400,578	3,376,000	3,011,736	08/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DA-1	CONSUMERS ENERGY CO	457,178	1,000,000	1,009,586	07/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DB-9	CONSUMERS ENERGY CO	1,398,676	3,000,000	3,126,374	05/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DD-5	CONSUMERS ENERGY CO	2,790,152	5,720,000	6,757,410	04/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DE-3	CONSUMERS ENERGY CO	222,723	520,000	605,049	02/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DE-3	CONSUMERS ENERGY CO	728,132	1,700,000	1,978,045	02/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DH-6	CONSUMERS ENERGY CO	3,355,487	8,200,000	8,056,811	08/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	210518-DN-3	CONSUMERS ENERGY CO	514,569	1,515,000	1,513,850	08/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AA-4	DTE ELECTRIC CO	358,188	750,000	718,470	04/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AD-8	DTE ELECTRIC CO	247,256	500,000	506,680	07/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AE-6	DTE ELECTRIC CO	891,984	2,000,000	1,982,847	03/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AE-6	DTE ELECTRIC CO	1,940,066	4,350,000	4,312,692	03/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AF-3	DTE ELECTRIC CO	592,911	1,333,000	1,405,515	06/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AF-3	DTE ELECTRIC CO	2,828,003	6,358,000	6,703,873	06/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AG-1	DTE ELECTRIC CO	179,664	410,000	432,337	08/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AG-1	DTE ELECTRIC CO	652,924	1,490,000	1,571,176	08/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AG-1	DTE ELECTRIC CO	1,752,816	4,000,000	4,217,921	08/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AH-9	DTE ELECTRIC CO	1,542,957	3,327,000	3,479,125	05/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AH-9	DTE ELECTRIC CO	1,568,464	3,382,000	3,536,640	05/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AH-9	DTE ELECTRIC CO	1,622,261	3,498,000	3,657,944	05/15/2048	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AJ-5	DTE ELECTRIC CO	966,393	2,174,000	2,286,675	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AJ-5	DTE ELECTRIC CO	987,730	2,222,000	2,337,163	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AJ-5	DTE ELECTRIC CO	5,651,665	12,714,000	13,372,948	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AJ-5	DTE ELECTRIC CO	13,956,610	21,500,000	22,614,314	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AL-0	DTE ELECTRIC CO	245,964	661,000	707,572	03/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AM-8	DTE ELECTRIC CO	235,039	353,000	361,456	03/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	23338V-AM-8	DTE ELECTRIC CO	315,605	474,000	485,354	03/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	233835-AQ-0	MERCEDES-BENZ FIN NA	2,347,658	2,803,000	2,798,639	01/18/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	233835-AQ-0	MERCEDES-BENZ FIN NA	3,350,208	4,000,000	3,993,776	01/18/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	235851-AR-3	DANAHER CORP	584,297	1,181,000	1,286,592	09/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BA-2	DEERE & COMPANY	4,007,408	5,000,000	5,046,048	03/03/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BA-2	DEERE & COMPANY	6,453,529	8,052,000	8,126,155	03/03/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BF-1	DEERE & COMPANY	612,960	1,233,000	1,173,558	06/09/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BG-9	DEERE & COMPANY	486,361	1,300,000	1,212,582	09/07/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BK-0	DEERE & COMPANY	116,587	260,000	290,593	04/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BK-0	DEERE & COMPANY	199,542	445,000	497,360	04/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BM-6	DEERE & COMPANY	302,116	509,000	528,464	01/19/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	244199-BM-6	DEERE & COMPANY	3,167,173	5,336,000	5,540,043	01/19/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	24422E-WE-5	JOHN DEERE CAPITAL CORP	331,616	456,000	455,752	04/18/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	24422E-WE-5	JOHN DEERE CAPITAL CORP	3,377,249	4,644,000	4,641,473	04/18/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	247109-BR-1	DELMARVA PWR & LIGHT CO	757,527	1,555,000	1,549,193	06/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	247109-BT-7	DELMARVA PWR & LIGHT CO	378,716	785,000	787,658	05/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	247109-BT-7	DELMARVA PWR & LIGHT CO	1,298,246	2,691,000	2,700,113	05/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	249182-LP-9	DENVER CITY & CNTY CO ARPT REV	2,112,380	4,150,000	4,133,179	12/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	249182-LP-9	DENVER CITY & CNTY CO ARPT REV	8,021,954	15,760,000	15,696,120	12/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-EB-2	DTE ELECTRIC CO	1,234,851	1,549,000	1,548,376	06/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-EB-2	DTE ELECTRIC CO	2,391,577	3,000,000	2,998,792	06/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-EK-2	DTE ELECTRIC CO	52,517	109,000	106,393	06/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-EK-2	DTE ELECTRIC CO	274,629	570,000	556,369	06/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-EK-2	DTE ELECTRIC CO	332,928	691,000	674,476	06/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-EK-2	DTE ELECTRIC CO	614,302	1,275,000	1,244,510	06/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25156P-AC-7	DEUTSCHE TELEKOM INT FIN	28,724	27,000	27,826	06/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25156P-AC-7	DEUTSCHE TELEKOM INT FIN	1,806,425	1,698,000	1,749,976	06/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	25156P-AC-7	DEUTSCHE TELEKOM INT FIN	3,290,503	3,093,000	3,187,678	06/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25156P-AD-5	DEUTSCHE TELEKOM INT FIN	16,451	15,000	16,817	06/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	254687-EB-8	WALT DISNEY COMPANY/THE	726,824	915,000	992,454	12/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	254687-EZ-5	WALT DISNEY COMPANY/THE	553,474	750,000	1,137,329	12/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	254687-EZ-5	WALT DISNEY COMPANY/THE	2,897,251	3,926,000	5,953,536	12/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-BW-5	TWDC ENTERPRISES 18 CORP	2,360,316	2,933,000	2,998,289	03/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-CP-9	TWDC ENTERPRISES 18 CORP	108,736	210,000	225,444	08/16/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	25468P-CP-9	TWDC ENTERPRISES 18 CORP	525,039	1,014,000	1,088,572	08/16/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-CR-5	TWDC ENTERPRISES 18 CORP	210,909	415,000	420,836	12/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-CX-2	TWDC ENTERPRISES 18 CORP	6,501,582	13,735,000	12,789,341	12/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25468P-DB-9	TWDC ENTERPRISES 18 CORP	4,440,759	9,061,000	9,411,428	06/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	263901-AB-6	DUKE ENERGY INDIANA LLC	1,833,958	2,855,000	3,184,777	04/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442C-AE-4	DUKE ENERGY CAROLINAS	261,943	407,000	399,482	04/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442C-AN-4	DUKE ENERGY CAROLINAS	426,114	885,000	922,376	09/30/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442E-AE-0	DUKE ENERGY OHIO INC	699,969	1,580,000	1,571,393	06/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442E-AL-4	DUKE ENERGY OHIO INC	2,755,768	5,000,000	4,947,696	03/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442R-AB-7	DUKE ENERGY PROGRESS LLC	246,444	500,000	500,785	03/30/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442R-AB-7	DUKE ENERGY PROGRESS LLC	492,888	1,000,000	1,001,570	03/30/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	26442T-AG-2	DUKE UNIVERSITY	788,419	2,000,000	1,516,417	10/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442T-AG-2	DUKE UNIVERSITY	5,268,611	13,365,000	10,133,458	10/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442T-AH-0	DUKE UNIVERSITY	910,689	2,400,000	1,936,397	10/01/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26442T-AH-0	DUKE UNIVERSITY	3,031,834	7,990,000	6,446,588	10/01/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26443C-AA-1	DUKE UNIVERSITY HEALTH	9,348,466	18,705,000	18,738,260	06/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26443T-AA-4	DUKE ENERGY INDIANA LLC	89,628	200,000	199,855	05/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26444H-AR-2	DUKE ENERGY FLORIDA LLC	489,798	790,000	856,973	11/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26444H-AR-2	DUKE ENERGY FLORIDA LLC	598,297	965,000	1,046,808	11/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	268317-AC-8	ELECTRICITE DE FRANCE SA	379,636	400,000	410,711	01/26/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	268317-AC-8	ELECTRICITE DE FRANCE SA	9,111,259	9,600,000	9,857,062	01/26/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	483,086	605,000	609,395	06/01/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	798,490	1,000,000	1,007,264	06/01/2034	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	2,795,438	2,854,000	2,874,730	06/01/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	3,709,783	4,646,000	4,679,747	06/01/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	3,848,721	4,820,000	4,855,011	06/01/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	3,992,449	5,000,000	5,036,318	06/01/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26882P-BE-1	ERAC USA FINANCE LLC	3,095,911	4,506,000	5,254,538	10/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AW-2	ERAC USA FINANCE LLC	761,597	1,050,000	1,045,562	05/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AW-2	ERAC USA FINANCE LLC	1,074,939	1,482,000	1,475,737	05/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AX-0	ERAC USA FINANCE LLC	168,545	300,000	297,750	05/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AX-0	ERAC USA FINANCE LLC	280,908	500,000	496,251	05/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AX-0	ERAC USA FINANCE LLC	662,942	1,180,000	1,171,152	05/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AX-0	ERAC USA FINANCE LLC	880,926	1,568,000	1,556,242	05/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AX-0	ERAC USA FINANCE LLC	1,168,575	2,080,000	2,064,403	05/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26884T-AX-0	ERAC USA FINANCE LLC	1,179,812	2,100,000	2,084,253	05/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	276480-AF-7	EASTERN GAS TRAN	318,491	600,000	741,793	11/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	276480-AF-7	EASTERN GAS TRAN	382,190	720,000	890,151	11/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	276480-AF-7	EASTERN GAS TRAN	745,801	1,405,000	1,737,031	11/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278062-AF-1	EATON CORP	1,821,632	4,000,000	3,966,577	09/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278062-AJ-3	EATON CORP	281,336	555,000	499,774	08/23/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BA-7	ECOLAB INC	222,296	480,000	477,932	12/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BA-7	ECOLAB INC	435,793	941,000	936,945	12/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BJ-8	ECOLAB INC	245,903	734,000	719,424	08/18/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BJ-8	ECOLAB INC	1,471,735	4,393,000	4,305,765	08/18/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BM-1	ECOLAB INC	561,406	887,000	885,169	02/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BM-1	ECOLAB INC	924,706	1,461,000	1,457,983	02/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BN-9	ECOLAB INC	543,704	1,558,000	964,057	12/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	278865-BN-9	ECOLAB INC	5,906,445	11,590,000	7,171,646	12/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	28622H-AB-7	ELEVANCE HEALTH INC	335,474	474,000	473,877	02/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	28622H-AB-7	ELEVANCE HEALTH INC	2,661,147	3,760,000	3,759,024	02/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	28622H-AB-7	ELEVANCE HEALTH INC	10,318,313	14,579,000	14,575,214	02/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	291011-BB-9	EMERSON ELECTRIC CO	931,044	1,429,000	1,565,371	04/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	291011-BD-5	EMERSON ELECTRIC CO	600,486	1,000,000	1,078,029	11/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	291011-BD-5	EMERSON ELECTRIC CO	890,521	1,483,000	1,598,717	11/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	291011-BM-5	EMERSON ELECTRIC CO	1,234,099	3,381,000	3,377,442	10/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	291011-BS-2	EMERSON ELECTRIC CO	4,862,776	13,539,000	8,437,727	12/21/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	291011-BS-2	EMERSON ELECTRIC CO	5,109,165	14,225,000	8,865,254	12/21/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29278N-AR-4	ENERGY TRANSFER LP	8,427,720	11,433,000	9,447,182	05/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29364W-BB-3	ENTERGY LOUISIANA LLC	64,052	139,000	146,953	09/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29364W-BB-3	ENTERGY LOUISIANA LLC	866,778	1,881,000	1,988,628	09/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29364W-BB-3	ENTERGY LOUISIANA LLC	2,115,566	4,591,000	4,853,690	09/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29364W-BD-9	ENTERGY LOUISIANA LLC	37,320	105,000	104,779	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29364W-BJ-6	ENTERGY LOUISIANA LLC	549,336	1,241,000	1,234,859	06/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29366W-AA-4	ENTERGY MISSISSIPPI LLC	1,622,879	3,725,000	3,683,724	06/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29366W-AB-2	ENTERGY MISSISSIPPI LLC	236,335	583,000	575,760	06/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	293791-AF-6	ENTERPRISE PRODUCTS OPER	3,981,409	5,000,000	5,133,044	03/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	293791-AP-4	ENTERPRISE PRODUCTS OPER	1,374,124	1,700,000	1,660,770	10/15/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	293791-AP-4	ENTERPRISE PRODUCTS OPER	2,659,333	3,290,000	3,214,079	10/15/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-AG-8	ENTERPRISE PRODUCTS OPER	295,539	460,000	548,816	10/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-AT-0	ENTERPRISE PRODUCTS OPER	205,847	334,000	397,122	02/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-AV-5	ENTERPRISE PRODUCTS OPER	1,070,580	1,803,000	2,062,919	02/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-AV-5	ENTERPRISE PRODUCTS OPER	1,570,540	2,645,000	3,026,301	02/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-AY-9	ENTERPRISE PRODUCTS OPER	510,153	1,000,000	1,011,356	02/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-AY-9	ENTERPRISE PRODUCTS OPER	563,208	1,104,000	1,116,537	02/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	189,481	360,000	375,671	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	1,339,528	2,545,000	2,655,785	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	1,700,069	3,230,000	3,370,603	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	1,885,866	3,583,000	3,738,970	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	4,210,698	8,000,000	8,348,244	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BC-6	ENTERPRISE PRODUCTS OPER	169,434	312,000	329,365	02/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BC-6	ENTERPRISE PRODUCTS OPER	543,058	1,000,000	1,055,656	02/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BC-6	ENTERPRISE PRODUCTS OPER	866,178	1,595,000	1,683,771	02/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BQ-5	ENTERPRISE PRODUCTS OPER	1,650,643	3,500,000	3,451,325	02/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BQ-5	ENTERPRISE PRODUCTS OPER	11,407,831	24,189,000	23,852,598	02/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BU-6	ENTERPRISE PRODUCTS OPER	393,126	771,000	817,722	02/01/2049	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BW-2	ENTERPRISE PRODUCTS OPER	97,356	209,000	210,574	01/31/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BW-2	ENTERPRISE PRODUCTS OPER	133,690	287,000	289,161	01/31/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BW-2	ENTERPRISE PRODUCTS OPER	4,744,378	10,185,000	10,261,705	01/31/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BY-8	ENTERPRISE PRODUCTS OPER	339,086	800,000	787,864	01/31/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-BY-8	ENTERPRISE PRODUCTS OPER	362,398	855,000	842,029	01/31/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29379V-CH-4	ENTERPRISE PRODUCTS OPER	3,719,620	6,649,000	6,634,018	02/16/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29736R-AG-5	ESTEE LAUDER CO INC	1,718,317	3,500,000	4,126,815	06/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29736R-AJ-9	ESTEE LAUDER CO INC	1,126,564	1,511,000	1,511,587	03/15/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	30231G-AW-2	EXXON MOBIL CORPORATION	3,720,461	7,200,000	7,296,523	03/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	30231G-BF-8	EXXON MOBIL CORPORATION	415,996	731,000	645,875	03/19/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	30303M-AE-2	META PLATFORMS INC	3,131,585	5,600,000	5,590,008	11/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	30303M-AJ-1	META PLATFORMS INC	1,161,673	1,840,000	1,838,229	05/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	303901-BU-5	FAIRFAX FINL HLDGS LTD	750,097	1,326,000	1,343,329	03/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-ER-4	FLORIDA POWER & LIGHT CO	1,786,311	2,350,000	2,342,128	10/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-EV-5	FLORIDA POWER & LIGHT CO	309,373	500,000	565,710	02/01/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FA-0	FLORIDA POWER & LIGHT CO	1,726,659	2,747,000	2,789,825	02/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FA-0	FLORIDA POWER & LIGHT CO	2,313,107	3,680,000	3,737,370	02/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FA-0	FLORIDA POWER & LIGHT CO	3,708,514	5,900,000	5,991,979	02/01/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FB-8	FLORIDA POWER & LIGHT CO	515,968	834,000	948,125	04/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FB-8	FLORIDA POWER & LIGHT CO	632,896	1,023,000	1,162,987	04/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FD-4	FLORIDA POWER & LIGHT CO	286,647	500,000	563,780	02/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FF-9	FLORIDA POWER & LIGHT CO	998,884	2,000,000	2,016,287	02/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FG-7	FLORIDA POWER & LIGHT CO	277,390	558,000	589,615	06/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FG-7	FLORIDA POWER & LIGHT CO	485,183	976,000	1,031,297	06/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FG-7	FLORIDA POWER & LIGHT CO	1,806,513	3,634,000	3,839,892	06/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FP-7	FLORIDA POWER & LIGHT CO	1,339,375	3,058,000	2,958,720	12/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FQ-5	FLORIDA POWER & LIGHT CO	315,069	700,000	698,199	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FQ-5	FLORIDA POWER & LIGHT CO	1,440,315	3,200,000	3,191,769	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FU-6	FLORIDA POWER & LIGHT CO	67,276	150,000	164,290	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FU-6	FLORIDA POWER & LIGHT CO	2,242,532	5,000,000	5,476,317	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341081-FX-0	FLORIDA POWER & LIGHT CO	1,269,104	3,325,000	3,307,194	10/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341099-CH-0	DUKE ENERGY FLORIDA LLC	1,924,836	3,000,000	2,993,555	09/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	341099-CL-1	DUKE ENERGY FLORIDA LLC	120,915	186,000	197,057	06/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	341099-CL-1	DUKE ENERGY FLORIDA LLC	331,541	510,000	540,318	06/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341099-CL-1	DUKE ENERGY FLORIDA LLC	552,569	850,000	900,531	06/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	341099-CL-1	DUKE ENERGY FLORIDA LLC	2,600,322	4,000,000	4,237,792	06/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	35177P-AL-1	ORANGE SA	2,056,566	1,901,000	2,053,064	03/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369550-BH-0	GENERAL DYNAMICS CORP	1,201,583	2,300,000	2,620,848	04/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369550-BJ-6	GENERAL DYNAMICS CORP	646,061	1,363,000	1,446,605	04/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369550-BJ-6	GENERAL DYNAMICS CORP	1,235,242	2,606,000	2,765,849	04/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369550-BJ-6	GENERAL DYNAMICS CORP	1,697,866	3,582,000	3,801,715	04/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369550-BJ-6	GENERAL DYNAMICS CORP	2,225,427	4,695,000	4,982,985	04/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369550-BJ-6	GENERAL DYNAMICS CORP	5,169,911	10,907,000	11,576,021	04/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369604-BH-5	GENERAL ELECTRIC CO	446,588	868,000	862,760	03/11/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369604-BH-5	GENERAL ELECTRIC CO	7,486,006	14,550,000	14,462,165	03/11/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	37310P-AC-5	GEORGETOWN UNIVERSITY	361,318	765,000	887,882	04/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	37310P-AC-5	GEORGETOWN UNIVERSITY	3,881,452	8,218,000	9,538,061	04/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	37310P-AD-3	GEORGETOWN UNIVERSITY	489,793	1,327,000	1,327,000	04/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	373298-BU-1	GEORGIA-PACIFIC LLC	805,400	929,000	917,946	05/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	373298-BU-1	GEORGIA-PACIFIC LLC	866,954	1,000,000	988,102	05/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	373334-JR-3	GEORGIA POWER COMPANY	896,748	1,500,000	1,493,432	06/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	373334-KA-8	GEORGIA POWER CO	934,019	1,880,000	1,822,113	03/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	375558-AX-1	GILEAD SCIENCES INC	105,719	200,000	184,770	04/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	375558-AX-1	GILEAD SCIENCES INC	561,897	1,063,000	982,055	04/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	375558-BS-1	GILEAD SCIENCES INC	31,294	74,000	53,132	10/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	2,999,392	4,534,000	4,559,756	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	3,279,883	4,958,000	4,986,165	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	4,179,568	6,318,000	6,353,891	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	377372-AE-7	GLAXOSMITHKLINE CAP INC	4,796,117	7,250,000	7,291,185	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	384802-AB-0	WW GRAINGER INC	118,508	226,000	227,229	06/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	384802-AB-0	WW GRAINGER INC	777,117	1,482,000	1,490,060	06/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	384802-AB-0	WW GRAINGER INC	834,798	1,592,000	1,600,658	06/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	384802-AB-0	WW GRAINGER INC	2,689,496	5,129,000	5,156,894	06/15/2045	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	384802-AD-6	WW GRAINGER INC	4,728,551	9,700,000	11,336,864	05/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	386088-AH-1	DIAGEO INVESTMENT CORP	1,989,588	2,329,000	2,351,017	04/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	392274-2F-2	GTR ORLANDO FL AVIATION AUTH A	8,798,372	15,750,000	16,282,225	10/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	416515-BF-0	HARTFORD INSUR GRP INC/T	2,722,243	6,600,000	4,784,454	08/19/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	423012-AG-8	HEINEKEN NV	665,917	944,000	957,142	03/29/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	423012-AG-8	HEINEKEN NV	9,209,977	13,056,000	13,237,761	03/29/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-BB-3	HERSHEY COMPANY	1,540,073	3,950,000	2,697,730	11/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-BB-3	HERSHEY COMPANY	3,842,384	9,855,000	6,730,666	11/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-BG-2	HERSHEY COMPANY	1,339,785	3,800,000	3,851,332	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-BG-2	HERSHEY COMPANY	2,739,508	7,770,000	7,874,961	06/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-AS-1	HOME DEPOT INC	828,996	1,300,000	1,475,156	12/16/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-AS-1	HOME DEPOT INC	1,877,357	2,944,000	3,340,661	12/16/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-AV-4	HOME DEPOT INC	370,545	603,000	694,724	04/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-AV-4	HOME DEPOT INC	1,254,199	2,041,000	2,351,461	04/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BF-8	HOME DEPOT INC	29,671	60,000	51,957	03/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BH-4	HOME DEPOT INC	651,605	1,360,000	1,340,452	04/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BH-4	HOME DEPOT INC	709,100	1,480,000	1,458,727	04/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BH-4	HOME DEPOT INC	1,236,133	2,580,000	2,542,916	04/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BS-0	HOME DEPOT INC	6,827,181	15,000,000	14,785,280	06/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BZ-4	HOME DEPOT INC	240,247	623,000	487,450	12/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BZ-4	HOME DEPOT INC	3,035,679	7,872,000	6,159,240	12/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-BZ-4	HOME DEPOT INC	6,474,727	16,790,000	13,136,896	12/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-CD-2	HOME DEPOT INC	450,179	1,109,000	775,105	04/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-CD-2	HOME DEPOT INC	2,029,662	5,000,000	3,494,610	04/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-CG-5	HOME DEPOT INC	327,619	1,025,000	592,498	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-CK-6	HOME DEPOT INC	2,417,262	7,000,000	4,226,086	09/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-CQ-3	HOME DEPOT INC	2,975,025	7,071,000	5,279,831	04/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-CT-7	HOME DEPOT INC	77,577	151,000	139,393	09/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	438516-BS-4	HONEYWELL INTERNATIONAL	230,072	510,000	515,625	11/21/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	438516-CF-1	HONEYWELL INTERNATIONAL	824,168	1,310,000	1,274,227	09/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	438516-CF-1	HONEYWELL INTERNATIONAL	1,333,768	2,120,000	2,062,108	09/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	44891A-CT-2	HYUNDAI CAPITAL AMERICA	1,078,061	1,420,000	1,419,490	01/08/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	44891A-CT-2	HYUNDAI CAPITAL AMERICA	2,323,146	3,060,000	3,058,902	01/08/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	45138L-BD-4	IDAHO POWER CO	642,791	1,462,000	1,357,595	03/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	45138L-BF-9	IDAHO POWER CO	307,678	662,000	794,641	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	45138L-BF-9	IDAHO POWER CO	1,010,875	2,175,000	2,610,791	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	452308-AQ-2	ILLINOIS TOOL WORKS INC	756,254	1,370,000	1,502,033	09/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	452308-AQ-2	ILLINOIS TOOL WORKS INC	1,368,986	2,480,000	2,719,009	09/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	452308-AR-0	ILLINOIS TOOL WORKS INC	1,124,547	2,325,000	2,283,510	09/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AA-8	INDIANA UNIV HEALTH INC	384,505	768,000	851,455	11/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AA-8	INDIANA UNIV HEALTH INC	385,006	769,000	852,563	11/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AA-8	INDIANA UNIV HEALTH INC	870,645	1,739,000	1,927,968	11/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AA-8	INDIANA UNIV HEALTH INC	982,792	1,963,000	2,176,309	11/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AA-8	INDIANA UNIV HEALTH INC	1,001,316	2,000,000	2,217,330	11/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AA-8	INDIANA UNIV HEALTH INC	6,981,678	13,945,000	15,460,332	11/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455170-AB-6	INDIANA UNIV HEALTH INC	341,337	870,000	870,000	11/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455434-BS-8	INDIANAPOLIS PWR & LIGHT	198,883	400,000	406,088	09/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455434-BS-8	INDIANAPOLIS PWR & LIGHT	1,591,061	3,200,000	3,248,706	09/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	455434-BT-6	INDIANAPOLIS PWR & LIGHT	701,129	1,500,000	1,516,112	05/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	458140-CJ-7	INTEL CORP	14,475,820	18,230,000	17,351,485	02/10/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	458340-AA-7	INTEGRIS BAPTIST MEDICAL	426,101	1,000,000	1,000,000	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	458340-AA-7	INTEGRIS BAPTIST MEDICAL	426,101	1,000,000	1,000,000	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	458340-AA-7	INTEGRIS BAPTIST MEDICAL	1,278,303	3,000,000	3,000,000	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	459200-AR-2	IBM CORP	673,466	878,000	878,875	08/01/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	459200-GS-4	IBM CORP	1,044,720	1,750,000	1,750,000	11/30/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46124H-AD-8	INTUIT INC	76,724	118,000	118,721	07/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46124H-AD-8	INTUIT INC	371,264	571,000	574,491	07/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46124H-AH-9	INTUIT INC	357,970	700,000	661,700	09/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46124H-AH-9	INTUIT INC	10,120,331	19,790,000	18,707,202	09/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46647P-AA-4	JPMORGAN CHASE & CO	1,137,549	2,398,000	2,394,911	02/22/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46647P-AA-4	JPMORGAN CHASE & CO	1,636,591	3,450,000	3,445,556	02/22/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46647P-AN-6	JPMORGAN CHASE & CO	200,971	450,000	353,483	01/23/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	46647P-EH-5	JPMORGAN CHASE & CO	2,655,832	3,520,000	3,520,000	04/22/2035	V

SCHEDULE DB - PART D - SECTION 2

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Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	478111-AC-1	JOHNS HOPKINS HEALTH SYS	248,449	496,000	490,261	05/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478111-AC-1	JOHNS HOPKINS HEALTH SYS	300,543	600,000	593,057	05/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478115-AB-4	JOHNS HOPKINS UNIVERSITY	270,154	535,000	687,535	07/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478115-AB-4	JOHNS HOPKINS UNIVERSITY	3,649,345	7,227,000	9,287,500	07/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AN-4	JOHNSON & JOHNSON	146,354	208,000	252,429	08/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	278,816	400,000	413,397	07/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	383,372	550,000	568,421	07/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	451,682	648,000	669,704	07/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AT-1	JOHNSON & JOHNSON	11,011,851	15,798,000	16,327,132	07/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AV-6	JOHNSON & JOHNSON	134,959	226,000	238,490	09/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AV-6	JOHNSON & JOHNSON	597,162	1,000,000	1,055,263	09/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BA-1	JOHNSON & JOHNSON	2,808,040	4,524,000	4,785,228	05/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	71,135	121,000	125,793	12/05/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	116,403	198,000	205,844	12/05/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	2,263,392	3,850,000	4,002,518	12/05/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BK-9	JOHNSON & JOHNSON	5,584,405	9,499,000	9,875,304	12/05/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BU-7	JOHNSON & JOHNSON	910,532	1,335,000	1,331,052	03/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BV-5	JOHNSON & JOHNSON	199,868	404,000	411,318	03/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-BV-5	JOHNSON & JOHNSON	375,494	759,000	772,748	03/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BM-1	EVERGY METRO	112,458	200,000	222,605	10/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BQ-2	EVERGY METRO	2,647,191	5,541,000	5,384,573	06/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BR-0	EVERGY METRO	595,863	1,280,000	1,320,616	03/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BR-0	EVERGY METRO	2,785,658	5,984,000	6,173,881	03/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BR-0	EVERGY METRO	2,820,106	6,058,000	6,250,229	03/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BS-8	EVERGY METRO	460,039	1,000,000	1,065,101	04/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BS-8	EVERGY METRO	2,154,821	4,684,000	4,988,932	04/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485134-BS-8	EVERGY METRO	4,232,355	9,200,000	9,798,928	04/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	485260-BM-4	EVERGY KANSAS SOUTH INC	1,266,430	2,637,000	2,668,062	07/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	487836-AT-5	KELLANOVA	600,910	748,000	756,107	04/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	487836-AT-5	KELLANOVA	1,004,194	1,250,000	1,263,548	04/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	487836-AT-5	KELLANOVA	2,227,703	2,773,000	2,803,055	04/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	487836-AT-5	KELLANOVA	3,668,922	4,567,000	4,616,499	04/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	487836-AT-5	KELLANOVA	3,742,028	4,658,000	4,708,485	04/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	571,274	1,000,000	1,044,758	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	1,769,235	3,097,000	3,235,617	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BG-1	KENTUCKY UTILITIES CO	2,570,733	4,500,000	4,701,413	11/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BJ-5	KENTUCKY UTILITIES CO	632,817	1,225,000	1,229,211	11/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BJ-5	KENTUCKY UTILITIES CO	1,108,593	2,146,000	2,153,376	11/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	491674-BL-0	KENTUCKY UTILITIES CO	1,320,258	2,752,000	2,868,388	10/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	494368-BG-7	KIMBERLY-CLARK CORP	5,170,113	8,775,000	8,724,203	03/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	494368-CA-9	KIMBERLY-CLARK CORP	1,193,165	3,197,000	3,192,080	02/07/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-AY-5	KIMCO REALTY OP LLC	233,531	365,000	318,028	12/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-AY-5	KIMCO REALTY OP LLC	233,531	365,000	318,028	12/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-AY-5	KIMCO REALTY OP LLC	322,464	504,000	439,141	12/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-BA-6	KIMCO REALTY OP LLC	576,924	820,000	799,204	02/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-BA-6	KIMCO REALTY OP LLC	576,924	820,000	799,204	02/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-BA-6	KIMCO REALTY OP LLC	816,136	1,160,000	1,130,581	02/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-BA-6	KIMCO REALTY OP LLC	2,836,775	4,032,000	3,929,743	02/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49446R-BA-6	KIMCO REALTY OP LLC	12,109,765	17,212,000	16,775,482	02/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	49447B-AC-7	KIMCO REALTY OP LLC	257,532	360,000	368,068	02/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	494550-AW-6	KINDER MORGAN ENER PART	903,593	923,000	921,583	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	494550-BH-8	KINDER MORGAN ENER PART	1,552,587	1,700,000	1,697,973	03/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	500472-AC-9	KONINKLIJKE PHILIPS NV	24,925	26,000	26,173	03/11/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	500472-AC-9	KONINKLIJKE PHILIPS NV	299,101	312,000	314,076	03/11/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	500472-AC-9	KONINKLIJKE PHILIPS NV	1,684,361	1,757,000	1,768,691	03/11/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	500472-AC-9	KONINKLIJKE PHILIPS NV	4,875,732	5,086,000	5,119,843	03/11/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	500472-AC-9	KONINKLIJKE PHILIPS NV	7,251,765	7,564,500	7,614,835	03/11/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	501044-BT-7	KROGER CO	9,730,305	12,047,000	12,148,851	06/01/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	50249A-AA-1	LYB INT FINANCE III	256,123	400,000	398,882	10/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	51808B-AE-2	ENI USA INC	2,362,833	3,000,000	2,998,689	11/15/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	532457-BT-4	ELI LILLY & CO	55,391	113,000	119,181	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	532457-BT-4	ELI LILLY & CO	802,929	1,638,000	1,727,596	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	532457-BT-4	ELI LILLY & CO	1,524,978	3,111,000	3,281,167	03/15/2049	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BT-4	ELI LILLY & CO	1,875,463	3,826,000	4,035,276	03/15/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BT-4	ELI LILLY & CO	2,450,944	5,000,000	5,273,492	03/15/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BT-4	ELI LILLY & CO	5,492,566	11,205,000	11,817,896	03/15/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-BY-3	ELI LILLY & CO	2,110,666	6,000,000	5,980,253	05/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-CM-8	ELI LILLY & CO	182,352	321,000	304,008	02/09/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-CM-8	ELI LILLY & CO	887,331	1,562,000	1,479,314	02/09/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Municipal	532457-CS-5	ELI LILLY & CO	1,253,117	2,195,000	2,046,864	08/14/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	532457-CS-5	ELI LILLY & CO	2,186,532	3,830,000	3,571,520	08/14/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Municipal	532457-DF-2	ELI LILLY & CO	62,806	100,000	100,354	10/15/2055	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-AR-0	LOCKHEED MARTIN CORP	5,379,124	7,000,000	7,221,242	09/01/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BD-0	LOCKHEED MARTIN CORP	256,883	560,000	519,890	03/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	1,311,717	2,500,000	2,877,788	05/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BL-2	LOCKHEED MARTIN CORP	1,574,060	3,000,000	3,453,346	05/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BN-8	LOCKHEED MARTIN CORP	491,254	1,096,000	1,230,537	09/15/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BN-8	LOCKHEED MARTIN CORP	8,779,380	19,587,000	21,991,360	09/15/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BQ-1	LOCKHEED MARTIN CORP	1,121,874	3,095,000	2,464,804	06/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BQ-1	LOCKHEED MARTIN CORP	2,438,398	6,727,000	5,357,264	06/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BS-7	LOCKHEED MARTIN CORP	985,127	2,150,000	1,746,808	06/15/2053	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	539830-BX-6	LOCKHEED MARTIN CORP	43,984	75,000	75,380	11/15/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	546676-AU-1	LOUISVILLE GAS & ELEC	106,213	187,000	200,400	11/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	546676-AV-9	LOUISVILLE GAS & ELEC	229,881	445,000	442,641	11/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	546676-AV-9	LOUISVILLE GAS & ELEC	3,062,835	5,929,000	5,897,568	11/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	546676-AX-5	LOUISVILLE GAS & ELEC	1,007,465	2,100,000	2,171,258	10/01/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	548661-DA-2	LOWE'S COS INC	4,028,411	7,710,000	7,746,827	09/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	548661-DA-2	LOWE'S COS INC	24,158,452	46,237,000	46,457,852	09/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	549271-AF-1	LUBRIZOL CORP	4,017,439	4,809,000	5,040,529	10/01/2034	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	55336V-AN-0	MPLX LP	1,287,790	2,590,000	2,352,759	04/15/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AC-9	MARS INC	1,931,873	3,000,000	2,994,138	04/01/2034	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AD-7	MARS INC	1,150,240	2,280,000	2,270,334	04/01/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AF-2	MARS INC	125,924	284,000	295,600	04/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AF-2	MARS INC	186,669	421,000	438,196	04/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AF-2	MARS INC	1,122,230	2,531,000	2,634,382	04/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AG-0	MARS INC	2,454,937	5,540,000	5,360,124	04/01/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AG-0	MARS INC	14,539,076	32,810,000	31,744,704	04/01/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571676-AN-5	MARS INC	5,830,648	14,260,000	14,347,653	07/16/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571748-BX-9	MARSH & MCLENNAN COS INC	1,951,278	3,600,000	3,505,246	03/15/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	571748-BX-9	MARSH & MCLENNAN COS INC	3,333,434	6,150,000	5,988,128	03/15/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	573284-AX-4	MARTIN MARIETTA MATERIAL	1,396,436	2,533,000	2,297,483	07/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	573284-AX-4	MARTIN MARIETTA MATERIAL	5,353,095	9,710,000	8,807,170	07/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	575718-AG-6	MASS INSTITUTE OF TECH	980,682	2,360,000	2,577,796	07/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	575718-AH-4	MASS INSTITUTE OF TECH	526,370	1,505,000	1,505,000	07/01/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	575718-AJ-0	MASS INSTITUTE OF TECH	5,786,448	14,165,000	14,165,000	04/01/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	575718-AK-7	MASS INSTITUTE OF TECH	672,519	1,051,000	1,051,000	06/01/2055	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	57582P-UE-8	MASSACHUSETTS ST	133,892	150,000	150,746	12/01/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	57582P-UE-8	MASSACHUSETTS ST	8,035,825	12,180,000	12,240,597	12/01/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	57636Q-AH-7	MASTERCARD INC	474,301	1,031,000	1,012,287	11/21/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	578454-AB-6	MAYO CLINIC	99,179	186,000	186,000	11/15/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	578454-AD-2	MAYO CLINIC	3,522,026	6,900,000	6,215,666	11/15/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	578454-AD-2	MAYO CLINIC	4,093,718	8,020,000	7,224,586	11/15/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58013M-EC-4	MCDONALD'S CORP	1,491,180	2,270,000	2,603,329	10/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58013M-ER-1	MCDONALD'S CORP	1,984,922	4,300,000	3,790,957	05/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58013M-ER-1	MCDONALD'S CORP	11,803,436	17,510,000	15,437,130	05/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AA-6	MEMORIAL SLOAN-KETTERING	409,837	675,000	721,438	07/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AA-6	MEMORIAL SLOAN-KETTERING	505,769	833,000	890,308	07/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AA-6	MEMORIAL SLOAN-KETTERING	607,165	1,000,000	1,068,798	07/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AA-6	MEMORIAL SLOAN-KETTERING	1,013,966	1,670,000	1,784,892	07/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AB-4	MEMORIAL SLOAN-KETTERING	362,396	725,000	721,316	07/01/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AD-0	MEMORIAL SLOAN-KETTERING	61,420	151,000	151,000	01/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	586054-AD-0	MEMORIAL SLOAN-KETTERING	1,429,741	3,515,000	3,515,000	01/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	589331-AS-6	MERCK & CO INC	2,982,158	6,426,000	5,931,652	09/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AT-2	MERCK & CO INC	1,236,184	2,725,000	2,754,406	02/10/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AT-2	MERCK & CO INC	1,281,548	2,825,000	2,855,485	02/10/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AT-2	MERCK & CO INC	3,220,882	7,100,000	7,176,617	02/10/2045	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AV-7	MERCK & CO INC	824,393	1,600,000	1,625,658	03/07/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AW-5	MERCK & CO INC	445,020	984,000	1,014,385	03/07/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-AW-5	MERCK & CO INC	2,292,034	5,068,000	5,224,497	03/07/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BF-1	MERCK & CO INC	40,719	116,000	71,652	12/10/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BF-1	MERCK & CO INC	89,160	254,000	156,894	12/10/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BF-1	MERCK & CO INC	537,065	1,530,000	945,071	12/10/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BL-8	MERCK & CO INC	1,061,360	1,945,000	1,805,050	05/17/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BM-6	MERCK & CO INC	126,866	240,000	224,883	05/17/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58933Y-BM-6	MERCK & CO INC	133,738	253,000	237,065	05/17/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	59156R-AJ-7	METLIFE INC	5,625,963	7,203,000	7,266,182	06/15/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	592189-AA-2	THE MET	731,585	1,500,000	1,435,118	07/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	594918-AD-6	MICROSOFT CORP	2,134,024	3,228,000	3,227,185	06/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	594918-AD-6	MICROSOFT CORP	2,808,344	4,248,000	4,246,927	06/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	594918-AD-6	MICROSOFT CORP	5,698,665	8,620,000	8,617,823	06/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	595620-AL-9	MIDAMERICAN ENERGY CO	341,557	650,000	673,866	09/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	595620-AL-9	MIDAMERICAN ENERGY CO	1,760,332	3,350,000	3,473,003	09/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	595620-AN-5	MIDAMERICAN ENERGY CO	106,275	210,000	209,570	10/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	595620-AN-5	MIDAMERICAN ENERGY CO	3,092,100	6,110,000	6,097,494	10/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	595620-AP-0	MIDAMERICAN ENERGY CO	486,245	1,000,000	1,027,856	05/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	595620-AR-6	MIDAMERICAN ENERGY CO	523,830	1,155,000	1,145,224	08/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	605417-BZ-6	MISSISSIPPI POWER CO	745,428	1,507,000	1,435,528	03/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC	6,900,825	13,800,000	13,800,000	01/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	60636W-NU-5	MISSOURI ST HIGHWAY & TRANSPRT	6,835,250	8,425,000	8,463,161	05/01/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	610202-BP-7	MONONGAHELA POWER CO	248,330	440,000	439,375	12/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	61747Y-DY-8	MORGAN STANLEY	31,124	64,000	64,257	01/27/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	61747Y-FR-1	MORGAN STANLEY	2,324,983	3,090,000	3,093,819	04/19/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	62952E-AA-5	NYU LANGONE HOSPITALS	406,043	800,000	800,418	07/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	62952E-AA-5	NYU LANGONE HOSPITALS	812,085	1,600,000	1,600,835	07/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	62952E-AA-5	NYU LANGONE HOSPITALS	1,167,372	2,300,000	2,301,200	07/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	62952E-AB-3	NYU LANGONE HOSPITALS	1,493,089	2,485,000	2,841,808	07/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	62952E-AE-7	NYU LANGONE HOSPITALS	1,373,984	2,710,000	2,710,000	07/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	63946B-AF-7	NBCUNIVERSAL MEDIA LLC	2,844,623	4,325,000	4,932,609	04/30/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	63946B-AG-5	NBCUNIVERSAL MEDIA LLC	29,439	48,000	55,816	04/01/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AN-4	NESTLE HOLDINGS INC	516,056	1,037,000	1,121,021	09/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AN-4	NESTLE HOLDINGS INC	1,430,724	2,875,000	3,107,940	09/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AN-4	NESTLE HOLDINGS INC	1,443,165	2,900,000	3,134,966	09/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AN-4	NESTLE HOLDINGS INC	2,488,215	5,000,000	5,405,114	09/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AN-4	NESTLE HOLDINGS INC	4,254,848	8,550,000	9,242,744	09/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AN-4	NESTLE HOLDINGS INC	8,281,366	12,300,000	13,296,580	09/24/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-AY-0	NESTLE HOLDINGS INC	1,667,238	3,787,000	3,351,839	09/14/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-BE-3	NESTLE HOLDINGS INC	5,517,175	7,387,000	7,398,587	01/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641062-BE-3	NESTLE HOLDINGS INC	5,180,334	9,384,000	9,398,720	01/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	641423-CA-4	NEVADA POWER CO	2,793,084	4,800,000	4,798,715	05/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	644188-BG-8	NEW ENGLAND POWER CO	1,266,576	3,580,000	2,239,620	10/06/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	64972G-XP-4	NEW YORK CITY NY MUNI WTR FIN	9,038,892	16,375,000	17,564,986	06/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	64985S-FG-3	NEW YORK ST DORM AUTH REVENUES	3,626,207	5,630,000	5,661,962	07/01/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	64990C-QE-4	NEW YORK ST DORM AUTH REVENUES	4,106,639	6,155,000	9,088,226	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	651639-AZ-9	NEWMONT CORP	9,556,816	14,797,000	14,636,545	07/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	65364U-AN-6	NIAGARA MOHAWK POWER	1,133,397	1,714,000	1,533,205	06/27/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	65364U-AS-5	NIAGARA MOHAWK POWER	13,032,128	23,327,000	22,812,513	09/16/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	65364U-AU-0	NIAGARA MOHAWK POWER	2,301,788	4,178,000	4,165,617	01/17/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	65364U-AU-0	NIAGARA MOHAWK POWER	2,605,902	4,730,000	4,715,980	01/17/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	65364U-AU-0	NIAGARA MOHAWK POWER	24,574,259	44,605,000	44,472,792	01/17/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	654106-AE-3	NIKE INC	133,064	286,000	287,832	11/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	654106-AG-8	NIKE INC	1,693,624	4,000,000	3,965,877	11/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	654106-AJ-2	NIKE INC	1,367,673	1,839,000	1,846,280	03/27/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	655844-CC-0	NORFOLK SOUTHERN CORP	461,783	1,000,000	843,334	05/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	655844-CP-1	NORFOLK SOUTHERN CORP	698,541	1,440,000	1,211,603	06/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	662352-AB-9	NORTHWELL HEALTHCARE INC	111,296	180,000	215,122	11/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	66285W-FB-7	N TX TOLLWAY AUTH REVENUE	6,965,872	10,000,000	13,768,407	01/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	665501-AL-6	NORTHERN NATURAL GAS CO	1,523,213	3,295,000	3,311,995	01/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	665772-CA-5	NORTHERN STATES PWR-MINN	535,172	740,000	802,053	07/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	665772-CE-7	NORTHERN STATES PWR-MINN	3,151,308	5,290,000	5,811,663	11/01/2039	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CJ-6	NORTHERN STATES PWR-MINN	436,242	970,000	848,637	08/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CJ-6	NORTHERN STATES PWR-MINN	764,548	1,700,000	1,487,301	08/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CL-1	NORTHERN STATES PWR-MINN	2,164,240	4,430,000	4,872,794	05/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CP-2	NORTHERN STATES PWR-MINN	672,210	1,475,000	1,468,171	05/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CR-8	NORTHERN STATES PWR-MINN	737,684	1,980,000	1,286,554	03/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665772-CU-1	NORTHERN STATES PWR-MINN	246,799	636,000	645,785	04/01/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665789-BC-6	NORTHERN STATES PWR-WISC	2,625,212	4,580,000	4,472,373	06/15/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665789-BC-6	NORTHERN STATES PWR-WISC	8,060,694	9,630,000	9,403,702	06/15/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	665789-BC-6	NORTHERN STATES PWR-WISC	7,598,212	13,256,000	12,944,494	06/15/2054	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	668074-AU-1	NORTHWESTERN CORP	209,716	430,000	495,241	11/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	668074-AU-1	NORTHWESTERN CORP	1,148,074	2,354,000	2,711,155	11/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	668103-AC-8	NORTHWESTERN MEMORIAL	310,217	805,000	802,044	07/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	668103-AC-8	NORTHWESTERN MEMORIAL	1,953,401	5,069,000	5,050,384	07/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	668444-AS-1	NORTHWESTERN UNIVERSITY	221,595	575,000	401,697	12/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66988A-AE-4	NOVANT HEALTH INC	465,546	930,000	887,462	11/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66988A-AE-4	NOVANT HEALTH INC	1,767,073	3,530,000	3,368,539	11/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66988A-AG-9	NOVANT HEALTH INC	1,538,293	3,211,000	3,211,000	11/01/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66988A-AH-7	NOVANT HEALTH INC	3,563,854	9,300,000	9,291,267	11/01/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AF-5	NOVARTIS CAPITAL CORP	1,681,437	3,270,000	3,180,942	09/21/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AH-1	NOVARTIS CAPITAL CORP	1,020,750	1,826,000	1,964,830	05/06/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AK-4	NOVARTIS CAPITAL CORP	35,380	68,000	78,007	11/20/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AK-4	NOVARTIS CAPITAL CORP	5,328,905	10,242,000	11,749,296	11/20/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-AS-7	NOVARTIS CAPITAL CORP	2,850,216	7,302,000	7,004,862	08/14/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	66989H-BL-1	NOVARTIS CAPITAL CORP	68,723	110,000	109,036	03/18/2056	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67021C-AJ-6	NSTAR ELECTRIC CO	250,733	500,000	498,070	03/01/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67021C-AJ-6	NSTAR ELECTRIC CO	1,720,027	3,430,000	3,416,757	03/01/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67021C-AR-8	NSTAR ELECTRIC CO	225,426	355,000	340,306	08/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	670346-AS-4	NUCOR CORP	265,982	387,000	392,151	06/01/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	670346-AS-4	NUCOR CORP	276,979	403,000	408,364	06/01/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	670346-AS-4	NUCOR CORP	10,159,558	14,782,000	14,978,766	06/01/2030	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67077M-AU-2	NUTRIEN LTD	10,371	14,000	14,621	04/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67077M-AU-2	NUTRIEN LTD	24,445	33,000	34,465	04/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67077M-AU-2	NUTRIEN LTD	11,959,242	23,576,000	24,622,522	04/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67077M-BB-3	NUTRIEN LTD	4,108,958	4,955,000	5,111,102	03/27/2053	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67777J-AK-4	OHIOHEALTH CORP	98,537	230,000	235,294	11/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67777J-AK-4	OHIOHEALTH CORP	3,663,863	8,552,000	8,748,839	11/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67777J-AK-4	OHIOHEALTH CORP	4,644,520	10,841,000	11,090,524	11/15/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67777J-AL-2	OHIOHEALTH CORP	828,209	1,200,000	1,200,000	11/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	67777J-AL-2	OHIOHEALTH CORP	1,860,020	2,695,000	2,695,000	11/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BM-2	OKLAHOMA G&E CO	3,706,683	6,500,000	6,472,680	05/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BN-0	OKLAHOMA G&E CO	299,652	625,000	593,751	05/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BN-0	OKLAHOMA G&E CO	529,784	1,105,000	1,049,752	05/01/2043	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BP-5	OKLAHOMA G&E CO	118,665	240,000	242,588	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BP-5	OKLAHOMA G&E CO	716,935	1,450,000	1,465,637	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BP-5	OKLAHOMA G&E CO	1,186,651	2,400,000	2,425,882	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BQ-3	OKLAHOMA G&E CO	253,100	545,000	522,875	12/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BY-6	OKLAHOMA G&E CO	415,147	746,000	750,176	04/01/2053	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BY-6	OKLAHOMA G&E CO	493,057	886,000	890,960	04/01/2053	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	678858-BZ-3	OKLAHOMA G&E CO	285,286	500,000	494,094	04/01/2055	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68233D-AP-2	ONCOR ELECTRIC DELIVERY	1,414,878	1,736,000	1,838,205	01/15/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68233D-AT-4	ONCOR ELECTRIC DELIVERY	1,022,725	1,250,000	1,275,865	05/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68233D-AT-4	ONCOR ELECTRIC DELIVERY	7,310,441	8,935,000	9,119,880	05/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68233J-AF-1	ONCOR ELECTRIC DELIVERY	4,933,158	7,000,000	7,038,671	09/01/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68235P-AF-5	ONE GAS INC	449,198	863,000	927,024	02/01/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68235P-AF-5	ONE GAS INC	462,732	889,000	954,953	02/01/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	68235P-AF-5	ONE GAS INC	1,377,784	2,647,000	2,843,376	02/01/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	682680-BZ-5	ONEOK LLC	458,821	635,000	667,082	02/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	682680-BZ-5	ONEOK LLC	12,860,709	17,799,000	18,698,257	02/01/2049	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	686514-AH-3	ORLANDO HEALTH OBL GRP	801,636	2,007,000	2,052,686	10/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	686514-AH-3	ORLANDO HEALTH OBL GRP	1,058,463	2,650,000	2,710,322	10/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	686514-AH-3	ORLANDO HEALTH OBL GRP	2,082,975	5,215,000	5,333,710	10/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	693304-AH-0	PECO ENERGY CO	187,588	300,000	314,725	10/01/2036	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	693304-AS-6	PECO ENERGY CO	1,885,325	3,943,000	3,997,547	10/01/2044	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-AW-7	PECO ENERGY CO	2,262,081	5,100,000	4,947,901	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-AX-5	PECO ENERGY CO	742,938	2,000,000	1,335,074	09/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-AY-3	PECO ENERGY CO	592,188	1,655,000	1,653,541	06/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-BA-4	PECO ENERGY CO	28,383	77,000	73,491	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-BA-4	PECO ENERGY CO	524,542	1,423,000	1,358,144	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-BA-4	PECO ENERGY CO	3,317,551	9,000,000	8,589,809	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693304-BE-6	PECO ENERGY CO	5,100,573	10,940,000	9,044,289	08/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693475-BW-4	PNC FINANCIAL SERVICES	5,883,336	7,988,000	7,979,561	01/22/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AM-5	PPL ELECTRIC UTILITIES	3,671,356	5,675,000	5,782,221	05/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AN-3	PPL ELECTRIC UTILITIES	357,558	630,000	656,495	07/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AN-3	PPL ELECTRIC UTILITIES	2,525,611	4,450,000	4,637,147	07/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AN-3	PPL ELECTRIC UTILITIES	2,553,989	4,500,000	4,689,250	07/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AR-4	PPL ELECTRIC UTILITIES	265,793	500,000	525,553	07/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AT-0	PPL ELECTRIC UTILITIES	1,418,369	3,000,000	3,174,054	10/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AT-0	PPL ELECTRIC UTILITIES	1,418,369	3,000,000	3,174,054	10/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AT-0	PPL ELECTRIC UTILITIES	3,408,814	7,210,000	7,628,310	10/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AU-7	PPL ELECTRIC UTILITIES	545,226	1,187,000	1,279,639	06/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AU-7	PPL ELECTRIC UTILITIES	551,197	1,200,000	1,293,653	06/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AV-5	PPL ELECTRIC UTILITIES	701,737	1,500,000	1,712,862	06/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-AW-3	PPL ELECTRIC UTILITIES	141,182	379,000	369,200	10/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-BD-4	PPL ELECTRIC UTILITIES	1,539,853	2,743,000	2,716,235	08/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-BD-4	PPL ELECTRIC UTILITIES	4,883,966	8,700,000	8,615,108	08/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	69351U-BD-4	PPL ELECTRIC UTILITIES	11,912,385	21,220,000	21,012,942	08/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	695114-CG-1	PACIFICORP	13,491,096	14,560,000	15,296,602	10/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-BP-2	PEPSICO INC	1,818,712	3,001,000	2,980,065	01/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-BP-2	PEPSICO INC	3,333,195	5,500,000	5,461,632	01/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-BP-2	PEPSICO INC	6,060,354	10,000,000	9,930,240	01/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-DD-7	PEPSICO INC	59,857	117,000	125,495	04/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-DD-7	PEPSICO INC	644,616	1,260,000	1,351,482	04/14/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-DP-0	PEPSICO INC	305,194	700,000	677,329	10/06/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-DP-0	PEPSICO INC	1,059,461	2,430,000	2,351,298	10/06/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-EG-9	PEPSICO INC	530,830	675,000	720,474	03/01/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-EG-9	PEPSICO INC	2,215,330	2,817,000	3,006,779	03/01/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-EM-6	PEPSICO INC	224,706	550,000	569,750	07/29/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-EM-6	PEPSICO INC	3,677,012	9,000,000	9,323,184	07/29/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-EP-9	PEPSICO INC	290,649	774,000	615,375	10/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-EP-9	PEPSICO INC	2,896,730	7,714,000	6,133,080	10/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-FG-8	PEPSICO INC	954,154	2,660,000	1,712,117	10/21/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-FG-8	PEPSICO INC	3,845,311	10,720,000	6,899,959	10/21/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-FN-3	PEPSICO INC	1,403,244	3,000,000	2,435,823	07/18/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-FN-3	PEPSICO INC	3,274,235	7,000,000	5,683,587	07/18/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-FT-0	PEPSICO INC	92,101	183,000	158,252	02/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-CY-7	PFIZER INC	64,659	94,000	108,514	03/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-CY-7	PFIZER INC	5,559,919	5,535,000	6,389,656	03/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-DT-7	PFIZER INC	314,265	525,000	617,835	09/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-DT-7	PFIZER INC	1,011,036	1,689,000	1,987,664	09/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-ED-1	PFIZER INC	117,656	247,000	285,239	12/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-EK-5	PFIZER INC	998,097	2,142,000	2,167,755	09/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-EK-5	PFIZER INC	5,470,873	8,040,000	8,136,670	09/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-EK-5	PFIZER INC	8,014,598	17,200,000	17,406,807	09/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AC-3	PHILIP MORRIS INTL INC	983,108	1,500,000	1,547,124	05/16/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AC-3	PHILIP MORRIS INTL INC	4,892,601	7,465,000	7,699,523	05/16/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AM-1	PHILIP MORRIS INTL INC	922,607	1,780,000	1,755,700	11/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	718172-AP-4	PHILIP MORRIS INTL INC	102,740	200,000	196,671	03/20/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Municipal	718172-AP-4	PHILIP MORRIS INTL INC	6,113,016	11,900,000	11,701,904	03/20/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AW-9	PHILIP MORRIS INTL INC	148,596	306,000	296,724	03/04/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AW-9	PHILIP MORRIS INTL INC	169,962	350,000	339,391	03/04/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-CX-5	PHILIP MORRIS INTL INC	1,189,223	1,556,000	1,605,144	11/17/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-CX-5	PHILIP MORRIS INTL INC	6,238,072	8,162,000	8,419,786	11/17/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-CX-5	PHILIP MORRIS INTL INC	11,877,710	15,541,000	16,031,843	11/17/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-DB-2	PHILIP MORRIS INTL INC	311,501	423,000	422,361	02/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-DB-2	PHILIP MORRIS INTL INC	880,008	1,195,000	1,193,195	02/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-DB-2	PHILIP MORRIS INTL INC	13,931,376	18,918,000	18,889,419	02/15/2033	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-DJ-5	PHILIP MORRIS INTL INC	98,575	136,000	131,842	02/13/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-DJ-5	PHILIP MORRIS INTL INC	6,150,780	8,486,000	8,226,555	02/13/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718546-AL-8	PHILLIPS 66	11,493,425	21,701,000	22,973,860	11/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	72014T-AC-3	PIEDMONT HEALTHCARE INC	708,029	1,051,000	1,036,675	01/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	72014T-AC-3	PIEDMONT HEALTHCARE INC	834,006	1,238,000	1,221,126	01/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	72014T-AC-3	PIEDMONT HEALTHCARE INC	1,347,344	2,000,000	1,972,740	01/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	725906-AN-1	BARRICK MINING CORP	143,501	148,000	165,573	10/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	725906-AN-1	BARRICK MINING CORP	1,893,627	1,953,000	2,184,897	10/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	73102Q-AA-4	POLAR TANKERS INC	528,158	560,631	560,631	05/10/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	737679-DC-1	POTOMAC ELECTRIC POWER	1,424,667	1,926,000	2,379,456	12/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74005P-BS-2	LINDE INC/CT	6,776,827	22,500,000	17,839,811	08/10/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	740816-AG-8	PRES & FELLOWS OF HARVAR	2,836,292	2,925,000	3,252,858	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	740816-AN-3	PRES & FELLOWS OF HARVAR	121,122	290,000	263,225	07/15/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	740816-AN-3	PRES & FELLOWS OF HARVAR	2,432,874	5,825,000	5,287,200	07/15/2056	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	740816-AP-8	PRES & FELLOWS OF HARVAR	43,601	115,000	118,010	10/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	740816-AP-8	PRES & FELLOWS OF HARVAR	2,741,168	7,230,000	7,419,214	10/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-CB-3	PROCTER & GAMBLE CO/THE	2,558,983	3,195,000	3,068,318	02/01/2034	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-FB-0	PROCTER & GAMBLE CO/THE	444,711	909,000	958,040	10/25/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-FK-0	PROCTER & GAMBLE CO/THE	62,244	131,000	98,260	03/25/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-FK-0	PROCTER & GAMBLE CO/THE	417,651	879,000	659,316	03/25/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	743315-AL-7	PROGRESSIVE CORP	2,490,881	3,166,000	3,267,278	12/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	743315-AL-7	PROGRESSIVE CORP	11,629,096	14,781,000	15,253,835	12/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74340X-CK-5	PROLOGIS LP	86,396	161,000	154,953	03/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74340X-CK-5	PROLOGIS LP	4,113,218	7,665,000	7,377,113	03/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CE-9	PUBLIC SERVICE COLORADO	533,515	1,000,000	1,030,777	08/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CE-9	PUBLIC SERVICE COLORADO	720,245	1,350,000	1,391,549	08/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	129,089	194,000	174,823	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	530,844	1,165,000	1,049,841	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	769,154	1,688,000	1,521,142	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	2,213,814	3,327,000	2,998,128	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	2,965,436	6,508,000	5,864,689	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CG-4	PUBLIC SERVICE COLORADO	21,871,685	48,000,000	43,255,234	09/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CK-5	PUBLIC SERVICE COLORADO	489,662	1,000,000	1,017,748	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CK-5	PUBLIC SERVICE COLORADO	582,698	1,190,000	1,211,121	03/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CN-9	PUBLIC SERVICE COLORADO	500,334	1,125,000	1,121,273	06/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CR-0	PUBLIC SERVICE COLORADO	222,976	500,000	607,508	09/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CR-0	PUBLIC SERVICE COLORADO	4,743,143	10,636,000	12,922,919	09/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744448-CV-1	PUBLIC SERVICE COLORADO	990,274	1,552,000	1,458,382	06/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AP-1	PUBLIC SERVICE EL & GAS	374,227	519,000	561,685	07/01/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AP-1	PUBLIC SERVICE EL & GAS	1,137,823	1,578,000	1,707,781	07/01/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AQ-9	PUB SVC ELEC & GAS	76,746	123,000	131,261	12/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AQ-9	PUB SVC ELEC & GAS	1,247,904	2,000,000	2,134,323	12/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AQ-9	PUB SVC ELEC & GAS	1,672,191	2,680,000	2,859,992	12/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AR-7	PUBLIC SERVICE ELECTRIC	2,821,180	4,455,000	4,309,885	05/01/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AU-0	PUB SVC ELEC & GAS	81,708	137,000	156,656	11/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AV-8	PUBLIC SERVICE ELECTRIC	495,243	840,000	972,479	03/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AV-8	PUBLIC SERVICE ELECTRIC	1,942,059	3,294,000	3,813,506	03/01/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AZ-9	PUBLIC SERVICE ELECTRIC	482,842	977,000	942,084	05/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AZ-9	PUBLIC SERVICE ELECTRIC	558,456	1,130,000	1,089,616	05/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-AZ-9	PUBLIC SERVICE ELECTRIC	2,888,649	5,845,000	5,636,112	05/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BA-3	PUBLIC SERVICE ELECTRIC	963,207	2,079,000	2,001,631	09/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BB-1	PUBLIC SERVICE ELECTRIC	308,792	650,000	629,855	01/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BF-2	PUBLIC SERVICE ELECTRIC	740,015	1,573,000	1,559,549	06/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BN-5	PUBLIC SERVICE ELECTRIC	310,365	648,000	676,475	11/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BQ-8	PUBLIC SERVICE ELECTRIC	373,343	831,000	806,413	03/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BQ-8	PUBLIC SERVICE ELECTRIC	1,646,575	3,665,000	3,556,561	03/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BT-2	PUBLIC SERVICE ELECTRIC	861,979	2,000,000	2,286,047	12/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BV-7	PUBLIC SERVICE ELECTRIC	697,774	1,500,000	1,163,072	05/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-BZ-8	PUBLIC SERVICE ELECTRIC	3,657,022	8,208,000	6,127,175	05/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-CA-2	PUBLIC SERVICE ELECTRIC	272,733	700,000	597,751	08/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-CA-2	PUBLIC SERVICE ELECTRIC	779,238	2,000,000	1,707,861	08/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-CA-2	PUBLIC SERVICE ELECTRIC	2,084,073	5,349,000	4,567,673	08/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	744560-CA-2	PUBLIC SERVICE ELECTRIC	2,871,493	7,370,000	6,293,466	08/01/2049	V

SCHEDULE DB - PART D - SECTION 2

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Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CC-8	PUBLIC SERVICE ELECTRIC	774,881	2,000,000	1,568,087	01/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CC-8	PUBLIC SERVICE ELECTRIC	1,105,755	2,854,000	2,237,660	01/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CC-8	PUBLIC SERVICE ELECTRIC	1,906,208	4,920,000	3,857,494	01/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CC-8	PUBLIC SERVICE ELECTRIC	1,937,203	5,000,000	3,920,217	01/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CD-6	PUBLIC SERVICE ELECTRIC	1,781,577	5,000,000	2,997,235	05/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CE-4	PUBLIC SERVICE ELECTRIC	1,514,133	5,000,000	2,634,007	08/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CE-4	PUBLIC SERVICE ELECTRIC	3,244,483	10,714,000	5,644,151	08/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CG-9	PUBLIC SERVICE ELECTRIC	221,969	600,000	477,552	03/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CG-9	PUBLIC SERVICE ELECTRIC	263,773	713,000	567,491	03/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CG-9	PUBLIC SERVICE ELECTRIC	667,199	1,235,000	982,962	03/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CG-9	PUBLIC SERVICE ELECTRIC	880,055	1,629,000	1,296,554	03/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CG-9	PUBLIC SERVICE ELECTRIC	1,194,564	3,229,000	2,570,026	03/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CG-9	PUBLIC SERVICE ELECTRIC	5,241,062	14,167,000	11,275,802	03/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CP-9	PUBLIC SERVICE ELECTRIC	526,742	950,000	956,694	08/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CR-5	PUBLIC SERVICE ELECTRIC	2,458,603	4,455,000	4,489,527	03/01/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CR-5	PUBLIC SERVICE ELECTRIC	6,825,590	12,368,000	12,463,854	03/01/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CV-6	PUBLIC SERVICE ELECTRIC	3,394,158	6,107,000	6,096,055	03/01/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74456Q-CV-6	PUBLIC SERVICE ELECTRIC	3,501,424	6,300,000	6,288,709	03/01/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-BW-5	PUGET SOUND ENERGY INC	236,436	300,000	317,510	06/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-BW-5	PUGET SOUND ENERGY INC	3,940,605	5,000,000	5,291,836	06/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CB-0	PUGET SOUND ENERGY INC	241,853	405,000	482,761	03/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CB-0	PUGET SOUND ENERGY INC	1,261,219	2,112,000	2,517,511	03/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CC-8	PUGET SOUND ENERGY INC	137,483	233,000	270,216	07/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CC-8	PUGET SOUND ENERGY INC	1,829,176	3,100,000	3,595,142	07/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CC-8	PUGET SOUND ENERGY INC	3,186,306	5,400,000	6,262,506	07/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CC-8	PUGET SOUND ENERGY INC	3,513,788	5,955,000	6,906,152	07/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CD-6	PUGET SOUND ENERGY INC	657,136	1,090,000	1,248,081	04/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CD-6	PUGET SOUND ENERGY INC	746,964	1,239,000	1,418,690	04/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CD-6	PUGET SOUND ENERGY INC	982,689	1,630,000	1,866,396	04/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CE-4	PUGET SOUND ENERGY INC	517,023	1,000,000	1,031,337	11/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CE-4	PUGET SOUND ENERGY INC	2,561,848	4,955,000	5,110,273	11/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CG-9	PUGET SOUND ENERGY INC	837,824	1,710,000	1,699,568	05/20/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CG-9	PUGET SOUND ENERGY INC	2,876,038	5,870,000	5,834,188	05/20/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	745332-CK-0	PUGET SOUND ENERGY INC	4,786,269	13,463,000	10,024,156	09/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-AX-2	REALTY INCOME CORP	334,474	487,000	484,842	01/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-AX-2	REALTY INCOME CORP	991,061	1,443,000	1,436,605	01/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-BL-7	REALTY INCOME CORP	295,371	461,000	452,626	12/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-BL-7	REALTY INCOME CORP	295,371	461,000	452,626	12/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-BL-7	REALTY INCOME CORP	537,563	839,000	823,759	12/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-BL-7	REALTY INCOME CORP	682,366	1,065,000	1,045,653	12/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	756109-BL-7	REALTY INCOME CORP	3,302,266	5,154,000	5,060,373	12/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	75884R-BC-6	REGENCY CENTERS LP	270,544	380,000	379,362	01/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	75884R-BC-6	REGENCY CENTERS LP	904,186	1,270,000	1,267,868	01/15/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	760759-AN-0	REPUBLIC SERVICES INC	4,925,910	8,000,000	7,992,279	05/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-AU-6	ROCHE HOLDINGS INC	296,299	400,000	401,305	03/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-AU-6	ROCHE HOLDINGS INC	8,511,177	11,490,000	11,527,481	03/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-AU-6	ROCHE HOLDINGS INC	13,028,423	13,000,000	13,042,407	03/01/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BH-4	ROCHE HOLDINGS INC	130,033	246,000	267,072	11/28/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BP-6	ROCHE HOLDINGS INC	5,401,689	6,931,000	7,138,441	09/17/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BY-7	ROCHE HOLDINGS INC	74,736	200,000	170,474	12/13/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BY-7	ROCHE HOLDINGS INC	137,141	367,000	312,820	12/13/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BY-7	ROCHE HOLDINGS INC	477,564	1,278,000	1,089,330	12/13/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BY-7	ROCHE HOLDINGS INC	1,388,599	3,716,000	3,167,411	12/13/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-BY-7	ROCHE HOLDINGS INC	9,735,513	26,053,000	22,206,827	12/13/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	77310V-AA-2	ROCKEFELLER FOUNDATION	1,475,709	4,000,000	4,000,000	10/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	773903-AJ-8	ROCKWELL AUTOMATION	46,899	98,000	101,305	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	773903-AJ-8	ROCKWELL AUTOMATION	717,841	1,500,000	1,550,592	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	773903-AJ-8	ROCKWELL AUTOMATION	3,103,465	6,485,000	6,703,726	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	773903-AJ-8	ROCKWELL AUTOMATION	18,065,283	25,850,000	26,721,867	03/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	78433L-AH-9	SCE RECOVERY FUNDING LLC	427,112	725,000	724,943	12/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	78433L-AH-9	SCE RECOVERY FUNDING LLC	1,620,078	2,750,000	2,749,785	12/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	78433L-AH-9	SCE RECOVERY FUNDING LLC	9,882,477	16,775,000	16,773,689	12/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	797440-BJ-2	SAN DIEGO G & E	319,475	509,000	559,140	09/15/2037	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-BJ-2	SAN DIEGO G & E	569,907	908,000	997,445	09/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-BJ-2	SAN DIEGO G & E	2,134,015	3,400,000	3,734,927	09/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-BJ-2	SAN DIEGO G & E	3,138,257	5,000,000	5,492,539	09/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-BL-7	SAN DIEGO G & E	1,160,411	2,000,000	1,998,144	05/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-BM-5	SAN DIEGO G & E	262,282	500,000	517,927	08/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-BP-8	SAN DIEGO G & E	211,312	433,000	427,738	11/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	797440-CJ-1	SAN DIEGO G & E	497,208	856,000	850,789	03/15/2056	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	806605-AG-6	MERCK & CO INC	1,241,233	1,549,000	1,552,065	12/01/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	806605-AG-6	MERCK & CO INC	4,246,958	5,300,000	5,310,489	12/01/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	806605-AG-6	MERCK & CO INC	4,910,445	6,128,000	6,140,127	12/01/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	808513-AQ-8	CHARLES SCHWAB CORP	1,868,959	2,500,000	2,499,362	03/02/2027	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	81728X-AA-6	SENTARA HEALTHCARE	4,010,749	10,000,000	10,183,318	11/01/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	819892-AL-4	SHARP HEALTHCARE	1,508,763	4,025,000	4,024,534	08/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	819892-AL-4	SHARP HEALTHCARE	2,762,255	7,369,000	7,368,146	08/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	819892-AL-4	SHARP HEALTHCARE	2,920,066	7,790,000	7,789,098	08/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	819892-AL-4	SHARP HEALTHCARE	4,477,934	11,946,000	11,944,616	08/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AA-3	SHELL FINANCE US INC	32,205	64,000	54,621	05/11/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AA-3	SHELL FINANCE US INC	1,346,587	2,676,000	2,283,849	05/11/2045	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AG-0	SHELL FINANCE US INC	178,672	441,000	308,560	04/06/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AU-9	SHELL FINANCE US INC	83,501	126,000	164,697	12/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AU-9	SHELL FINANCE US INC	1,182,927	1,785,000	2,333,209	12/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AU-9	SHELL FINANCE US INC	1,325,408	2,000,000	2,614,239	12/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AU-9	SHELL FINANCE US INC	1,477,830	2,230,000	2,914,877	12/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AU-9	SHELL FINANCE US INC	6,454,736	9,740,000	12,731,346	12/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	822905-AW-5	SHELL FINANCE US INC	108,092	184,000	189,808	03/25/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	828807-DT-1	SIMON PROPERTY GROUP LP	564,777	874,000	872,560	02/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	83192P-AD-0	SMITH & NEPHEW PLC	2,829,524	3,931,000	3,848,060	03/20/2034	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	83192P-AD-0	SMITH & NEPHEW PLC	8,458,676	9,580,000	9,377,871	03/20/2034	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	837004-BV-1	DOMINION ENERGY SOUTH	197,639	250,000	250,263	02/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842400-FH-1	SOUTHERN CAL EDISON	2,636,399	3,000,000	3,191,930	02/01/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842400-FL-2	SOUTHERN CAL EDISON	406,869	683,000	679,438	03/15/2039	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842400-FP-3	SOUTHERN CAL EDISON	5,478,835	6,745,000	6,782,048	03/15/2040	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842400-GK-3	SOUTHERN CAL EDISON	287,998	672,000	536,204	03/01/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842434-CK-6	SOUTHERN CALIF GAS CO	94,351	204,000	194,682	09/15/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842434-CL-4	SOUTHERN CALIF GAS CO	243,784	500,000	518,710	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842434-CL-4	SOUTHERN CALIF GAS CO	472,941	970,000	1,006,297	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	842434-CL-4	SOUTHERN CALIF GAS CO	1,372,505	2,815,000	2,920,337	03/15/2044	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	845743-BN-2	SOUTHWESTERN PUBLIC SERV	256,449	496,000	492,945	08/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	845743-BN-2	SOUTHWESTERN PUBLIC SERV	2,068,139	4,000,000	3,975,366	08/15/2041	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	845743-BR-3	SOUTHWESTERN PUBLIC SERV	518,176	1,200,000	1,194,431	08/15/2047	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	84859D-AC-1	SPIRE MISSOURI INC	153,280	215,000	214,766	02/15/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	84859D-AC-1	SPIRE MISSOURI INC	2,659,228	3,730,000	3,725,942	02/15/2033	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	85434V-AA-6	STANFORD HEALTH CARE	1,330,387	2,750,000	2,746,552	11/15/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	85434V-AC-2	STANFORD HEALTH CARE	1,647,967	4,090,000	4,090,000	08/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	85440K-AA-2	STANFORD UNIVERSITY	406,750	830,000	829,981	05/01/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	85440K-AA-2	STANFORD UNIVERSITY	1,617,197	3,300,000	3,299,924	05/01/2048	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	85440K-AD-6	STANFORD UNIVERSITY	1,198,494	3,267,000	3,267,000	06/01/2050	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	85917P-AA-5	STERIS PLC	13,028,171	15,376,000	15,469,620	03/15/2031	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87264A-BN-4	T-MOBILE USA INC	281,590	520,000	389,794	02/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87264A-BN-4	T-MOBILE USA INC	1,188,091	2,194,000	1,644,631	02/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87264A-BN-4	T-MOBILE USA INC	927,056	2,500,000	1,874,010	02/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87264A-BN-4	T-MOBILE USA INC	1,397,118	2,580,000	1,933,978	02/15/2051	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87264A-CT-0	T-MOBILE USA INC	1,999,592	5,280,000	3,486,815	10/15/2052	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AK-2	TARGET CORP	886,611	1,110,000	1,136,627	11/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AK-2	TARGET CORP	1,198,922	1,501,000	1,537,006	11/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AK-2	TARGET CORP	4,089,592	5,120,000	5,242,818	11/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AK-2	TARGET CORP	4,179,851	5,233,000	5,358,529	11/01/2032	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AR-7	TARGET CORP	1,396,333	2,085,000	2,486,757	10/15/2037	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AU-0	TARGET CORP	661,309	963,000	1,025,329	01/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-AU-0	TARGET CORP	1,030,076	1,500,000	1,597,086	01/15/2038	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-BA-3	TARGET CORP	240,966	489,000	508,152	07/01/2042	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-BF-2	TARGET CORP	44,435	100,000	93,881	04/15/2046	V
Pru Global Funding B2XP4TQXV02CZP30MQ85	Corporate	87612E-BF-2	TARGET CORP	1,376,147	3,097,000	2,907,506	04/15/2046	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	87724R-AB-8	TAYLOR MORRISON COMM	731,275	899,000	920,559	01/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	879360-AE-5	TELEDYNE TECHNOLOGIES IN	8,470,226	12,821,000	11,558,733	04/01/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	882484-AA-6	TEXAS HEALTH RESOURCES	765,653	1,425,000	1,457,019	11/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	882484-AA-6	TEXAS HEALTH RESOURCES	2,686,503	5,000,000	5,112,348	11/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	882484-AA-6	TEXAS HEALTH RESOURCES	5,139,281	9,565,000	9,779,923	11/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	882484-AC-2	TEXAS HEALTH RESOURCES	2,387,764	6,675,000	6,392,527	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	882484-AC-2	TEXAS HEALTH RESOURCES	4,356,998	12,180,000	11,664,566	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	883556-BY-7	THERMO FISHER SCIENTIFIC	1,549,190	3,265,000	3,275,185	08/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	889175-BD-6	TOLEDO EDISON COMPANY	200,703	310,000	309,711	05/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	889175-BD-6	TOLEDO EDISON COMPANY	307,528	475,000	474,557	05/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89236T-JQ-9	TOYOTA MOTOR CREDIT CORP	1,785,568	2,832,000	2,760,352	09/12/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89236T-JW-6	TOYOTA MOTOR CREDIT CORP	884,504	1,373,000	1,370,131	01/13/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89236T-JW-6	TOYOTA MOTOR CREDIT CORP	4,025,684	6,249,000	6,235,941	01/13/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	893526-8Z-9	TRANSCANADA PIPELINES	341,550	334,000	430,177	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	893526-8Z-9	TRANSCANADA PIPELINES	680,032	665,000	856,490	01/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89837L-AG-0	TRUSTEES PRINCETON UNIV	1,005,678	2,609,000	1,830,301	07/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89838L-AG-9	TRUSTEES OF BOSTON COLL	168,597	400,000	436,572	07/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89838L-AG-9	TRUSTEES OF BOSTON COLL	772,597	1,833,000	2,000,593	07/01/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	898813-AT-7	TUCSON ELECTRIC POWER CO	934,110	2,388,000	2,369,949	05/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	902917-AH-6	WASTE MANAGEMENT INC	184,126	235,000	237,929	07/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	902917-AH-6	WASTE MANAGEMENT INC	1,419,731	1,812,000	1,834,585	07/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	902917-AH-6	WASTE MANAGEMENT INC	1,567,032	2,000,000	2,024,928	07/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	904764-AH-0	UNILEVER CAPITAL CORP	789,239	1,014,000	1,011,195	11/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	906548-CH-3	UNION ELECTRIC CO	487,733	650,000	888,994	03/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	906548-CH-3	UNION ELECTRIC CO	1,633,532	2,177,000	2,977,445	03/15/2039	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	906548-CL-4	UNION ELECTRIC CO	166,371	370,000	368,611	04/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	906548-CS-9	UNION ELECTRIC CO	679,187	2,000,000	1,991,736	03/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-CF-3	UNION PACIFIC CORP	156,177	200,000	203,244	02/01/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-CF-3	UNION PACIFIC CORP	2,829,152	3,623,000	3,681,766	02/01/2029	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-EJ-3	UNION PACIFIC CORP	935,254	2,000,000	2,037,408	03/01/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-EM-6	UNION PACIFIC CORP	44,227	104,000	96,990	10/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-EW-4	UNION PACIFIC CORP	155,562	320,000	321,238	09/10/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-EW-4	UNION PACIFIC CORP	444,809	915,000	918,540	09/10/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-EW-4	UNION PACIFIC CORP	12,682,439	17,865,000	17,934,122	09/10/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-EY-0	UNION PACIFIC CORP	734,696	1,000,000	1,024,167	09/10/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-FK-9	UNION PACIFIC CORP	105,185	268,000	287,932	02/05/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-FK-9	UNION PACIFIC CORP	1,027,123	2,617,000	2,811,631	02/05/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-FZ-6	UNION PACIFIC CORP	2,249,942	5,620,000	4,645,355	02/14/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-FZ-6	UNION PACIFIC CORP	2,417,286	6,038,000	4,990,863	02/14/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-FZ-6	UNION PACIFIC CORP	3,370,909	8,420,000	6,959,766	02/14/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	907818-FZ-6	UNION PACIFIC CORP	3,447,375	8,611,000	7,117,642	02/14/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	140,302	218,000	245,409	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	2,580,146	4,009,000	4,513,051	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AJ-5	UNITED PARCEL SERVICE	6,744,807	10,480,000	11,797,648	01/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AN-6	UNITED PARCEL SERVICE	241,561	430,000	495,112	11/15/2040	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AZ-9	UNITED PARCEL SERVICE	396,763	935,000	928,637	11/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-BQ-8	UNITED PARCEL SERVICE	394,781	850,000	849,499	03/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91159H-JR-2	US BANCORP	2,654,573	3,600,000	3,598,023	01/23/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91159H-JR-2	US BANCORP	4,174,315	5,661,000	5,657,891	01/23/2035	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912797-SK-4	TREASURY BILL	297,602	300,000	299,131	10/29/2026	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-EE-9	STRIP PRINC	487,118	1,391,000	700,399	11/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-FR-9	STRIP PRINC	1,764,564	7,400,000	2,226,032	08/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-GH-0	STRIP PRINC	79,653,583	368,574,600	174,042,304	05/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-HL-0	STRIP PRINC	56,134	300,000	76,880	05/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912803-HQ-9	STRIP PRINC	18,673,186	102,360,000	24,915,414	11/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-FP-8	US TREASURY N/B	166,039	169,000	166,449	02/15/2031	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RS-9	US TREASURY N/B	49,723	85,000	78,434	05/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-RS-9	US TREASURY N/B	584,981	1,000,000	922,750	05/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SE-9	US TREASURY N/B	1,865,847	2,800,000	2,989,658	11/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SE-9	US TREASURY N/B	5,984,038	8,980,000	9,588,261	11/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SH-2	US TREASURY N/B	17,671,921	29,325,000	28,429,612	05/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-SS-8	US TREASURY N/B	27,113,956	61,990,000	52,852,632	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-TL-2	US TREASURY N/B	821,451	1,130,000	1,148,602	11/15/2052	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-UD-8	US TREASURY N/B	2,726,900	3,540,000	3,576,080	08/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912810-UE-6	US TREASURY N/B	48,259	61,100	58,743	11/15/2054	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912828-5M-8	US TREASURY N/B	239,106	250,000	252,560	11/15/2028	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	91282C-EP-2	US TREASURY N/B	128,046	150,000	145,051	05/15/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	91282C-PE-5	US TREASURY N/B	3,134,132	3,190,000	3,189,043	10/31/2027	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912833-7F-1	STRIPS	83,092	157,000	97,040	02/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-B5-6	STRIPS	8,706,353	40,630,000	11,123,367	02/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-D4-7	STRIPS	2,067,391	9,950,000	2,704,998	08/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-F2-9	STRIPS	5,446,279	26,620,000	7,293,640	11/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-VV-7	STRIPS	5,873,235	24,830,000	8,001,744	05/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-WJ-3	STRIPS	403,610	1,760,000	558,577	11/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-WR-5	STRIPS	1,912,687	8,470,000	2,448,834	02/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-WZ-7	STRIPS	2,944,571	13,220,000	3,913,580	05/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Treasury	912834-XG-8	STRIPS	2,752,619	12,520,000	3,664,198	08/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-AR-3	UNITEDHEALTH GROUP INC	6,668,514	9,000,000	8,749,014	03/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-BE-1	UNITEDHEALTH GROUP INC	512,750	765,000	602,443	11/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-BE-1	UNITEDHEALTH GROUP INC	750,693	1,120,000	882,009	11/15/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-BK-7	UNITEDHEALTH GROUP INC	1,245,413	1,855,000	2,076,524	02/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-BW-1	UNITEDHEALTH GROUP INC	2,514,141	4,940,000	5,190,169	03/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-CD-2	UNITEDHEALTH GROUP INC	1,457,731	2,950,000	2,887,022	03/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC	708,776	1,370,000	1,339,733	07/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-CX-8	UNITEDHEALTH GROUP INC	4,714,145	10,000,000	10,014,181	01/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-CZ-3	UNITEDHEALTH GROUP INC	495,135	1,030,000	1,043,345	04/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-DL-3	UNITEDHEALTH GROUP INC	754,553	1,600,000	1,301,849	06/15/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-DU-3	UNITEDHEALTH GROUP INC	1,736,687	4,125,000	4,112,871	08/15/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EE-8	UNITEDHEALTH GROUP INC	84,409	190,000	140,746	05/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EF-5	UNITEDHEALTH GROUP INC	861,793	2,225,000	2,152,991	05/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EF-5	UNITEDHEALTH GROUP INC	2,904,921	7,500,000	7,257,271	05/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EF-5	UNITEDHEALTH GROUP INC	4,398,437	11,356,000	10,988,476	05/15/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EK-4	UNITEDHEALTH GROUP INC	325,579	651,000	560,738	05/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EK-4	UNITEDHEALTH GROUP INC	924,225	1,848,000	1,591,772	05/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-EW-8	UNITEDHEALTH GROUP INC	91,358	174,000	156,919	04/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-FR-8	UNITEDHEALTH GROUP INC	139,372	234,000	231,656	06/15/2055	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	913366-KW-9	UNIV OF CALIFORNIA CA RGTS MED	9,271,466	17,360,000	15,535,584	05/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91412N-BC-3	UNIVERSITY OF CHICAGO	3,198,914	6,535,000	6,530,557	10/01/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91481C-AD-2	UNIVERSITY OF PENNSYLVAN	4,149,294	11,570,000	11,666,786	10/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91481C-AD-2	UNIVERSITY OF PENNSYLVAN	7,466,577	20,820,000	20,994,166	10/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	914886-AC-0	UNIV SOUTHERN CALIFORNIA	3,037,580	6,100,000	6,140,652	10/01/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	914886-AE-6	UNIV SOUTHERN CALIFORNIA	2,326,865	6,000,000	6,000,000	10/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	914886-AF-3	UNIV SOUTHERN CALIFORNIA	215,674	547,000	550,207	10/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	914886-AF-3	UNIV SOUTHERN CALIFORNIA	5,589,770	14,177,000	14,260,111	10/01/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92343V-BS-2	VERIZON COMMUNICATIONS	29,325,159	38,215,000	38,248,299	09/15/2033	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92343V-BT-0	VERIZON COMMUNICATIONS	3,670,095	5,900,000	5,894,343	09/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92343V-BT-0	VERIZON COMMUNICATIONS	15,187,974	24,416,000	24,392,591	09/15/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92537N-AB-4	VERTIV HOLDINGS CO	9,524,833	11,570,000	11,210,534	03/15/2046	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	929160-AY-5	VULCAN MATERIALS CO	10,382,377	20,836,000	19,314,655	03/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-BF-9	WALMART INC	77,030	89,000	91,479	02/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-BF-9	WALMART INC	585,079	676,000	694,831	02/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-BF-9	WALMART INC	4,327,508	5,000,000	5,139,286	02/15/2030	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-CM-3	WALMART INC	15,835	22,000	22,790	04/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-CM-3	WALMART INC	5,758,126	8,000,000	8,287,352	04/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-EC-3	WALMART INC	1,157,086	2,245,000	2,289,118	06/29/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-EC-3	WALMART INC	12,885,150	25,000,000	25,491,289	06/29/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-FE-8	WALMART INC	100,768	185,000	163,178	04/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-FE-8	WALMART INC	460,811	846,000	746,209	04/15/2053	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	93978H-QU-2	WASHINGTON ST HLTH CARE FACS A	346,876	700,000	688,113	10/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	94106B-AE-1	WASTE CONNECTIONS INC	1,229,368	1,506,000	1,507,040	06/01/2032	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95000U-2M-4	WELLS FARGO & COMPANY	9,518,560	18,091,000	16,773,359	04/04/2051	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AH-3	EVERGY KANSAS CENTRAL	408,211	825,000	803,013	03/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AJ-9	EVERGY KANSAS CENTRAL	156,978	325,000	339,710	04/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AK-6	EVERGY KANSAS CENTRAL	400,732	795,000	803,061	09/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AK-6	EVERGY KANSAS CENTRAL	422,407	838,000	846,497	09/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AK-6	EVERGY KANSAS CENTRAL	1,335,774	2,650,000	2,676,870	09/01/2043	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AK-6	EVERGY KANSAS CENTRAL	1,395,253	2,768,000	2,796,066	09/01/2043	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL	92,191	190,000	196,073	12/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL	1,145,114	2,360,000	2,435,439	12/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL	1,414,410	2,915,000	3,008,180	12/01/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	95709T-AQ-3	EVERGY KANSAS CENTRAL	400,694	1,030,000	1,022,400	09/01/2049	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	96926G-AC-7	RICE UNIVERSITY	605,735	1,200,000	1,191,449	05/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	969457-CA-6	WILLIAMS COMPANIES INC	1,412,370	2,681,000	2,475,800	08/15/2052	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	96950F-AN-4	WILLIAMS COMPANIES INC	5,174,361	6,420,000	6,584,266	03/04/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	97068L-AA-6	WILLIS-KNIGHTON MED CTR	77,354	153,000	165,178	09/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	97068L-AA-6	WILLIS-KNIGHTON MED CTR	3,882,869	7,680,000	8,291,267	09/01/2048	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976656-BZ-0	WISCONSIN ELECTRIC POWER	1,303,774	2,070,000	2,068,377	12/01/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976656-CE-6	WISCONSIN ELECTRIC POWER	363,806	800,000	797,835	12/15/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976656-CG-1	WISCONSIN ELECTRIC POWER	494,779	1,015,000	1,029,446	06/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976656-CJ-5	WISCONSIN ELECTRIC POWER	240,159	500,000	498,869	12/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976656-CJ-5	WISCONSIN ELECTRIC POWER	244,963	510,000	508,846	12/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976656-CJ-5	WISCONSIN ELECTRIC POWER	1,152,765	2,400,000	2,394,571	12/15/2045	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976843-BH-4	WISCONSIN PUBLIC SERVICE	409,779	873,000	825,728	12/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976843-BH-4	WISCONSIN PUBLIC SERVICE	469,392	1,000,000	945,851	12/01/2042	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	976843-BJ-0	WISCONSIN PUBLIC SERVICE	415,788	785,000	841,210	11/01/2044	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	97712D-E7-7	WISCONSIN ST HLTH & EDUCTNL FA	1,321,598	2,405,000	2,407,984	08/15/2047	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	983024-AL-4	WYETH LLC	7,568,078	10,000,000	10,034,686	02/15/2036	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	983024-AN-0	WYETH LLC	1,858,246	2,970,000	2,998,132	04/01/2037	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98459H-AA-0	YALE-NEW HAVEN HLTH SRVC	134,187	395,000	395,000	07/01/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98459L-AC-7	YALE UNIVERSITY	68,821	185,000	186,639	04/15/2050	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98459L-AC-7	YALE UNIVERSITY	279,004	750,000	756,646	04/15/2050	V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912797-SK-4	TREASURY BILL	347,393	350,000	348,986	10/29/2026	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912797-UE-5	TREASURY BILL	385,383	398,000	390,128	04/15/2027	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-BL-6	STRIP PRINC	44,436,522	51,887,900	49,268,263	08/15/2027	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-DT-7	STRIP PRINC	390,429	1,000,000	547,960	08/15/2041	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-EE-9	STRIP PRINC	2,140,700	6,396,100	3,220,578	11/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FR-9	STRIP PRINC	43,931	192,800	57,997	08/15/2050	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FR-9	STRIP PRINC	1,873,181	8,220,800	2,472,941	08/15/2050	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-GH-0	STRIP PRINC	3,552,618	17,200,000	8,121,904	05/15/2052	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-EY-0	US TREASURY N/B	496,610	488,700	488,420	11/15/2026	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-FA-1	US TREASURY N/B	30,359	30,000	30,040	08/15/2027	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SA-7	US TREASURY N/B	469,520	764,900	755,043	02/15/2048	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SE-9	US TREASURY N/B	1,065,058	1,614,000	1,723,324	11/15/2048	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SH-2	US TREASURY N/B	2,122,697	3,556,500	3,447,909	05/15/2049	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SS-8	US TREASURY N/B	145,407	336,200	286,644	11/15/2050	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-TJ-7	US TREASURY N/B	6,505,571	11,100,000	10,605,509	08/15/2052	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-TL-2	US TREASURY N/B	237,911	330,400	335,839	11/15/2052	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-TL-2	US TREASURY N/B	42,448,413	58,950,500	59,920,924	11/15/2052	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-TU-2	US TREASURY N/B	1,441,601	1,811,000	1,692,437	08/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-TW-8	US TREASURY N/B	615,874	730,000	744,486	11/15/2043	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-UD-8	US TREASURY N/B	457,496	600,000	606,115	08/15/2044	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-UD-8	US TREASURY N/B	2,265,369	2,971,000	3,001,281	08/15/2044	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-UE-6	US TREASURY N/B	107,069	136,900	131,619	11/15/2054	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-UE-6	US TREASURY N/B	1,174,714	1,502,000	1,444,064	11/15/2054	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912810-UK-2	US TREASURY N/B	5,950,846	7,296,000	7,139,662	05/15/2055	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	91282C-HC-8	US TREASURY N/B	6,890,276	7,900,000	7,569,319	05/15/2033	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	91282C-LY-5	US TREASURY N/B	241,141	240,000	240,180	11/30/2026	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	91282C-NC-1	US TREASURY N/B	14,417,262	15,953,000	15,653,155	05/15/2035	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	91282C-PE-5	US TREASURY N/B	688,576	700,000	699,790	10/31/2027	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-5B-2	STRIPS	320,960	595,900	376,132	02/15/2036	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-7F-1	STRIPS	682,392	1,343,000	830,093	02/15/2037	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912833-Y3-8	STRIPS	103,158	200,000	122,885	11/15/2036	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-AU-2	STRIPS	133,505	297,000	162,581	02/15/2039	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-B5-6	STRIPS	31,291	153,000	41,887	02/15/2052	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-EP-9	STRIPS	3,978,129	9,144,600	5,186,725	08/15/2039	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-KV-9	STRIPS	14,249,147	38,025,000	20,662,684	11/15/2041	I
Societe Generale	O2RNE8IBXP4R0TD8PU41	Treasury	912834-VV-7	STRIPS	37,908	167,700	54,043	05/15/2050	I
JPMORGAN	5493007C5MW3TG916H27	Corporate	20030N-DP-3	COMCAST CORP	726,428	1,605,800	994,253	08/15/2052	I
JPMORGAN	5493007C5MW3TG916H27	Corporate	745332-CP-9	PUGET SOUND ENERGY INC	2,161,595	2,448,600	2,452,322	09/15/2055	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMORGAN 5493007C5MW3TG916H27	Treasury	912810-TV-0	TREASURY BOND	865,867	971,520	1,012,780	11/15/2053	I
JPMORGAN 5493007C5MW3TG916H27	Treasury	912810-UK-2	TREASURY BOND	3,147,788	3,531,880	3,456,199	05/15/2055	I
JPMORGAN 5493007C5MW3TG916H27	Treasury	91282C-NC-1	TREASURY NOTE	449,568	474,635	465,714	05/15/2035	I
0199999999 - Total				3,424,659,981	6,081,993,982	5,832,560,345	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	958,177,870	0	XXX	10/01/2026	IV
Pru Global Funding B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	91,041,474	0	XXX	10/01/2026	IV
0299999999 - Total				1,049,219,344	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
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.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
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.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secured Note		2.B PL	4,102,514	4,214,643	03/31/2032
29528*-AA-0	Erie Holdco Finance SPV LLC Sr. Secured		2.C	2,330,223	2,383,722	12/16/2030
87218@-AD-5	TA-High Desert, LLC Senior Note in a Project		2.C	4,007,961	4,157,486	03/31/2033
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Infrastructure		1.F PL	5,359,182	5,399,265	06/30/2030
0069999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - project finance bonds issued by operating entities (unaffiliated)				15,799,879	16,155,116	XXX
00084D-BG-4	ABN AMRO BANK NV CORP FOREIGN		1.E FE	75,522,475	75,513,732	01/22/2027
00138C-BB-3	AIG GLOBAL FDG SR SECD MEDIUM CORPORATE		1.F FE	25,872,790	26,004,848	08/20/2027
00138C-BG-2	AIG GLOBAL FDG SR SECD MEDIUM CORPORATE		1.F FE	10,805,492	11,018,485	08/21/2028
00287Y-DY-2	ABBVIE INC CORPORATE		1.G FE	38,504,212	38,716,095	03/15/2028
00287Y-EC-9	ABBVIE INC CORP FLOATER		1.G FE	12,231,359	12,213,525	03/03/2028
00287Y-ED-7	ABBVIE INC CORPORATE		1.G FE	22,587,569	22,976,266	03/03/2028
00440K-AA-1	ACCENTURE CAPITAL INC CORPORATE		1.D FE	20,245,454	20,425,401	10/04/2027
00846U-AQ-4	AGILENT TECHNOLOGIES INC CORPORATE		2.A FE	18,509,542	18,640,006	09/09/2027
009066-AC-5	AIRBNB INC CORPORATE		2.A FE	7,704,753	7,878,113	03/16/2029
009158-BN-5	AIR PRODUCTS & CHEMICALS CORPORATE		1.G FE	21,218,766	21,462,639	06/11/2028
01626P-AW-6	ALIMENTATION COUCHE-TARD INC CORP FOREIGN		2.A FE	22,459,405	22,982,440	09/29/2028
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Secured Note		2.A	5,247,342	5,593,809	01/10/2033
01882Y-AF-3	ALLIANT ENERGY FINANCE LLC CORPORATE		2.B FE	9,166,226	9,144,991	06/06/2027
02079K-AV-9	Alphabet Inc CORPORATE		1.C FE	12,000,125	12,271,312	11/15/2028
02079K-BJ-5	Alphabet Inc CORPORATE		1.C FE	22,311,564	22,980,553	02/15/2029
025816-EQ-8	AMERICAN EXPRESS CO CORP FLOATER		1.F FE	34,989,592	34,998,973	02/09/2029
02665W-FW-6	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1.G FE	3,287,370	3,284,521	03/03/2028
02665W-GA-3	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1.G FE	26,268,388	26,265,646	12/11/2026
02665W-GM-7	AMERICAN HONDA FINANCE CORPORA CORP FLOATER		1.G FE	16,419,552	16,416,029	03/08/2027
032095-AN-1	AMPHENOL CORP NEW CORPORATE		1.G FE	27,249,024	27,238,285	04/05/2027
032095-AT-8	AMPHENOL CORP NEW CORPORATE		1.G FE	27,218,777	27,563,077	06/12/2028
032095-AW-1	AMPHENOL CORP NEW CORPORATE		1.G FE	18,157,783	18,378,306	11/15/2027
032095-AX-9	AMPHENOL CORP NEW CORPORATE		1.G FE	8,944,013	9,185,576	11/15/2028
04316J-AK-5	ARTHUR J GALLAGHER & CO CORPORATE		2.A FE	9,734,501	9,793,065	12/15/2027
05252A-DJ-7	AUSTRALIA AND NEW ZEALAND BANK CORP FRGN FLOATER		1.D FE	18,413,150	18,385,952	01/18/2027
05332*-BD-9	Automotive Rentals, Inc. Senior Secured Note		2.A	7,865,223	7,861,474	10/30/2026
05523R-AH-0	BAE Systems plc CORP FOREIGN		1.G FE	12,471,704	12,454,038	03/26/2027
05565E-CU-7	BMW US CAP CORP LLC CORPORATE		1.F FE	7,674,573	7,681,044	03/19/2027
05565E-CW-3	BMW US CAP CORP LLC CORPORATE		1.F FE	11,932,520	12,013,303	03/21/2028
05565E-DA-0	BMW US CAP CORP LLC CORPORATE		1.F FE	15,666,979	15,752,804	08/11/2027
05565E-DG-7	BMW US CAP CORP LLC CORPORATE		1.F FE	14,088,022	14,433,874	03/19/2029
05565E-DL-6	BMW US CAP CORP LLC CORP FLOATER		1.F FE	11,197,018	11,162,899	03/17/2028
06675D-CH-3	BANQUE FEDERATIVE DU CREDIT CORP FRGN FLOATER		1.E FE	11,777,320	11,747,310	01/23/2027
09534#-AB-8	Blue Cross Blue Shield of FL Senior Unsecured Note		1.E	3,408,252	3,445,724	03/31/2027
11135F-CE-9	BROADCOM INC CORPORATE		1.G FE	58,263,027	58,478,403	04/15/2028
120568-BD-1	BUNGE LTD FINANCE CORP CORPORATE		2.A FE	5,704,902	5,777,222	01/07/2028
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC CORPORATE		2.B FE	9,456,397	9,514,737	10/08/2027
12592B-AU-8	CNH INDUSTRIAL CAPITAL LLC CORPORATE		2.B FE	10,256,372	10,323,947	03/21/2028
127387-AM-0	CADENCE DESIGN SYSTEM IN CORPORATE		1.G FE	5,534,187	5,581,014	09/10/2027
13645R-BP-8	Canadian Pacific Railway Co CORP FOREIGN		2.A FE	11,956,175	12,331,787	03/15/2029
141781-CE-2	Cargill Inc CORPORATE		1.F FE	29,856,932	29,997,579	02/11/2028
14913U-AT-7	CATERPILLAR FINANCIAL SERVICES CORP FLOATER		1.E FE	17,104,128	17,072,670	11/15/2027
165303-E#-1	Chesapeake Utilities Corp Senior Note		1.G FE	1,920,194	1,946,094	12/18/2028
165303-F*-4	Chesapeake Utilities Corp Senior Note		1.G FE	2,288,129	2,325,831	05/15/2029
17275R-BW-1	CISCO SYSTEMS INC CORPORATE		1.E FE	24,475,977	24,610,171	02/24/2028
195674-J#-4	Colonial Gas Co Senior Unsecured Note		2.A	16,876,903	16,829,393	10/05/2027
20271R-AV-2	COMMONWEALTH BANK OF AUSTRALIA CORP FOREIGN		1.C FE	16,983,155	17,138,334	03/14/2028
2027A0-KW-8	COMMONWEALTH BANK OF AUSTRALIA CORP FRGN FLOATER		1.C FE	20,484,294	20,421,540	03/14/2028
210385-AN-0	CONSTELLATION ENERGY GENERATIO CORP FLOATER		2.A FE	6,042,354	6,041,099	01/08/2028
210385-AP-5	CONSTELLATION ENERGY GENERATIO CORPORATE		2.A FE	14,867,932	15,095,520	01/08/2028
21240B-A*-2	Controladora Mabe S.A. de C.V. Senior Unsecured Note		2.B	3,742,232	3,745,183	12/16/2026
21688A-BE-1	COOPERAT RABOBANK UA/NY CORP FRGN FLOATER		1.D FE	13,155,234	13,132,823	03/05/2027
21688A-BP-6	COOPERAT RABOBANK UA/NY CORP FOREIGN		1.D FE	14,434,568	14,774,426	10/17/2028
21688A-BQ-4	COOPERAT RABOBANK UA/NY CORP FRGN FLOATER		1.D FE	14,806,894	14,774,426	10/17/2028
21688A-BV-3	COOPERAT RABOBANK UA/NY CORP FOREIGN		1.D FE	22,499,934	22,982,440	04/01/2029
21688A-BY-7	COOPERAT RABOBANK UA/NY CORP FRGN FLOATER		1.D FE	23,049,359	22,982,440	04/01/2029
22889#-AD-8	Oatey Co. Sr. Unsecured		3.A	15,716,388	16,416,029	12/22/2030
231021-AY-2	CUMMINS INC CORPORATE		1.F FE	9,989,699	10,107,995	05/09/2028
233853-AV-2	DAIMLER TRUCKS FINANCE NORTH A CORPORATE		1.G FE	7,000,459	6,997,513	01/15/2027
233853-BB-5	DAIMLER TRUCKS FINANCE NORTH A CORP FLOATER		1.G FE	13,229,830	13,199,738	01/13/2028
233853-BG-4	DAIMLER TRUCKS FINANCE NORTH A CORPORATE		1.G FE	13,711,239	13,786,763	08/12/2027
23852P-A#-2	The Davey Tree Expert Company Senior Unsecured		2.C	3,179,785	3,185,722	09/21/2028
23852P-A@-4	The Davey Tree Expert Company Senior Unsecured Note		2.C	3,567,218	3,573,878	09/21/2028
24422E-XS-3	JOHN DEERE CAPITAL CORP CORP FLOATER		1.E FE	10,526,717	10,513,354	06/11/2027
249672-AC-0	DEPOSITORY TRUST & CLEARING CO CORPORATE		1.B FE	6,731,680	6,887,933	03/27/2029
25243Y-BG-3	DIAGEO CAPITAL PLC CORP FOREIGN		1.G FE	11,874,002	11,931,598	10/24/2027
26441C-CB-9	DUKE ENERGY CORP CORPORATE		2.B FE	16,858,966	16,851,391	01/05/2027
278058-DV-1	Eaton Corporation CORPORATE		1.G FE	25,828,434	26,251,011	03/06/2028
278058-DW-9	Eaton Corporation CORPORATE		1.G FE	14,941,488	15,420,091	03/06/2029
29206#-AF-4	Empire Southwest LLC Senior Unsecured		2.C	984,948	995,451	11/22/2027
29379V-CE-1	ENTERPRISE PROD OPER L.P. CORPORATE		1.G FE	36,104,116	36,106,886	01/11/2027
29379V-CJ-0	ENTERPRISE PROD OPER L.P. CORPORATE		1.G FE	16,515,261	16,756,239	06/20/2028
31429K-AN-3	FEDERATION DES CAISSES DESJARD CORP FRGN FLOATER		1.E FE	65,712,393	65,664,115	01/27/2027
31620M-CA-2	Fidelity National Information CORPORATE		2.B FE	22,880,968	23,166,328	03/10/2028
31620M-CD-6	Fidelity National Information CORPORATE		2.B FE	18,040,548	18,497,714	03/10/2029
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO IN CORPORATE		2.B FE	18,746,868	18,760,001	05/08/2027
37045X-FE-1	GENERAL MOTORS FINANCIAL CO IN CORPORATE		2.B FE	6,535,581	6,565,910	04/04/2028
37045X-FF-8	GENERAL MOTORS FINANCIAL CO IN CORP FLOATER		2.B FE	6,590,187	6,566,411	04/04/2028
37331N-AR-2	GEORGIA-PACIFIC LLC CORPORATE		1.G FE	4,526,359	4,590,791	06/30/2028
373334-KV-2	GEORGIA POWER COMPANY CORPORATE		1.F FE	9,659,017	9,646,058	02/23/2027
373334-LC-3	GEORGIA POWER COMPANY CORPORATE		1.F FE	14,960,638	15,294,466	10/01/2028
377372-AN-7	GLAXOSMITHKLINE CAP INC CORPORATE		1.F FE	9,021,404	9,120,519	05/15/2028
377373-AN-5	GlaxoSmithKline Capital PLC CORP FRGN FLOATER		1.F FE	23,190,314	23,179,432	03/12/2027
378272-BY-3	GLENCORE FUNDING LLC CORPORATE		2.A FE	9,531,518	9,586,961	04/01/2028
38479*-AQ-5	Grain Processing Corporation Senior Note		2.C	971,092	971,544	12/15/2026
39056@-AE-9	Great Lakes Cheese Co Inc. Senior Unsecured Note		2.C	2,253,804	2,253,555	09/27/2027
39056@-AF-6	Great Lakes Cheese Co Inc. Senior Unsecured Note		2.C	13,673,871	13,960,320	08/06/2029
39265*-AK-4	Green Bay Packaging Senior Note		2.B	5,632,126	5,672,736	10/30/2029
393154-L@-6	Green Mountain Power Corp Series UU Bond		1.F	3,329,124	3,283,206	05/15/2028
39839#-AF-8	Griffith Laboratories Int'l Senior Note		2.B	2,206,066	2,256,857	01/15/2029

SCHEDULE DL - PART 1
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1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
41960@-AA-8	The HAVI Group, L.P. Sr. Unsecured		2.C	3,924,705	4,033,540	03/15/2029
427866-BK-3	HERSHEY CO CORPORATE		1.F FE	9,396,598	9,452,087	02/24/2028
437076-DB-5	Home Depot Inc CORPORATE		1.F FE	10,568,269	10,542,412	06/25/2027
437076-DH-2	Home Depot Inc CORPORATE		1.F FE	9,612,726	9,845,223	09/15/2028
443201-AF-5	HOWMET AEROSPACE INC CORPORATE		2.A FE	10,623,018	10,827,631	03/03/2028
443201-AG-3	HOWMET AEROSPACE INC CORPORATE		2.A FE	4,439,874	4,595,498	04/15/2029
44891A-CZ-8	HYUNDAI CAPITAL AMERICA CORP FLOATER		1.G FE	15,996,486	15,969,513	03/19/2027
44891A-DE-4	HYUNDAI CAPITAL AMERICA CORP FLOATER		1.G FE	27,436,676	27,355,670	06/24/2027
44891A-DJ-3	HYUNDAI CAPITAL AMERICA CORP FLOATER		1.G FE	17,506,413	17,453,522	09/24/2027
44891A-DK-0	HYUNDAI CAPITAL AMERICA CORPORATE		1.G FE	13,093,576	13,130,647	11/01/2027
44891A-DP-9	HYUNDAI CAPITAL AMERICA CORPORATE		1.G FE	3,147,933	3,151,270	03/25/2027
45865V-AA-8	Intercontinental Exchange Inc CORPORATE		1.G FE	8,758,840	8,968,084	12/01/2028
461127-H#-2	Intertek Finance plc Sr. Unsecured		2.A	12,538,743	13,132,823	02/11/2031
463556-AD-2	Iroquois Gas Transmission Syst Senior Note		2.A FE	75,687	76,719	10/31/2027
47233W-LT-4	Jefferies Financial Group Inc CORPORATE		2.B FE	24,539,275	24,624,043	02/11/2027
478160-DH-4	JOHNSON & JOHNSON CORPORATE		1.A FE	15,429,120	15,491,947	03/01/2028
48837@-AC-0	Kemin Industries Inc. Senior Unsecured		2.C	170,822	175,281	04/27/2028
49063*-AA-9	Kent Nutrition Group Inc Senior Unsecured Note		2.C	7,840,191	7,841,719	12/15/2029
49071*-AA-9	Kent Precision Food Group Inc Senior Unsecured Note		2.C	6,194,705	6,274,555	12/15/2029
50222C-AA-8	LSEG US FIN CORP CORPORATE		1.G FE	9,090,494	9,093,309	03/28/2027
532457-DA-3	Eli Lilly & Co CORP FLOATER		1.D FE	16,732,112	16,706,067	10/15/2028
54388*-AN-9	Loram Maintenance of Way, Inc. Senior Unsecured Note		2.C PL	6,138,366	6,292,847	12/09/2027
571676-AW-5	MARS INC CORPORATE		1.F FE	23,610,933	23,632,729	03/01/2027
571676-AX-3	MARS INC CORPORATE		1.F FE	31,269,715	31,517,248	03/01/2028
57169*-AU-1	Mars Inc. Senior Note		1.F	21,131,555	21,427,603	10/11/2027
571748-BZ-4	MARSH & MCLENNAN COS INC CORP FLOATER		1.G FE	8,722,110	8,700,495	11/08/2027
579780-AV-9	MCCORMICK & CO INC CORPORATE		2.B FE	7,588,410	7,809,197	02/15/2029
58167@-AA-3	McKinley Paper & Packaging Com Senior Secured Note		2.A PL	11,949,052	11,943,679	09/10/2029
58646#-AM-6	Menasha Corporation Senior Note		2.A	816,930	823,908	03/14/2027
58769J-AY-3	MERCEDES-BENZ FINANCE NORTH AM CORP FLOATER		1.F FE	32,938,581	32,832,057	11/15/2027
58933Y-BV-6	Merck & Co Inc CORP FLOATER		1.E FE	9,208,329	9,192,976	03/15/2029
58933Y-BW-4	Merck & Co Inc CORPORATE		1.E FE	11,841,394	12,199,178	03/15/2029
592179-KM-6	MET LIFE GLOB FUNDING I CORP FLOATER		1.D FE	21,053,071	21,012,517	06/11/2027
592179-KR-5	MET LIFE GLOB FUNDING I CORPORATE		1.D FE	6,435,548	6,565,848	08/25/2028
595017-BK-9	MICROCHIP TECHNOLOGY INC CORPORATE		2.B FE	13,921,310	13,998,454	03/15/2028
60040#-AA-0	Millennium Pipeline Co Series A Senior Secured Note		1.G PL	56,030	56,060	06/30/2027
609207-BF-1	Mondelez International Inc CORPORATE		2.B FE	41,202,471	41,767,129	05/06/2028
616885-A@-8	Morgan Advanced Materials Plc Senior Unsecured		2.C	27,197,849	27,192,532	10/27/2026
632525-BW-0	NATIONAL AUSTRALIA BK SUB NT CORP FRGN FLOATER		1.D FE	32,904,799	32,832,057	10/26/2027
632525-CG-4	NATIONAL AUSTRALIA BK SUB NT CORP FRGN FLOATER		1.D FE	9,858,636	9,849,617	03/06/2028
637639-AN-5	NATIONAL SECURITIES CLEARING C CORPORATE		1.C FE	23,074,279	23,138,767	05/20/2027
637639-AP-0	NATIONAL SECURITIES CLEARING C CORP FLOATER		1.C FE	7,596,613	7,584,205	05/20/2027
63906Y-AM-0	NATWEST MARKETS PLC CORP FOREIGN		1.E FE	15,478,760	15,562,395	03/21/2028
63906Y-AT-5	NATWEST MARKETS PLC CORP FOREIGN		1.E FE	29,958,978	30,665,142	11/06/2028
64953B-BL-1	NEW YORK LIFE GLOBAL FUNDING CORP FLOATER		1.B FE	65,769,117	65,664,759	04/02/2027
64953B-BY-3	NEW YORK LIFE GLOBAL FUNDING CORP FLOATER		1.B FE	9,868,704	9,849,617	06/11/2027
651587-A*-8	NewMarket Corp Senior Unsecured Note		2.B	27,576,193	27,885,215	01/04/2029
65339K-CL-2	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		2.A FE	19,660,500	19,726,303	09/01/2027
65339K-DG-2	NEXTERA ENERGY CAPITAL HOLDING CORPORATE		2.A FE	8,989,129	9,028,123	02/04/2028
65339K-DH-0	NEXTERA ENERGY CAPITAL HOLDING CORP FLOATER		2.A FE	9,058,708	9,028,816	02/04/2028
65558R-AF-6	NORDEA BANK ABP CORP FRGN FLOATER		1.C FE	12,603,925	12,585,184	03/19/2027
65558R-AL-3	NORDEA BANK ABP CORP FOREIGN		1.C FE	14,301,165	14,442,806	03/17/2028
65558R-AM-1	NORDEA BANK ABP CORP FRGN FLOATER		1.C FE	9,882,479	9,849,617	03/17/2028
66550#-AC-5	Northern New England Energy Co Senior Unsecured Note		2.A	15,850,886	15,806,790	06/21/2027
66989H-AX-6	NOVARTIS CAPITAL CORP CORPORATE		1.D FE	25,464,939	26,063,825	11/05/2028
66989H-BF-4	NOVARTIS CAPITAL CORP CORPORATE		1.D FE	11,528,357	11,807,853	03/16/2029
682680-CB-7	ONEOK INC CORPORATE		2.A FE	18,265,728	18,383,542	09/24/2027
690742-AN-1	OWENS CORNING CORPORATE		2.A FE	7,842,688	7,816,283	06/15/2027
6944PL-3G-2	PACIFIC LIFE GLOBAL FUNDING II CORP FLOATER		1.D FE	22,338,011	22,325,799	02/04/2027
6944PL-3K-3	PACIFIC LIFE GLOBAL FUNDING II CORP FLOATER		1.D FE	25,042,617	24,952,364	07/10/2028
70602#-AG-6	Pella Corporation Sr. Unsecured		2.B	3,055,057	3,171,824	09/30/2029
718172-DF-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	9,589,370	9,578,051	02/12/2027
718172-DR-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	22,621,531	22,939,201	04/28/2028
718172-DX-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE		1.F FE	20,462,776	20,990,536	10/27/2028
74256L-EX-3	PRINCIPAL LFE GLB FND II CORPORATE		1.E FE	7,505,913	7,503,319	01/16/2027
74256L-FA-2	PRINCIPAL LFE GLB FND II CORPORATE		1.E FE	32,722,846	32,958,388	08/19/2027
743672-AJ-6	PROTECTIVE LIFE GLOBAL FUNDING CORP FLOATER		1.D FE	16,444,191	16,416,029	09/11/2028
74368C-BX-1	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.D FE	13,145,152	13,132,823	01/12/2027
74368C-BZ-6	PROTECTIVE LIFE GLOBAL FUNDING CORPORATE		1.D FE	6,535,035	6,566,411	09/13/2027
74834L-BE-9	QUEST DIAGNOSTIC INC NT CORPORATE		2.A FE	6,791,186	6,827,909	12/15/2027
74842*-AN-7	Quiktrip Corporation Senior Unsecured Note		2.A	4,408,864	4,399,593	12/13/2026
75513E-CH-2	RTX CORP CORPORATE		2.A FE	12,402,046	12,427,475	03/15/2027
76169#-AM-5	Reyes Holdings, LLC Senior Secured Note		1.G PL	9,426,190	9,685,457	12/13/2028
76169#-AQ-6	Reyes Holdings, LLC Senior Secured Note		1.G PL	1,021,218	1,075,923	12/13/2030
76289#-AE-8	Rich Holdings Inc. Senior Note		2.B	4,535,930	4,719,926	01/23/2032
76720A-AQ-9	RIO TINTO FINANCE PLC CORP FOREIGN		1.F FE	7,874,544	7,876,846	03/12/2027
76720A-AR-7	RIO TINTO FINANCE PLC CORP FOREIGN		1.F FE	9,377,517	9,442,676	03/14/2028
776696-AK-2	ROPER TECHNOLOGIES INC CORPORATE		2.B FE	7,841,508	8,009,827	09/15/2028
78016H-ZU-7	ROYAL BANK OF CANADA CORP FRGN FLOATER		1.E FE	15,460,605	15,431,067	01/19/2027
78355H-LA-5	RYDER SYSTEM INC SR NT CORPORATE		2.A FE	9,321,836	9,303,817	03/15/2027
79466L-AQ-7	SALESFORCE COM CORPORATE		1.F FE	39,023,514	39,374,590	03/15/2028
79466L-AR-5	SALESFORCE COM CORPORATE		1.F FE	38,661,378	39,390,544	03/15/2029
81725T-K#-6	Sensient Tech Corp. Sr. Unsecured		2.B	6,721,859	6,983,379	11/03/2029
82622R-AA-4	SIEMENS FUNDING BV CORP FOREIGN		1.D FE	24,548,336	24,819,060	05/26/2028
82622R-AB-2	SIEMENS FUNDING BV CORP FRGN FLOATER		1.D FE	14,040,786	13,986,456	05/26/2028
830505-BC-6	SKANDINAVISKA E BANKEN CORP FRGN FLOATER		1.D FE	10,873,055	10,834,579	06/02/2028
830505-BE-2	SKANDINAVISKA E BANKEN CORP FOREIGN		1.D FE	27,701,954	27,995,139	06/02/2028
83088G-B@-3	Skyway Concession Company LLC Senior Secured Note		2.B PL	19,066,925	19,647,094	07/10/2029
83192P-AC-2	SMITH & NEPHEW PLC CORP FOREIGN		2.A FE	6,252,128	6,232,804	03/20/2027
855244-BG-3	STARBUCKS CORP CORPORATE		2.A FE	31,696,391	31,677,486	02/08/2027
855244-BN-8	STARBUCKS CORP CORPORATE		2.A FE	11,682,319	11,803,518	05/15/2028
857477-CL-5	STATE STREET CORP CORPORATE		1.D FE	43,651,208	43,584,556	03/18/2027
857477-CU-5	STATE STREET CORP CORPORATE		1.D FE	21,074,425	21,209,509	02/28/2028
863667-BJ-9	STRYKER CORP CORPORATE		2.A FE	22,798,078	22,812,366	02/10/2027
863667-BK-6	STRYKER CORP CORPORATE		2.A FE	16,982,031	17,066,423	02/10/2028
86613@-AF-3	Summit LDC Holdings Senior Secured Note		3.A	3,942,494	4,050,443	12/10/2028

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86959L-AS-2	SVENSKA HANDELSBANKEN AB CORP FOREIGN		1.C FE	6,817,067	6,884,854	05/23/2028
87305N-A@-7	TTX Company Senior Unsecured Note		1.F	3,217,988	3,212,145	09/22/2027
87612E-BU-9	TARGET CORP CORPORATE		1.F FE	10,580,500	10,702,623	06/15/2028
89115K-AA-8	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.F FE	8,250,134	8,208,014	06/02/2028
89115K-AD-2	TORONTO-DOMINION BANK/THE CORP FOREIGN		1.F FE	24,361,509	24,624,043	06/02/2028
89115K-AE-0	TORONTO-DOMINION BANK/THE CORP FOREIGN		1.F FE	20,862,235	21,340,837	10/13/2028
89115K-AF-7	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1.F FE	21,398,326	21,340,837	10/13/2028
89236T-NG-6	TOYOTA MOTOR CREDIT CORP CORPORATE		1.E FE	21,846,252	21,861,992	05/14/2027
89236T-PF-6	TOYOTA MOTOR CREDIT CORP CORPORATE		1.E FE	15,848,062	16,078,241	01/12/2028
89236T-PG-4	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	7,617,862	7,617,037	01/12/2028
89236T-PQ-2	TOYOTA MOTOR CREDIT CORP CORPORATE		1.E FE	14,687,471	15,097,982	03/13/2029
89236T-PR-0	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	19,716,187	19,699,234	03/13/2029
89837#-AB-4	Estate Bernice P Bishop Senior Note		1.D	157,432	159,450	03/01/2027
904764-BU-0	UNILEVER CAPITAL CORP CORPORATE		1.E FE	11,447,971	11,481,456	08/12/2027
91324P-FN-7	UNITEDHEALTH GROUP INC CORPORATE		1.F FE	6,484,878	6,564,231	06/15/2028
91606*-AA-5	Upper Michigan Energy Res Corp Sr. Unsecured		2.B	14,427,004	14,894,876	08/28/2029
928668-CF-7	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	31,424,467	31,360,882	03/22/2027
928668-CN-0	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	8,209,635	8,207,085	03/25/2027
928668-CP-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	16,317,430	16,405,429	03/27/2028
928668-CV-2	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	8,156,638	8,206,150	09/11/2027
93105*-AR-0	Wakefern Food Corporation Sr. Secured		2.C	6,062,420	6,165,781	03/04/2030
95963*-AB-1	Western States Equipment Co Sr. Unsecured		2.C	3,304,327	3,406,232	01/10/2029
9612E0-DL-8	WESTPAC BANKING CORP CORP FRGN FLOATER		1.C FE	17,743,080	17,729,311	03/06/2028
96301#-AG-5	Wheeler Machinery Co. Senior Secured		2.C	392,191	398,886	12/08/2028
97805*-AK-9	Wolverine Pipe Line Company Senior Note		2.A	1,899,843	1,905,120	11/02/2026
97805*-AL-7	Wolverine Pipe Line Company Senior Note		2.A	1,932,599	1,931,330	11/02/2026
98180#-AE-2	Worthington Armstrong Venture Sr. Unsecured		2.C	12,235,133	12,527,670	02/25/2029
98978V-AW-3	ZOETIS INC CORPORATE		2.A FE	26,710,571	27,235,362	08/17/2028
F9120#-AB-2	Teleperformance S.E. Senior Unsecured Note		2.B	16,364,950	16,353,562	12/14/2026
G4492*-AB-6	Hill & Smith (Americas) Ltd Senior Unsecured Note		2.B	10,211,848	10,523,686	06/25/2029
H4212*-AA-6	Interhoerbiger Finanz AG Sr. Unsecured Note		2.B PL	282,213	288,586	03/31/2028
Q9194*-AB-5	Transurban Queensland Fin Pty Senior Secured Note		2.B FE	12,436,874	12,540,275	09/22/2027
G5791#-AB-7	Manchester United Football Sr. Secured		1.G PL	15,847,693	16,416,029	06/10/2031
37331N-AW-1	GEORGIA-PACIFIC LLC CORPORATE		1.G FE	14,739,716	15,081,252	05/15/2029
378272-BR-8	GLENCORE FUNDING LLC CORPORATE		2.A FE	9,867,814	9,902,243	04/04/2027
532457-DJ-4	Eli Lilly & Co CORP FLOATER		1.D FE	15,360,317	15,365,403	05/20/2029
532457-DK-1	Eli Lilly & Co CORPORATE		1.D FE	6,022,567	6,168,941	05/20/2029
68902V-AT-4	OTIS WORLDWIDE CORPORATION CORPORATE		2.B FE	29,980,372	30,665,142	05/07/2029
87264A-BD-6	T-MOBILE USA INC CORPORATE		2.A FE	15,513,747	15,562,851	04/15/2027
89236T-PZ-2	TOYOTA MOTOR CREDIT CORP CORPORATE		1.E FE	32,448,345	32,806,084	05/12/2028
89236T-QA-6	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1.E FE	15,431,575	15,431,067	05/12/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		1.D	113,478	114,343	04/14/2029
01626P-AH-9	ALIMENTATION COUCHE-TARD INC CORP FOREIGN		2.A FE	3,895,026	3,914,981	07/26/2027
29250N-CA-1	Enbridge Inc. CORP FOREIGN		2.A FE	1,122,832	1,124,172	04/05/2027
C4111#-AG-6	Graymont Western Canada Inc Senior Unsecured Note		2.C PL	133,788	134,611	06/21/2027
05578A-E4-6	BPCE SA CORP FOREIGN		1.E FE	9,180,606	9,221,379	07/19/2027
449786-BM-3	ING BANK NV CORP FOREIGN		1.E FE	27,552,116	28,169,905	07/07/2029
62954W-BA-2	NTT FINANCE CORP CORP FOREIGN		2.A FE	15,626,733	15,759,388	03/31/2028
62954W-BC-8	NTT FINANCE CORP CORP FOREIGN		2.A FE	12,829,138	13,132,823	11/01/2029
65558R-AR-0	NORDEA BANK ABP CORP FOREIGN		1.C FE	8,472,215	8,658,022	05/21/2029
65558R-AS-8	NORDEA BANK ABP CORP FRGN FLOATER		1.C FE	14,457,673	14,446,105	05/21/2029
P7003#-AA-9	Kysor / Warren de Mexico S. Sr. Unsecured		2.B Z	9,465,916	9,849,617	05/06/2031
G2242#-AH-6	Coats Group Finance Co. Ltd Sr. Unsecured		2.B Z	7,057,424	7,223,053	05/14/2029
00440K-AE-3	ACCENTURE CAPITAL INC CORP FLOATER		1.D FE	7,232,671	7,223,053	07/10/2029
00440K-AF-0	ACCENTURE CAPITAL INC CORPORATE		1.D FE	7,101,397	7,221,412	07/10/2029
02079K-CM-7	Alphabet Inc CORP FLOATER		1.C FE	8,419,321	8,405,007	08/10/2028
02079K-CN-5	Alphabet Inc CORPORATE		1.C FE	17,064,451	17,284,333	08/10/2029
023135-EA-0	Amazon.com, Inc. CORP FLOATER		1.D FE	16,428,508	16,416,029	07/09/2029
023135-EB-8	Amazon.com, Inc. CORPORATE		1.D FE	16,103,138	16,410,693	07/09/2029
02665W-HA-2	AMERICAN HONDA FINANCE CORPORA CORPORATE		1.G FE	21,753,660	22,169,620	07/06/2029
05332*-BG-2	Automotive Rentals, Inc. Senior Secured Note		2.A	6,406,416	6,600,023	07/20/2028
05565E-DP-7	BMW US CAP CORP LLC CORPORATE		1.F FE	21,918,181	22,148,004	08/04/2028
05565E-DR-3	BMW US CAP CORP LLC CORPORATE		1.F FE	21,742,410	22,137,015	08/06/2029
19123#-AA-6	Coca-Cola Sthwest Beverage LLC Senior Unsecured Note		1.F FE	7,926,430	8,542,901	12/28/2029
31488V-AD-9	FERGUSON ENTERPRISES INC CORPORATE		2.A FE	19,616,059	20,007,811	08/14/2029
353514-F#-4	Franklin Electric Co. Inc. Sr. Unsecured		2.A Z	29,440,644	30,271,157	09/04/2031
36720@-AA-9	Gas Transmission Northwest LLC Sr. Unsecured		2.A	4,129,437	4,218,249	06/01/2030
37362@-AA-0	Georgia Trans First Mortgage Oblig Series 20		1.E	971,501	1,005,311	06/30/2030
42241@-AJ-8	Hearst Communications, Inc. Senior Unsecured Note		1.G	638,349	656,641	06/01/2028
42251#-AN-4	HEB Grocery Company, LP Senior Note		1.F	6,223,180	6,405,944	12/17/2029
45168D-D@-0	Idexx Laboratories Inc. Sr. Unsecured		2.A	2,927,240	2,988,524	04/14/2030
45865V-AD-2	Intercontinental Exchange Inc CORPORATE		1.G FE	13,834,887	14,081,008	08/20/2029
50152#-AM-9	Kwik Trip, Inc. Sr. Secured		2.B PL	3,099,905	3,131,820	08/24/2028
573284-BC-9	MARTIN MARIETTA MATERIALS INC CORPORATE		2.A FE	10,072,804	10,236,735	08/15/2029
58646#-AP-9	Menasha Corporation Senior Note		2.A	92,202	93,806	02/04/2028
67103H-AQ-0	O'REILLY AUTOMOTIVE INC CORPORATE		2.B FE	27,679,882	28,164,576	08/14/2029
67105@-AG-6	OSI Group LLC Sr. Secured		2.C PL	6,460,931	6,566,411	09/10/2029
67105@-AH-4	OSI Group LLC Sr. Secured		2.C PL	21,527,273	22,161,639	09/10/2031
74842*-AP-2	Quiktrip Corporation Sr. Unsecured		2.A	26,795,212	27,138,979	01/03/2031
85744N-AE-1	STATE STREET BANK AND TRUST CO CORPORATE		1.C FE	15,519,564	15,759,388	07/23/2029
86157#-AA-4	Stolthaven New Orleans LLC Senior Secured Note		2.B PL	15,109,000	15,334,868	07/17/2029
86613@-AG-1	Summit LDC Holdings Senior Secured Note		3.A	31,278,411	32,503,737	05/08/2029
87358@-AB-9	TFC Holdco III, LLC Sr. Secured		2.C Z	12,661,365	13,132,823	07/31/2031
88483@-AA-7	Thompson Machinery Corp. Sr. Unsecured		2.C	2,947,414	3,024,052	07/30/2030
88483@-AD-1	Thompson Machinery Corp. Sr. Unsecured		2.B Z	6,349,901	6,566,411	08/14/2031
928668-DB-5	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	13,814,374	13,946,444	09/15/2028
928668-DC-3	VOLKSWAGEN GROUP OF AMERICA FI CORPORATE		2.A FE	8,239,877	8,368,809	09/14/2029
928668-DF-6	VOLKSWAGEN GROUP OF AMERICA FI CORP FLOATER		2.A FE	13,955,239	13,953,624	09/14/2029
92968*-AB-3	Wd-40 Company Sr. Unsecured		2.C	2,382,879	2,469,053	11/15/2027
92980*-AB-7	W2W Finance LLC Sr. Secured		2.B PL	18,169,795	18,842,239	01/31/2032
000000-00-0	External GS 1 Tranche R - A Advance		1.G Z	5,894,639	5,925,580	12/20/2030
000000-00-0	External GS 1 Tranche R - B Advance		2.C Z	1,589,765	1,598,099	12/20/2030
000000-00-0	External GS 1 Tranche R - C Advance		3.C Z	2,149,475	2,160,744	12/20/2030
06675D-CW-0	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		1.E FE	27,738,461	28,432,562	07/09/2029
29278G-BK-3	ENEL FINANCE INTERNATIONAL NV CORP FOREIGN		2.A FE	16,710,635	17,090,857	07/13/2029
90261A-AL-6	UBS AG STAMFORD BRH CORP FRGN FLOATER		1.C FE	28,436,809	28,432,562	08/07/2029

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Q3793#-AE-3	Clarus Sr. Secured		2.B FE	8,810,275	9,849,617	03/23/2030
Q7160#-AN-9	Orica Finance Limited Sr. Unsecured		2.B	3,104,795	3,142,947	10/24/2028
Q7719#-AA-3	The Power Company Limited Sr. Unsecured		2.B	2,972,727	3,032,757	02/04/2030
Q9582#-AA-3	Wellington Intl Airport Ltd. Senior Note		2.B	9,170,545	9,324,304	07/27/2027
0089999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - corporate bonds (unaffiliated)				4,102,641,766	4,142,938,640	XXX
89566E-B#-4	Tri-State Gen & Trans Assoc Senior Secured Note		2.A	5,035,079	5,120,673	12/12/2029
89566E-C*-7	Tri-State Gen & Trans Assoc Senior Secured Note		2.A	5,039,118	5,124,782	12/12/2029
0129999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - single entity backed obligations (unaffiliated)				10,074,197	10,245,456	XXX
69344A-83-4	PGIM ETF TR PGIM AAA CLO ETF		1.B	115,351,005	115,351,005	01/31/3100
0149999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - SVO-identified bond exchange traded funds - fair value				115,351,005	115,351,005	XXX
00122#-AA-7	AEW Core Property Tr Hld LP Senior Unsecured Note		2.B	3,026,445	3,151,878	09/24/2028
05598#-AA-1	BGO Div US Pprty Fund Op LP Sr. Unsecured		2.B	7,784,461	8,054,248	10/24/2029
27965#-AU-6	Edens Limited Partnership Senior Unsecured Note		2.A PL	6,056,612	6,163,880	07/23/2029
292102-B*-0	Empire State Realty OP, L.P. Sr Unsecured		2.A PL	3,246,675	3,282,008	01/22/2028
292102-B@-8	Empire State Realty OP, L.P. Sr Unsecured		2.A PL	6,157,422	6,387,932	03/22/2030
42307#-AA-6	Heitman America Real Est Hd LP Senior Note		2.A	5,296,073	5,331,935	02/16/2027
42307#-AB-4	Heitman America Real Est Hd LP Senior Note		2.A	5,296,073	5,331,935	02/16/2027
46270B-AA-9	IRET Properties Sr. Unsecured		2.C	3,063,791	3,163,706	09/13/2029
46270B-AC-5	IRET Properties Sr. Unsecured		2.C	5,376,289	5,383,872	09/30/2028
51805@-AE-8	LaSalle Property Fund REIT Inc Sr. Unsecured		2.B	4,732,971	4,841,649	11/03/2028
74464A-AA-9	PUBLIC STORAGE OPERATING CO CORP FLOATER		1.F FE	22,412,856	22,384,897	04/16/2027
756109-CW-2	Realty Income Corporation CORPORATE		1.G FE	11,895,639	12,226,462	02/01/2029
76131V-B@-1	Retail Properties of America Senior Unsecured Note		2.B	5,182,399	5,339,383	06/28/2029
87823*-AA-0	Teachers Ins & Annuity Assoc Sr. Unsecured		1.F	881,590	912,305	06/10/2029
Q8773@-AD-0	Stockland Trust Mgmt Ltd. Senior Note		1.G FE	3,879,866	4,005,511	02/20/2029
51805@-AH-1	LaSalle Property Fund REIT Inc Sr. Unsecured		2.B	3,027,217	3,283,206	05/10/2029
53621@-AQ-9	Lion Industrial Properties, LP Sr. Unsecured		2.A	3,004,545	3,050,920	10/15/2029
53621@-BU-9	Lion Industrial Properties, LP Sr. Unsecured		2.A Z	6,384,793	6,566,411	09/16/2029
0169999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - bonds issued by funds representing operating entities (unaffiliated)				106,705,718	108,862,138	XXX
05647#-AC-8	BCP 2025 MISO II Holdco, LLC Debt in a Project		2.C Z	2,217,845	2,216,490	10/31/2026
65343*-AB-5	NextEra Energy Trans NY, Inc. Sr. Secured		1.D PL	1,649,937	1,641,603	12/31/2030
73758@-AB-5	Potentia US Wind Fund 1, LLC Debt in a Project		3.A Z	15,716,957	15,701,256	12/31/2029
0189999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - bank loans - issued (unaffiliated)				19,584,739	19,559,349	XXX
89147L-7#-1	Tortoise Energy Infra Corp. Mandatory Redeemable Preferred		2.A Z	19,699,234	19,699,234	12/31/2031
0209999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - bank loans - acquired (unaffiliated)				19,699,234	19,699,234	XXX
22967#-AA-9	CTL 2015-3 TR(FedEx Queens NY) CTL		2.B	172,877	177,410	03/15/2028
94978#-HS-9	Wells Fargo BK Northwest, N.A. CTL		2.A	28,990	29,362	09/21/2027
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Backed CTF		1.D	3,559,187	3,576,786	10/15/2030
42205*-AB-1	HD WESTFIELD MA LANDLORD, LLC CTL		1.F	2,675,369	2,710,883	10/31/2030
96928*-FB-8	William Blair CTL P-Thrgh Tr CTL		2.B	2,478,486	2,514,458	07/15/2030
0229999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)				8,914,909	9,008,899	XXX
22532X-YG-7	CREDIT AGRICOLE CORPORATE AND CERTIFICATE OF DEPOSIT		1.D FE	24,386,247	24,295,722	06/07/2027
65558W-QJ-0	NORDEA BANK ABP (NEW YORK BRAN CERTIFICATE OF DEPOSIT		1.C FE	27,925,171	27,907,249	02/19/2027
06367D-VV-4	BANK OF MONTREAL (CHICAGO BRAN CERTIFICATE OF DEPOSIT		1.D FE	32,718,754	32,832,057	07/22/2027
13606D-VP-4	CIBC BANK USA CERTIFICATE OF DEPOSIT		1.D FE	39,417,896	39,398,469	06/04/2027
78015J-BZ-9	ROYAL BANK OF CANADA (NEW YORK CERTIFICATE OF DEPOSIT		1.C FE	32,723,153	32,832,057	07/20/2027
22536W-QQ-2	CREDIT INDUSTRIEL ET COMMERCIA CERTIFICATE OF DEPOSIT		1.D FE	32,860,375	32,832,057	04/23/2027
63873T-MB-1	NATIXIS NY BRANCH CERTIFICATE OF DEPOSIT		1.E FE	42,719,350	42,681,674	04/13/2027
89115M-BR-6	TORONTO DOMINION BK N Y BRH IN CERTIFICATE OF DEPOSIT		1.D FE	10,512,088	10,506,258	08/06/2027
89115M-FS-0	TORONTO DOMINION BK N Y BRH IN CERTIFICATE OF DEPOSIT		1.D FE	19,046,964	19,042,593	09/03/2027
0249999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - certificates of deposit (unaffiliated)				262,309,998	262,328,138	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				4,661,081,445	4,704,147,976	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)				0	0	XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)				4,661,081,445	4,704,147,976	XXX
3128M7-4L-7	FHLMC POOL NO G05927		1.B	1,688,318	1,874,972	07/01/2040
312929-P2-2	FHLMC POOL NO A83141		1.B	134,390	144,691	11/01/2038
312939-C5-8	FHLMC POOL NO A90992		1.B	106,475	117,946	02/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1.B	591,752	657,822	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1.B	357,113	396,855	07/01/2040
312942-EF-8	FHLMC POOL NO A93734		1.B	751,996	836,191	09/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1.B	1,033,968	1,193,768	09/01/2041
31402D-KK-5	FNMA POOL NO 725798		1.B	32,760	33,401	06/01/2034
31406G-ZR-3	FNMA POOL NO 809952		1.B	63,527	68,366	02/01/2035
31407N-QM-8	FNMA POOL NO 835760		1.B	42,667	46,986	09/01/2035
31410G-ML-4	FNMA POOL NO 888763		1.B	49,669	51,878	10/01/2037
31417L-2J-3	FNMA POOL NO AC2576		1.B	292,133	325,794	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1.B	106,742	119,814	11/01/2039
31418R-GH-8	FNMA POOL NO AD3799		1.B	116,644	131,492	04/01/2040
31418U-B7-8	FNMA POOL NO AD6361		1.B	125,489	141,460	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1.B	214,896	242,198	08/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1.B	127,766	144,086	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1.B	688,184	775,978	11/01/2040
1039999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				6,524,489	7,303,699	XXX
03466K-AC-0	Angel Oak Mortgage Trust CMO		1.A FM	581,310	594,160	12/25/2070
03466T-AA-5	Angel Oak Mortgage Trust CMO		1.A FM	5,937,849	6,003,388	06/25/2070
034952-AC-5	ANGEL OAK MTG TR 2025-13 CMO		1.A FM	6,155,831	6,302,935	10/25/2070
05552C-AA-2	BINOM SECURITIZATION TRUST BIN CMO		1.A FM	4,208,647	4,668,763	02/25/2061
10569X-AA-7	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FM	7,390,304	8,463,884	09/25/2061
10570A-AB-2	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FM	577,292	592,324	12/25/2055
10570C-AC-6	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FE	12,960,240	13,385,083	12/25/2065
10570M-AC-4	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FM	8,835,509	9,024,022	06/25/2065
10570P-AA-1	BRAVO RESIDENTIAL FDG TR 2024 ASSET BACKED		1.A FM	11,712,850	11,739,346	09/25/2054
10570T-AP-0	BRAVO RESIDENTIAL FDG TR 2025- CMO		1.A FM	4,277,227	4,378,943	07/25/2065
12636S-AA-3	COOPR Residential Mortgage Tru CMO		1.A FM	5,336,437	5,469,211	11/25/2060

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
12674U-AA-1	COOPR Residential Mortgage Tru CMO		1.A FM	7,963,509	8,059,431	06/25/2060
19688U-AD-4	COLT 2025-12 MTG LN TR CMO		1.A FE	5,690,030	5,853,298	01/26/2071
216926-AA-3	COOPR RESIDENTIAL MTG TR 2025- CMO		1.A FM	32,769,830	33,699,290	09/25/2060
22757X-AA-4	Cross Mortgage Trust CMO		1.A FM	6,021,261	6,170,240	11/25/2070
22758E-AA-5	Cross Mortgage Trust CMO		1.A FE	9,368,063	9,686,974	02/25/2061
22758T-AC-8	CROSS 2025-H6 MTG TR CMO		1.A FM	14,337,102	14,594,435	07/25/2070
22758Y-AC-7	CROSS 2025-H10 MTG TR CMO		1.A FE	6,928,330	7,099,659	01/25/2071
227920-AA-3	Cross Mortgage Trust CMO		1.A FM	5,222,562	5,287,040	07/25/2070
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6. *	1	1	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOATER		5.B GI	1	1	07/25/2034
26847N-AA-9	EFMT_NQM CMO		1.A FE	14,275,401	14,540,098	07/25/2070
281914-AA-9	EFMT 2025-INV2 CMO		1.A FM	4,683,852	4,768,943	05/26/2070
36171H-AA-7	GCAT CMO		1.A FM	11,145,276	11,303,723	04/25/2070
36274B-AE-8	ARCHOME_NQM CMO		1.A FE	8,616,922	8,946,699	12/25/2070
43762C-AA-9	HOMES 2025-NQM5 TR CMO		1.A FM	4,787,621	4,938,898	09/25/2070
46593H-AA-6	J P MORGAN MTG TR 2024-HE2 ASSET BACKED		1.A FM	3,154,457	3,153,569	10/20/2054
61778X-AA-7	MSRM_NQM CMO		1.A FM	10,783,709	10,963,486	07/25/2070
61780X-AC-9	MSRM_NQM CMO		1.A FE	7,275,996	7,507,105	12/25/2070
617945-AA-8	Morgan Stanley Residential Mor CMO		1.A FM	1,984,216	2,004,408	06/25/2070
617949-AC-6	MSRM_NQM CMO		1.A FE	11,337,671	11,720,039	01/26/2071
617960-AA-7	MORGAN STANLEY RESIDENTIAL MTG CMO		1.A FE	5,719,284	5,854,368	03/25/2071
64832P-AE-4	NRZT_NQM CMO		1.A FE	8,286,893	8,582,048	02/25/2066
67121L-AA-4	Onslow Bay Financial CMO		1.A FM	2,963,008	2,996,650	05/25/2065
67123B-AF-3	OBX 2025-NQM23 TR CMO		1.A FM	6,569,288	6,754,116	10/25/2065
67123H-AA-1	Onslow Bay Financial CMO		1.A FE	7,667,134	7,919,812	11/25/2065
67126G-AC-6	Onslow Bay Financial CMO		1.A FM	14,135,338	14,455,833	10/25/2065
67448B-AA-2	Onslow Bay Financial CMO		1.A FM	12,493,234	12,814,395	10/25/2065
67449A-AA-3	OBX_NQM CMO		1.A FM	6,334,258	6,423,602	03/25/2065
67449L-AA-9	Onslow Bay Financial CMO		1.A FM	9,153,540	9,399,168	10/25/2065
67449M-AF-6	OBX_NQM CMO		1.A FE	11,304,986	11,738,340	01/25/2066
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		5.B GI	1	1	01/25/2037
748949-AA-2	RCKT MTG TR 2025-CES6 ASSET BACKED		1.A FM	6,361,496	6,401,477	06/25/2055
749349-AA-4	RCKT MTG TR 2025-CES12 CMO		1.A FM	7,195,733	7,326,536	11/25/2055
74939B-AA-4	ROCKET_CES CMO		1.A FE	9,778,343	10,051,555	01/25/2056
74939L-AA-2	RCKT MTG TR 2025-CES10 CMO		1.A FM	7,274,939	7,442,724	11/25/2055
749423-AA-7	RCKT MTG TR 2025-CES11 CMO		1.A FM	4,272,459	4,377,851	11/25/2055
74942C-AA-7	ROCKET_CES ASSET BACKED		1.A FM	15,190,100	15,258,602	05/25/2055
74943A-AA-0	RCKT MTG TR 2025-CES7 CMO		1.A FM	12,433,072	12,563,909	07/25/2055
80263A-AA-9	Santander Mortgage Asset Recei CMO		1.A FE	3,236,304	3,276,059	05/25/2065
89183H-AA-2	Towd Point Mortgage Trust CMO		1.A FM	12,958,081	13,015,659	02/25/2055
92490F-AF-7	VERUS SECURITIZATION TR 2025-1 CMO		1.A FM	5,280,256	5,405,097	12/25/2070
924932-AC-0	VERUS SECURITIZATION TRUST VER CMO		1.A FE	7,295,165	7,532,712	10/25/2067
92540P-AA-6	VERUS SECURITIZATION TR 2024-8 CMO		1.A FM	4,397,693	4,444,057	10/25/2069
92540X-AA-9	Verus Securitization Trust CMO		1.A FM	3,575,225	3,630,732	06/25/2070
92541F-AA-7	Verus Securitization Trust CMO		1.A FE	29,120,683	29,649,872	06/25/2070
92541J-AF-8	Verus Securitization Trust CMO		1.A FE	8,799,707	9,080,544	01/25/2071
46594R-AA-3	UWM_CES ASSET BACKED		1.A FE	15,411,280	15,375,590	09/20/2056
10570X-AA-4	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FE	7,933,067	8,100,985	03/25/2066
19689G-AF-9	COLT_NQM CMO		1.A FE	4,420,470	4,544,974	05/25/2071
22759E-AE-6	Cross Mortgage Trust CMO		1.A FE	4,128,217	4,205,771	07/25/2071
437938-AA-1	HOMES 2026-NQM4 TR CMO		1.A FE	1,839,252	1,872,084	06/25/2061
46664M-AF-8	J P MORGAN MTG TR 2026-ACES1 CMO		1.A FE	4,967,252	4,974,455	04/25/2066
61780Q-AC-4	Morgan Stanley Residential Mor CMO		1.A FE	7,083,800	7,302,863	03/25/2071
64832N-AE-9	NRZT_NQM CMO		1.A FE	3,280,679	3,353,945	06/25/2066
67124E-AC-3	Onslow Bay Financial CMO		1.A FE	4,863,974	5,052,493	04/26/2066
89183C-AA-3	TOWD PT MTG TR 2024-CES1 ASSET BACKED		1.A FM	1,809,092	1,812,647	01/25/2064
924936-AE-7	Verus Securitization Trust CMO		1.A FE	7,443,845	7,644,800	04/25/2071
92541N-AC-6	VERUS SECURITIZATION TR 2026-5 CMO		1.A FE	10,105,422	10,315,492	05/25/2071
03467A-AA-5	Angel Oak Mortgage Trust CMO		1.A FE	4,368,764	4,422,891	06/25/2071
10570H-AH-4	BRAVO RESIDENTIAL FUNDING TRUS CMO		1.A FE	5,325,009	5,402,590	08/25/2066
10570J-AH-0	BRAVO RESIDENTIAL FDG TR 2026- CMO		1.A FE	9,779,325	9,783,855	09/25/2066
12677U-AF-7	COLT Funding CMO		1.A FE	3,413,732	3,465,258	08/25/2071
22758J-AE-6	Cross Mortgage Trust CMO		1.A FE	4,174,448	4,234,873	08/25/2071
31685B-AA-0	FIGRE TR 2026-HF11 CMO		1.A FE	11,294,157	11,294,228	09/25/2056
673930-AE-3	Onslow Bay Financial LLC CMO		1.A FE	4,615,635	4,685,513	07/01/2066
92540Y-AA-7	VERUS SECURITIZATION TR 2025-6 CMO		1.A FM	2,103,179	2,140,329	07/25/2070
92541Q-AE-5	Verus Securitization Trust CMO		1.A FE	7,898,509	8,044,959	07/27/2071
1059999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				582,374,637	595,345,709	XXX
009920-AA-7	ALA TR 2025-OANA CMBS		1.A FM	20,879,997	20,780,165	06/15/2040
03882K-AL-6	ARBOR MULTIFAMILY MORTGAGE SEC CMBS		1.A FM	6,108,327	6,286,176	10/15/2054
05493M-AC-8	Barclays Commercial Mortgage S CMBS		1.A FM	6,634,593	6,833,519	09/15/2054
05593Q-AC-8	BMO MORTGAGE TRUST BMO_24-5C6 CMBS		1.A FM	8,062,360	8,357,929	09/15/2057
05593R-AC-6	BMO MORTGAGE TRUST BMO_24-5C5 CMBS		1.A FM	27,313,296	28,190,353	02/15/2057
05609Q-AA-4	BX TR 2021-ACNT CMBS		1.A FM	6,412,538	6,412,406	11/15/2038
06211U-BL-8	Bank5 CMBS		1.A FM	29,552,606	30,584,449	06/15/2057
06427D-AR-4	BANK OF AMER MERRILL LYNCH CMBS		1.A FM	3,150,743	3,151,749	02/15/2050
06427D-AS-2	BANK OF AMER MERRILL LYNCH CMBS		1.A FM	17,664,446	17,674,034	02/15/2050
06539L-BA-7	BANK_18-BN13 CMBS		1.A FM	9,127,758	9,224,089	08/15/2061
065404-BB-0	BANK 2018-BNK10 CMBS		1.A FM	20,848,348	21,147,281	02/15/2061
06540R-AE-4	BANK 2017-BNK9 CMBS		1.A FM	18,121,143	18,183,179	11/15/2054
06540V-AZ-8	BANK_19-BN24 CMBS		1.A FM	4,663,255	4,797,993	11/15/2062
06540Y-AB-5	BANK 2020-BNK28 CMBS		1.A FM	1,067,704	1,092,948	03/15/2063
06541W-AW-2	BANK 2017-BNK5 CMBS		1.A FM	4,839,984	4,840,134	06/15/2060
06764U-AA-4	BARINGS ISSUER LLC BAR_26-SBP CMBS		1.A FE	10,117,307	10,269,873	02/25/2059
07332V-BC-8	Barclays Commercial Mortgage S CMBS		1.A FM	6,248,147	6,247,554	02/15/2050
08160B-AB-0	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	3,162,242	3,167,090	07/15/2051
08162Y-AB-8	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	4,720,848	4,807,008	12/15/2062
08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	1,589,140	1,615,252	12/15/2062
08163U-AC-3	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	8,052,749	8,264,025	09/15/2057
08190A-AC-4	BENCHMARK MORTGAGE TRUST BMARK CMBS		1.A FM	9,099,299	9,338,375	07/15/2057
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST C CMBS		1.A FM	8,585,004	8,706,145	08/15/2051
12515G-AC-1	CD COMMERCIAL MORTGAGE TRUST C CMBS		1.A FM	503,233	502,723	02/10/2050
12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	4,811,073	4,807,996	11/10/2049
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	3,389,079	3,383,561	06/15/2050
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-CO CMBS		1.A FM	1,420,306	1,421,139	05/10/2051

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
12655T-BH-1	COMM Mortgage Trust CMBS		1.A FM	7,856,925	7,904,643	08/15/2057
17291D-AD-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	4,438,430	4,523,763	06/10/2051
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	1,852,145	1,851,133	04/14/2050
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	1,230,040	1,230,165	08/15/2050
17326D-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	12,545,299	12,597,644	09/15/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	3,382,459	3,415,647	03/10/2051
22945E-AV-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	1,050,118	1,069,273	03/15/2054
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS		1.A FM	6,421,977	6,433,966	06/10/2050
36251X-AR-8	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	5,871,324	5,873,421	11/10/2049
36254C-AU-4	GS MORTGAGE SECURITIES TRUST G CMBS		1.A FM	18,775,910	18,810,577	08/10/2050
36255N-AT-2	GS MORTGAGE SECURITIES CORPORA CMBS		1.A FM	13,694,158	13,876,059	03/10/2051
44989Y-AA-6	INT Commercial Mortgage Trust CMBS		1.A FE	11,918,619	12,344,854	11/05/2037
44989Y-AC-2	INT Commercial Mortgage Trust CMBS		1.C FE	454,618	472,782	11/05/2037
45339N-AA-4	INCREF 2025-FL1 CMBS		1.A FE	13,305,178	13,242,408	10/19/2042
46591A-BA-2	JPMDB COMMERCIAL MORTGAGE SECU CMBS		1.A FM	4,109,039	4,194,458	06/15/2051
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	11,203,318	11,318,471	12/15/2050
61691N-AE-5	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	18,474,543	18,680,980	12/15/2050
61767C-AS-7	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	197,786	197,367	05/15/2050
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	4,583,991	4,597,752	05/15/2050
61767C-AV-0	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	17,401,007	17,467,607	05/15/2050
61770K-AV-7	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	1,758,050	1,795,515	02/15/2053
67120U-AA-5	NYC COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	21,418,643	21,453,858	02/15/2042
78398L-AC-3	SANTANDER COMMERCIAL MORTGAGE CMBS		1.A FM	8,521,127	8,642,606	04/15/2028
88581E-AE-1	3650R COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	3,705,459	3,813,993	11/15/2054
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	10,746,192	10,831,895	08/15/2050
90276R-BD-9	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	6,764,600	6,774,487	10/15/2050
90276X-AU-9	UBS COMMERCIAL MORTGAGE TRUST CMBS		1.A FM	6,985,220	7,094,605	06/15/2051
95001A-BC-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	728,112	730,049	11/15/2050
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	6,939,790	7,009,155	03/15/2051
95001M-AE-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	7,841,421	7,850,066	07/15/2050
95001N-AX-6	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	5,854,504	5,891,119	06/15/2051
95001R-AW-9	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	4,778,426	4,829,110	01/15/2052
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG CMBS		1.A FM	2,444,536	2,495,108	09/15/2061
05555F-AC-8	Barclays Commercial Mortgage S CMBS		1.A FM	16,521,198	16,842,565	07/15/2057
06541F-AZ-2	BANK 2017-BNK4 CMBS		1.A FM	10,817,098	10,831,125	05/15/2050
12652U-AU-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS		1.A FM	5,168,233	5,227,296	04/15/2051
17291D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		1.A FM	3,435,201	3,489,919	06/10/2051
61767E-AD-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	3,421,851	3,451,111	11/15/2052
61767Y-AZ-3	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	5,043,737	5,131,765	07/15/2051
05552Y-AF-3	Barclays Commercial Mortgage S CMBS		1.A FM	1,838,755	1,851,849	06/15/2055
06540T-AD-2	BANK_18-BN11 CMBS		1.A FM	5,165,338	5,190,657	03/15/2061
072924-AD-5	Barclays Commercial Mortgage S CMBS		1.A FM	8,282,014	8,282,692	03/15/2058
07337B-AC-8	Barclays Commercial Mortgage S CMBS		1.A FM	14,134,762	14,317,720	05/15/2058
61769J-BA-8	MORGAN STANLEY CAPITAL I TRUST CMBS		1.A FM	6,529,011	6,640,306	06/15/2052
61778G-AE-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1.A FM	9,533,951	9,600,061	03/15/2058
1079999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				583,289,638	590,258,749	XXX
00118X-AS-5	AGL CLO 22 CLO		1.A FE	49,828,718	49,806,231	01/20/2037
00120J-AL-7	AGL CLO 13 CLO		1.A FE	37,174,882	37,186,793	10/20/2034
017154-AU-9	ALLEGANY PARK CLO LTD ALLPK_19 CLO		1.A FE	15,099,155	15,102,746	01/20/2035
03333C-AA-3	ANCHORAGE CLO CLO		1.A FE	42,681,674	42,681,674	01/20/2037
04942F-AL-3	ATLAS SR LN FD XVII CLO		1.A FE	49,213,415	49,248,086	10/20/2034
07132L-AU-3	BATTALION CLO LTD CLO		1.A FE	62,536,265	62,551,728	04/24/2034
07134Q-AY-2	BATTALION CLO 18 CLO		1.A FE	64,335,047	64,350,832	10/15/2036
09631E-AJ-6	SOUNDPOINT CLO CLO		1.A FE	26,249,834	26,263,922	10/15/2034
13876N-AW-3	Canyon Capital CLO CLO		1.A FE	32,832,064	32,805,257	10/15/2034
14686A-AY-5	CARVAL CLO CLO		1.A FE	31,149,806	31,153,566	04/20/2032
14919G-AN-5	CARLSON CLO CLO		1.A FE	65,651,501	65,664,115	01/20/2035
197363-BJ-2	COLUMBIA CENT CLO 29 CLO		1.A FE	65,664,115	65,664,115	10/20/2034
28622E-AS-7	ELEVATION CLO CLO		1.A FE	56,883,847	56,907,805	07/15/2034
28624D-AY-4	ELEVATION CLO 2023-17 CLO		1.A FE	65,684,011	65,664,115	10/20/2036
290015-BJ-4	ELMWOOD CLO CLO		1.A FE	34,889,729	34,907,043	04/20/2037
36319X-BA-4	GALAXY XXV CLO CLO		1.A FE	59,078,337	59,097,703	04/25/2036
40436T-BN-5	HPS LN MGMT 10-2016 CLO		1.A FE	61,215,318	61,228,121	04/20/2034
449251-AU-1	ICG CLO CLO		1.A FE	32,820,031	32,832,057	01/20/2035
47048J-BF-9	Jamestown CLO LTD CLO		1.A FE	65,700,138	65,664,115	07/25/2034
47048X-BC-5	JAMESTOWN CLO XIV CLO		1.A FE	49,274,783	49,248,086	10/20/2034
47050E-BC-2	JAMESTOWN CLO XV LTD CLO		1.A FE	65,631,283	65,664,115	07/15/2035
48255P-AA-3	KKR CLO CLO		1.A FE	29,645,700	29,657,753	04/15/2035
48936J-AA-4	KENNEDY LEWIS CLO 3 LTD CLO		1.A FE	65,643,240	65,664,115	10/20/2036
55822B-AN-5	Madison Park Funding CLO		1.A FE	52,515,138	52,512,612	01/22/2035
56580K-AS-4	MARATHON CLO CLO		1.A FE	64,186,140	64,205,440	04/15/2034
56606K-AN-5	Marble Point CLO XXI Ltd. CLO		1.A FE	72,223,830	72,230,526	10/17/2034
67091Y-BE-3	OCP CLO CLO		1.A FE	32,822,158	32,824,883	01/15/2037
67116H-AJ-1	OCP CLO CLO		1.A FE	24,946,150	24,933,572	04/17/2037
67579A-AW-7	OCTAGON 64 CLO		1.A FE	65,690,512	65,664,115	07/21/2035
74989M-AN-1	RR 26 CLO		1.A FE	32,170,165	32,162,054	04/15/2038
75888A-BQ-8	REGATTA VII FDG LTD CLO		1.A FE	29,340,357	29,348,675	06/20/2034
77342M-AY-2	ROCKFORD TOWER CLO 2019-1 LTD CLO		1.A FE	33,175,064	33,183,648	04/20/2034
80349B-CD-7	SARATOGA INVT CORP CLO 13-1A CLO		1.A FE	0	0	04/20/2033
81124L-AN-4	SCULPTOR CLO CLO		1.A FE	52,494,320	52,531,292	01/20/2035
81800W-AA-9	720 East CLO CLO		1.A FE	16,408,651	16,435,135	04/20/2037
83012V-AA-1	SIXTH STREET CLO CLO		1.A FE	43,338,316	43,338,316	10/20/2034
83610H-AL-4	SOUND POINT CLO I LTD CLO		1.A FE	2,612,607	2,612,567	10/23/2031
83611K-AW-2	SOUND POINT CLO I LTD CLO		1.A FE	6,312,914	6,313,024	01/20/2032
83613H-AL-1	SOUND PT CLO XXI CLO		1.A FE	8,188,698	8,187,969	10/26/2031
83616A-AS-8	SOUNDPOINT CLO CLO		1.A FE	20,024,076	20,027,555	10/25/2034
86271P-AU-9	STRATA CLO II LTD CLO		1.A FE	47,308,989	47,320,237	10/20/2033
89640Y-BQ-6	TRINITAS CLO LTD CLO		1.A FE	20,075,397	20,081,618	01/25/2034
92331D-BJ-6	Venture CDO Ltd CLO		1.A FE	49,232,583	49,248,086	10/20/2034
92333B-BA-7	VENTURE 37 CLO CLO		1.A FE	5,202,929	5,202,601	07/15/2032
94951J-AJ-9	Wellfleet CLO Ltd CLO		1.A FE	26,328,200	26,338,104	01/15/2035
07133P-AW-9	BATTALION CLO LTD CLO		1.A FE	65,404,200	65,431,694	03/09/2034
88676N-BE-6	Tikehau US CLO CLO		1.A FE	65,755,125	65,664,115	01/20/2036
89641H-BE-9	TRINITAS CLO LTD CLO		1.A FE	65,637,514	65,664,115	07/15/2034
102875-AA-9	Bowling Green Park CLO CLO		1.A FE	16,742,272	16,755,506	04/18/2035

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
12551M-AW-9	CIFC Funding Ltd CLO CLO		1.A FE	7,878,114	7,879,694	07/17/2037
14686B-BA-4	CARVAL CLO CLO CLO		1.A FE	36,936,064	36,936,064	07/20/2037
18915F-AA-0	BLACKSTONE CLO CLO CLO		1.A FE	20,333,324	20,365,276	01/25/2035
22823K-BA-1	WAMCO CLO CLO CLO		1.A FE	65,650,200	65,664,115	04/20/2035
67579A-BG-1	OCTAGON 64 CLO CLO		1.A FE	19,699,234	19,699,234	07/21/2037
77341E-BA-2	ROCKFORD TOWER CLO CLO CLO		1.A FE	10,830,685	10,841,805	01/20/2036
97314H-BC-2	WIND RIV 2021-1 CLO CLO CLO		1.A FE	65,640,620	65,664,115	07/20/2037
1099999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				2,273,987,441	2,274,281,852	XXX
00833B-AA-6	AFFIRM MASTER TRUST ASSET BACKED		1.A FE	31,818,218	31,872,771	02/15/2033
05970H-AF-4	General DPR Funding, Ltd. Senior Secured Note		1.G FE	3,732,664	3,760,945	05/15/2027
08866T-AA-0	BIB Merchant Voucher Rec. Ltd Sr. Secured		1.G FE	1,461,610	1,468,806	04/07/2027
14043N-AD-1	CAPITAL ONE PRIME AUTO RECEIVA ASSET BACKED		1.A FE	15,174,653	15,230,612	07/16/2029
345285-AA-8	FORD CR AUTO OWNER TR 2021-REV ASSET BACKED		1.A FE	32,198,242	31,403,795	05/15/2034
361886-DK-7	GMF FLOORPLAN OWNER REVOLVING ASSET BACKED		1.A FE	23,649,601	23,636,168	11/15/2028
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI GP		1.G FE	639,594	639,594	09/30/2034
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI IM		1.G FE	717,465	717,465	09/30/2034
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI IM		2.B FE	425,536	426,817	09/30/2034
000000-00-0	HPS PRIVATE CREDIT HPS_SLF_VI GP		2.B FE	283,691	284,544	09/30/2034
83406Y-AA-9	SOFI CONSUMER LOAN PROGRAM TRU ASSET BACKED		1.A FE	4,919,380	4,920,721	02/27/2034
83408A-AA-9	SOFI CONSUMER LOAN PROGRAM ASSET BACKED		1.A FE	9,490,114	9,544,042	12/26/2035
B8ADS1-H6-9	HVDOVER11 ABS FLOATER		1.B FE	39,397,287	39,398,469	03/20/2028
G2616*-AB-1	DPR-CR Limited Senior Secured Note		2.B FE	221,774	221,616	12/15/2026
83408C-AA-5	SOFI CONSUMER LOAN PROGRAM ASSET BACKED		1.A FE	3,844,575	3,855,973	06/25/2035
83408E-AA-1	SOFI CONSUMER LOAN PROGRAM TRU ASSET BACKED		1.A FE	11,732,231	11,780,240	03/25/2036
92339M-AB-6	VERDANT RECEIVABLES 2024-1 ASSET BACKED		1.A FE	1,970,783	1,982,490	12/12/2031
B8AFKX-1A-0	IVY HILL PRIVATE CREDIT IVY XIX FINANCING LLC		1.E FE	4,005,749	4,002,147	09/10/2031
B8AFPK-GS-8	BRIGADE CAPITAL ABL BRIGADE ABL		1.F FE	7,978,744	7,976,351	09/10/2030
00835E-AA-8	AFFIRM POS ASSET BACKED		1.A FE	2,643,879	2,646,761	04/15/2031
83407T-AA-9	SOFI CONSUMER LOAN PROGRAM ASSET BACKED		1.A FE	17,044,660	17,071,662	07/25/2035
05551C-AA-3	BIB Central American Rec. Ltd. Sr. Secured		1.G FE	2,483,947	2,507,783	01/07/2030
1119999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				215,834,396	215,349,771	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating				3,662,010,602	3,682,539,780	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating				0	0	XXX
001936-AB-7	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	2,902,851	2,909,343	03/15/2034
04033C-AB-2	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	1,561,863	1,565,036	01/17/2034
05377R-EZ-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1.A FE	51,508,109	51,432,875	08/21/2028
165183-DE-1	CHESAPEAKE FUNDING II LLC CFII ASSET BACKED		1.A FE	2,766,225	2,769,783	05/15/2036
29375P-AB-6	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	3,478,972	3,480,831	03/20/2030
29375Q-AC-2	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	7,667,543	7,692,220	08/21/2028
448984-AD-6	Hyundai Auto Lease Securitizat SERIES HALST 2024-C A3		1.A FE	4,487,670	4,488,960	04/17/2028
62919F-AB-2	NMEF EQUIP ASSET BACKED		1.A FE	6,818,146	6,856,957	02/15/2034
65481D-AD-4	NISSAN AUTO ASSET BACKED		1.A FE	6,656,197	6,660,587	11/15/2027
67403G-AB-2	OAKTREE ABF EQUIP ST 2026-1 ASSET BACKED		1.A FE	10,012,417	10,039,651	10/17/2033
96328G-BT-3	WHEELS FLEET LEASE ASSET BACKED		1.A FE	5,277,046	5,296,495	06/21/2039
96328G-CK-1	WHEELS FLEET LEASE ASSET BACKED		1.A FE	20,710,902	20,941,837	05/18/2040
96328G-CP-0	WHEELS FLEET LEASE ASSET BACKED		1.A FE	880,519	888,315	09/18/2040
14988K-AB-8	CCG RECEIVABLES TURST 2026-1 ASSET BACKED		1.A FE	1,946,929	1,969,863	01/17/2034
246921-AC-4	Dell Equipment Finance Trust ASSET BACKED		1.A FE	19,625,018	19,698,704	07/24/2028
39154G-AP-1	GREAT AMERICA LEASING RECEIVAB ASSET BACKED		1.A FE	1,371,505	1,378,799	01/16/2029
00219N-AB-2	ARI FLEET LEASE TRUST ASSET BACKED		1.A FE	1,433,698	1,444,497	02/15/2035
29375N-AB-1	ENTERPRISE FLEET FINANCING ASSET BACKED		1.A FE	21,886	21,903	04/22/2030
29375R-AC-0	ENTERPRISE FLEET FINANCING LLC ASSET BACKED		1.A FE	482,820	483,850	04/20/2028
551922-AB-3	M&T AUTO ASSET BACKED		1.A FE	4,978,422	4,990,273	07/16/2029
85856F-AB-8	STELLANTIS FINANCIAL UNDERWRIT ASSET BACKED		1.A FE	6,138,009	6,172,155	01/22/2029
96329J-AB-6	WHEELS FLEET LEASE ASSET BACKED		1.A FE	20,370,310	20,486,185	04/18/2039
03238B-AB-9	AXIS EQUIPMENT ASSET BACKED		1.A FE	3,418,923	3,418,029	07/21/2031
22767V-AB-4	CROSSROADS ASSET TR 2025-A ASSET BACKED		1.A FE	1,661,037	1,661,783	02/20/2032
55376Y-AC-9	MT EQUIP 2024 LEAF1 ASSET BACKED		1.A FE	4,854,392	4,852,683	08/18/2031
73747L-AB-4	POST ROAD EQUIPMENT ASSET BACKED		1.A FE	1,051,119	1,051,366	05/15/2031
78451E-AB-5	SLR Equipment Finance ASSET BACKED		1.A FE	1,675,836	1,685,694	04/15/2033
1519999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				193,758,362	194,338,674	XXX
14051L-AC-6	CAPITAL STREET MASTER TRUST CA ABS FLOATER		1.A FE	42,665,157	42,681,674	08/16/2029
14077F-AB-1	CAPTERIS EQUIP FIN 2026-1 ASSET BACKED		1.A FE	23,511,224	23,795,139	09/20/2033
34489*-AC-3	Football Club Term Notes 2033 Senior Secured Note		1.F FE	3,224,204	3,313,365	10/05/2028
K7017#-AA-8	Meridian Spirit ApS Senior Secured Note		2.A FE	5,057,461	5,117,329	08/01/2030
22802P-AB-4	Fairwater Tankers Alaska LLC Senior Secured Note		2.C PL	762,211	768,738	04/11/2028
1539999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				75,220,258	75,676,245	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient				268,978,620	270,014,919	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis				0	0	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)				3,930,989,222	3,952,554,699	XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)				0	0	XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)				3,930,989,222	3,952,554,699	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				8,592,070,667	8,656,702,675	XXX
4109999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
4409999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - parent, subsidiaries and affiliates				0	0	XXX
4509999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
5409999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - mutual funds				0	0	XXX
5609999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - unit investment trusts				0	0	XXX
5809999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - closed-end funds				0	0	XXX
5979999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - parent, subsidiaries and affiliates				0	0	XXX
5989999999. Total - common stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - preferred and common stocks				0	0	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	717610556, West Mansfield, Ohio			21,678	21,954	01/01/2032
000000-00-0	717610595, Tunica, Mississippi			76,701	77,757	01/01/2028
000000-00-0	717610602, Fowler, California			306,608	308,319	01/01/2028
000000-00-0	717610639, Des Arc, Arkansas			781,196	793,441	01/01/2028
000000-00-0	717610675, Rifle, Colorado			594,451	604,270	01/01/2028
000000-00-0	717610757, Paskenta, California			889,742	904,628	07/01/2028
000000-00-0	717610790, Lost Hills, California			5,133,097	5,176,967	01/31/2027
000000-00-0	717610912, Yakima, Washington			2,409,752	2,560,900	01/01/2030
000000-00-0	717610950, Sonoma, California			1,602,223	1,706,216	01/01/2030
000000-00-0	717610981, Summit, South Dakota			350,559	360,335	07/01/2027
000000-00-0	717611014, Corydon, Iowa			778,871	849,988	05/01/2030
000000-00-0	717611015, Corydon, Iowa			2,692,912	2,938,797	05/01/2030
000000-00-0	717611077, Westmorland, California			205,175	212,875	07/01/2035
000000-00-0	717611140, Boardman, Oregon			762,864	798,913	01/01/2031
000000-00-0	717611200, Roggen, Colorado			206,798	219,685	04/01/2031
000000-00-0	717611253, Acampo, California			280,510	295,489	01/01/2031
000000-00-0	717611263, Napa , California			768,293	835,079	01/01/2030
000000-00-0	717611280, Cleveland, Mississippi			267,484	289,540	07/01/2031
000000-00-0	717611289, Dumas, Arkansas			331,008	353,714	04/01/2031
000000-00-0	717611291, Folsom, Louisiana			718,024	722,305	03/01/2027
000000-00-0	717611304, Healdsburg, California			1,881,415	1,891,127	01/01/2027
000000-00-0	717611392, Selma, California			688,328	691,133	01/01/2027
000000-00-0	717611423, Bentleyville, Alabama			626,614	631,487	04/30/2027
000000-00-0	717611431, Maxwell, California			982,942	1,040,185	01/01/2030
000000-00-0	717611479, Napa , California			344,515	368,449	01/01/2030
000000-00-0	717611567, Bakersfield, California			194,950	196,992	01/01/2028
000000-00-0	717611578, Fowler, California			4,322,729	4,374,378	01/01/2028
000000-00-0	717611597, Camden, Arkansas			1,590,931	1,643,579	08/01/2028
000000-00-0	717611602, Napa , California			111,557	115,757	01/01/2030
000000-00-0	717611726, Ukiah, California			10,018,767	10,607,381	07/01/2029
000000-00-0	717611804, Tunica, Mississippi			1,305,636	1,431,031	02/01/2030
000000-00-0	717612132, Prattville, Alabama			4,573,124	4,757,129	11/01/2028
000000-00-0	717612326, , Alabama			8,144,689	8,213,683	01/01/2028
000000-00-0	717612385, Camden, Arkansas			1,825,157	1,826,385	02/01/2029
000000-00-0	717612626, Corydon, Iowa			1,408,835	1,457,743	05/01/2030
000000-00-0	717612694, Wellton, Arizona			11,085,383	11,154,995	03/14/2030
000000-00-0	706105099, Citrus Heights, California			204,482	205,160	09/05/2027
000000-00-0	706106322, Walnut, California			348,054	346,641	07/15/2027
000000-00-0	706106598, Walnut, California	CF		98,831	98,811	12/15/2026
000000-00-0	706107434, Boston, Massachusetts	CF		358,867	357,696	09/05/2027
000000-00-0	706107461, City Of Industry, California			593,692	592,015	10/15/2027
000000-00-0	706108410, Arlington, Virginia			3,919,528	3,919,815	03/05/2027
000000-00-0	706108633, Gaithersburg, Maryland	CF		1,785,316	1,786,945	11/05/2026
000000-00-0	706108648, Spring, Texas			400,657	400,657	12/11/2026
000000-00-0	706108825, Union City, California			3,421,639	3,613,298	09/05/2032
000000-00-0	706108838, Carson, California			1,055,868	1,124,052	08/15/2032
000000-00-0	706108999, Fort Worth, Texas			3,036,932	3,081,539	03/05/2028
000000-00-0	706109044, Chicago, Illinois			2,288,823	2,322,442	03/05/2028
000000-00-0	706109045, Broomfield, Colorado			1,626,928	1,650,824	03/05/2028
000000-00-0	706109051, Santa Fe Springs, California			347,125	353,139	03/05/2028
000000-00-0	706109109, Raritan, New Jersey			7,165,864	7,505,729	08/10/2029
000000-00-0	706109111, Washington, District of Columbia			2,312,267	2,410,100	11/05/2029
000000-00-0	706109126, Lawrence, Kansas			800,566	815,123	07/15/2029
000000-00-0	706109171, Washington, District of Columbia			5,389,576	5,603,151	07/10/2028
000000-00-0	706109213, Palm Harbor, Florida			1,422,334	1,474,090	09/05/2028
000000-00-0	706109262, Norwood, Massachusetts			7,134,946	7,323,638	01/10/2029
000000-00-0	706109263, Boston, Massachusetts			2,260,402	2,321,145	01/10/2029
000000-00-0	706109381, Yonkers, New York			1,577,793	1,620,203	07/10/2029
000000-00-0	706109398, Virginia Beach, Virginia			4,827,407	4,966,523	04/15/2029
000000-00-0	706109448, Walton, Kentucky			75,300	80,967	11/05/2032
000000-00-0	706109613, New York, New York	CF		7,595,527	7,864,943	11/05/2029
000000-00-0	706109616, Reston, Virginia			1,642,749	1,729,177	04/05/2030
000000-00-0	706109687, Mill Creek, Washington			13,514,752	14,086,908	03/05/2030
000000-00-0	706109688, Kirkland, Washington			7,317,108	7,736,369	04/05/2030
000000-00-0	706109704, Washington, District of Columbia			10,435,533	10,802,459	01/05/2029
000000-00-0	706109705, Chicago, Illinois			4,810,599	5,100,131	02/05/2030
000000-00-0	706109706, New York, New York			7,122,110	7,613,754	01/05/2030
000000-00-0	706109751, Fort Lauderdale, Florida			727,448	783,740	04/05/2030
000000-00-0	706109762, Irvine, California			25,171,056	25,887,188	04/05/2028
000000-00-0	706109779, Chester, Pennsylvania	CF		7,674,557	8,037,781	12/05/2030
000000-00-0	706109780, Irvine, California			4,549,175	4,932,564	04/01/2030
000000-00-0	706109820, Sacramento, California			6,378,844	7,154,190	08/05/2029
000000-00-0	706109838, Los Angeles, California			26,377,177	27,383,043	06/05/2030
000000-00-0	706109846, Salt Lake City, Utah			1,368,007	1,393,038	07/05/2029
000000-00-0	706109867, Fort Lauderdale, Florida			7,695,174	8,047,862	10/05/2030
000000-00-0	706109879, Franklin Park, New Jersey			1,748,845	1,883,119	09/10/2030
000000-00-0	706109880, Franklin Township, New Jersey			504,268	542,985	09/10/2030
000000-00-0	706109881, Brooklyn, New York			5,947,459	6,209,298	08/05/2030
000000-00-0	706110027, Chino, California			3,208,491	3,231,849	12/05/2028
000000-00-0	706110059, Denver, Colorado			16,518,632	16,576,855	06/01/2028
000000-00-0	706110116, City of Industry, California			2,578,992	2,583,910	11/16/2026
000000-00-0	706110117, City of Industry, California	CF		2,867,345	2,872,813	11/16/2026
000000-00-0	706110118, City of Industry, California			1,482,990	1,482,990	11/16/2026
000000-00-0	706110129, Los Angeles, California			7,669,424	7,671,813	10/05/2026
000000-00-0	706110167, New York, New York			2,281,013	2,282,136	10/05/2026
000000-00-0	706110191, Bothell, Washington			17,067,257	17,072,670	10/05/2026
000000-00-0	706110203, Danville, California			2,765,194	2,831,740	02/28/2028
000000-00-0	706110207, Pflugerville, Texas			3,249,214	3,250,374	10/05/2026
000000-00-0	706110221, Chino, California			2,280,273	2,297,467	12/05/2028
000000-00-0	706110251, Irvine, California			5,996,352	5,997,979	03/01/2027
000000-00-0	706110258, San Francisco, California			7,265,043	7,308,416	01/05/2027
000000-00-0	706110264, Carrollton, Texas			600,408	599,606	03/05/2027
000000-00-0	706110265, Durham, North Carolina			726,809	725,839	03/05/2027
000000-00-0	706110266, Tampa, Florida			918,518	917,292	03/05/2027
000000-00-0	706110272, Plymouth Meeting, Pennsylvania			1,761,682	1,770,961	02/09/2027
000000-00-0	706110274, Seattle, Washington			5,675,573	5,665,940	02/10/2027

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000000-00-0	706110275, Arlington, Massachusetts			3,354,492	3,349,773	05/01/2027
000000-00-0	706110284, Burlingame, California			3,515,578	3,579,444	11/15/2030
000000-00-0	706110286, Tukwila, Washington			1,997,113	2,012,277	04/05/2027
000000-00-0	706110293, El Segundo, California			25,145,936	25,334,511	06/05/2027
000000-00-0	706110306, Austin, Texas			502,089	511,006	07/01/2027
000000-00-0	706110307, Chino Hills, California			9,977,812	10,031,196	05/01/2027
000000-00-0	706110311, Denver, Colorado			5,809,707	5,847,877	06/09/2027
000000-00-0	706110314, New York, New York			2,891,740	2,959,773	01/05/2028
000000-00-0	706110320, Irvine, California			4,469,045	4,491,980	06/01/2027
000000-00-0	706110341, Aurora, Colorado			1,548,717	1,574,160	01/15/2028
000000-00-0	706110358, New York, New York			14,028,060	14,295,734	10/05/2027
000000-00-0	706110359, Fair Lawn, New Jersey			1,152,979	1,179,001	08/10/2027
000000-00-0	706110372, Salt Lake City, Utah			3,238,666	3,250,462	06/05/2028
000000-00-0	706110376, Irvine, California			1,452,088	1,487,993	09/01/2027
000000-00-0	706110381, Buffalo Grove, Illinois	CF		3,808,053	3,836,914	09/05/2027
000000-00-0	706110387, Bolingbrook, Illinois			1,419,488	1,512,452	07/05/2029
000000-00-0	706110422, Chino, California			3,130,741	3,167,347	11/15/2027
000000-00-0	706110423, San Francisco, California			22,872,087	22,690,891	11/05/2027
000000-00-0	706110427, Chino, California			3,056,432	3,092,169	11/15/2027
000000-00-0	706110428, South Hackensack, New Jersey			5,702,581	5,809,783	06/05/2028
000000-00-0	706110435, Dana Point, California			17,214,685	17,602,080	11/05/2027
000000-00-0	706110437, Los Angeles, California			17,949,567	18,420,889	01/05/2028
000000-00-0	706110439, Atlanta, Georgia			2,230,944	2,288,733	02/05/2028
000000-00-0	706110440, Dayton, New Jersey			505,162	521,497	10/05/2027
000000-00-0	706110442, Aurora, Illinois			411,051	445,635	11/05/2029
000000-00-0	706110453, Corona, California			2,168,275	2,194,880	01/05/2028
000000-00-0	706110455, Boise, Idaho			1,957,461	2,009,322	01/05/2028
000000-00-0	706110457, Mill Creek, Washington			2,692,411	2,805,731	03/05/2030
000000-00-0	706110465, City of Industry, California	CF		2,715,827	2,782,361	02/15/2028
000000-00-0	706110476, New Hyde Park, New York			873,048	895,659	02/05/2028
000000-00-0	706110481, Santa Clara, California			24,527,110	25,455,319	04/01/2030
000000-00-0	706110487, Fontana, California			14,849,068	15,102,535	04/05/2028
000000-00-0	706110488, Corte Madera, California			1,884,701	2,046,750	04/05/2030
000000-00-0	706110510, Lyndhurst, New Jersey			10,718,621	11,037,024	07/05/2028
000000-00-0	706110511, Renton, Washington			4,038,871	4,143,406	04/05/2028
000000-00-0	706110515, San Diego, California			2,215,413	2,237,889	05/05/2029
000000-00-0	706110518, Berkeley, California			6,870,262	7,327,502	06/05/2030
000000-00-0	706110529, Maple Valley, Washington			10,684,642	11,040,577	04/05/2029
000000-00-0	706110540, Seattle, Washington			3,614,396	3,759,633	09/05/2028
000000-00-0	706110544, Fremont, California	CF		11,762,446	12,005,866	07/05/2028
000000-00-0	706110553, Avenel, New Jersey			1,495,422	1,560,315	01/05/2030
000000-00-0	706110554, Houston, Texas			2,565,529	2,648,713	08/05/2028
000000-00-0	706110567, Vienna, Virginia			1,009,844	1,042,746	08/05/2028
000000-00-0	706110569, Brooklyn, New York			1,886,600	1,968,921	08/05/2030
000000-00-0	706110600, Auburn Hills, Michigan			6,097,263	6,297,517	09/10/2028
000000-00-0	706110602, Beaverton, Oregon			4,292,763	4,425,761	09/07/2028
000000-00-0	706110606, Livermore, California			2,378,363	2,455,961	10/05/2028
000000-00-0	706110614, Ipswich, Massachusetts	CF		16,187,687	16,536,780	10/05/2028
000000-00-0	706110629, San Francisco, California			5,932,472	5,885,475	11/05/2027
000000-00-0	706110646, New York, New York			35,660,265	36,537,846	01/05/2029
000000-00-0	706110660, Boulder, Colorado			12,390,770	12,710,229	02/05/2029
000000-00-0	706110661, Sugar Land, Texas			6,195,851	6,350,064	02/05/2029
000000-00-0	706110675, Covington Township, Pennsylvania			699,556	721,545	10/05/2027
000000-00-0	706110676, Burbank, California			9,518,926	9,792,003	01/05/2029
000000-00-0	706110678, Newport Beach, California			4,833,539	4,959,695	04/05/2029
000000-00-0	706110679, Newport Beach, California			3,397,693	3,486,374	04/05/2029
000000-00-0	706110688, Austin, Texas			11,674,234	11,964,661	03/01/2029
000000-00-0	706110689, Shirley, New York			9,875,652	10,230,936	03/05/2030
000000-00-0	706110695, Oxon Hill, Maryland			12,298,621	12,687,452	01/05/2030
000000-00-0	706110734, New York, New York			816,812	838,794	06/05/2029
000000-00-0	706110762, Washington, District of Columbia			636,993	657,523	08/05/2029
000000-00-0	706110764, San Diego, California			6,931,258	7,369,869	07/10/2029
000000-00-0	706110801, Denver, Colorado			12,885,218	13,263,175	09/01/2029
000000-00-0	706110834, City of Industry, California			1,808,745	1,916,249	10/15/2029
000000-00-0	706110851, Portland, Oregon			6,753,044	6,990,519	09/05/2029
000000-00-0	706110852, Atlanta, Georgia	CF		15,629,473	16,211,700	08/05/2029
000000-00-0	706110864, Happy Valley, Oregon			4,269,226	4,335,655	12/05/2028
000000-00-0	706110865, Seattle, Washington			2,082,580	2,114,985	12/05/2028
000000-00-0	706110866, Hillsboro, Oregon			2,022,333	2,053,801	12/05/2028
000000-00-0	706110880, Davenport, Florida			612,319	634,732	12/05/2029
000000-00-0	706110881, Houston, Texas			259,586	265,164	08/05/2028
000000-00-0	706110966, Billerica, Massachusetts			1,473,130	1,628,751	01/05/2030
000000-00-0	706111020, Chicago, Illinois			957,789	1,048,492	01/05/2030
000000-00-0	706111054, Scottsdale, Arizona			5,589,011	6,185,231	04/05/2030
000000-00-0	706111113, Renton, Washington			1,406,331	1,446,107	10/05/2027
000000-00-0	706111152, Franklin Center, New Jersey			17,616,612	18,866,017	01/05/2029
000000-00-0	706111153, Fontana, California			9,614,371	9,681,568	01/05/2027
000000-00-0	706111154, Cincinnati, Ohio			66,882	69,079	09/10/2028
000000-00-0	706111200, Norwood, Massachusetts			1,502,780	1,586,740	01/10/2029
000000-00-0	706111201, Boston, Massachusetts			378,996	401,440	01/10/2029
000000-00-0	706111213, Tijuana, Foreign - Other			7,317,195	7,500,725	09/05/2028
000000-00-0	706111272, Guadalajara, Foreign - Other			4,297,458	4,316,658	12/15/2026
000000-00-0	706111313, Coppell, Texas			1,718,608	1,843,008	12/15/2028
000000-00-0	706111346, Coppell, Texas			1,511,912	1,621,350	12/15/2028
000000-00-0	706111347, Coppell, Texas			1,493,352	1,601,447	12/15/2028
000000-00-0	706111348, Arlington, Texas			1,424,348	1,527,448	12/15/2028
000000-00-0	706111349, Arlington, Texas			990,175	1,061,847	12/15/2028
000000-00-0	706111388, San Francisco, California			2,264,530	2,381,309	07/05/2029
000000-00-0	706111413, Tinley Park, Illinois	CF		3,383,093	3,474,945	07/05/2028
000000-00-0	706111445, Warrenville, Illinois			5,204,409	5,454,718	08/05/2029
000000-00-0	706111473, Jacksonville, Florida			3,245,444	3,272,278	11/05/2027
000000-00-0	706111508, Montebello, California			6,583,628	6,816,153	04/05/2030
000000-00-0	706111590, Auburn, Washington			7,559,277	7,818,259	10/05/2029
000000-00-0	706111618, Conyers, Georgia			2,211,194	2,272,201	03/10/2029
000000-00-0	706111652, Dayton, Ohio			1,370,881	1,379,173	03/10/2028
000000-00-0	706111663, Spanaway, Washington			1,738,592	1,766,976	06/05/2028

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	706111672, Seattle, Washington			3,265,587	3,361,909	07/05/2029
000000-00-0	706111679, San Diego, California			4,130,722	4,257,670	07/05/2029
000000-00-0	706111681, Jessup, Maryland			8,660,523	8,898,891	07/10/2029
000000-00-0	706111682, Miami, Florida			10,836,503	11,164,614	07/05/2029
000000-00-0	706111695, Totowa, New Jersey			2,922,741	3,019,799	09/05/2029
000000-00-0	706111704, New Kingstown, Pennsylvania			7,359,454	7,597,274	08/10/2029
000000-00-0	706111718, Orlando, Florida			1,646,805	1,701,934	10/15/2029
000000-00-0	706111719, Decatur, Georgia			1,647,164	1,698,117	09/05/2029
000000-00-0	706111722, Palm Coast, Florida			3,257,976	3,359,990	11/05/2029
000000-00-0	706111726, Redmond, Washington			5,156,442	5,317,395	09/05/2029
000000-00-0	706111735, Denver, Colorado			840,677	860,306	11/05/2028
000000-00-0	706111845, Woburn, Massachusetts			1,751,026	1,809,165	08/10/2029
000000-00-0	706111896, Newport Beach, California			10,574,284	10,759,722	04/05/2029
000000-00-0	706111899, Newport Beach, California			9,367,708	9,538,369	05/05/2029
000000-00-0	706111904, Bridgewater, New Jersey			16,604,029	16,416,029	10/05/2029
000000-00-0	706111911, Boca Raton, Florida			31,468,654	32,832,057	10/09/2030
000000-00-0	706111934, Nashville, Tennessee			17,684,317	17,581,567	12/05/2030
000000-00-0	706111953, Romeoville, Illinois			10,129,727	10,080,098	03/05/2029
000000-00-0	706111956, Arlington, Texas			191,076	192,255	12/15/2028
000000-00-0	706111964, Arlington, Texas			192,994	194,184	12/15/2028
000000-00-0	706111965, Coppell, Texas			212,444	213,755	12/15/2028
000000-00-0	706111966, Coppell, Texas			375,076	377,390	12/15/2028
000000-00-0	706111967, Coppell, Texas			333,641	335,699	12/15/2028
000000-00-0	706112018, White Plains, New York			32,954,587	32,832,057	08/05/2031
000000-00-0	706112041, Hoboken, New Jersey	CF		31,783,356	32,832,057	08/05/2031
000000-00-0	706112043, Tampa, Florida			10,247,966	10,539,090	09/05/2030
000000-00-0	706112051, Malvern, Pennsylvania			32,473,854	32,306,744	09/05/2031
000000-00-0	706112054, Chicago, Illinois			29,580,875	30,369,653	09/01/2031
9309999999. Subtotal - mortgage loans on real estate (Schedule B type)				1,184,856,521	1,215,258,409	XXX
025816-CS-6	AMERICAN EXPRESS CO CORPORATE		1.F	16,279,338	16,299,957	03/04/2027
05647#-AC-8	BCP 2025 MISO II Holdco, LLC Debt in a Project		2.C	9,920,328	9,914,267	10/31/2026
06368F-AJ-8	BANK OF MONTREAL CORP FOREIGN		1.F	15,698,921	15,723,715	03/08/2027
06418B-AE-8	BANK OF NOVA SCOTIA CORP FOREIGN		1.F	6,516,673	6,528,085	03/11/2027
14040H-BN-4	CAPITAL ONE FINANCIAL CO CORPORATE		2.A	32,670,770	32,732,083	03/09/2027
71951Q-AA-0	DOC DR LLC CORPORATE		2.A	3,931,643	3,938,518	03/15/2027
37045X-DW-3	GENERAL MOTORS FINANCIAL CO IN CORPORATE		2.B	7,689,521	7,706,956	04/09/2027
42809H-AG-2	HESS CORP CORPORATE		1.D	16,384,982	16,418,307	04/01/2027
929160-AT-6	VULCAN MATLS CO CORPORATE		2.A	3,658,761	3,672,210	04/01/2027
92277G-AL-1	VENTAS REALTY LP / VENTAS CAPI CORPORATE		2.A	5,352,679	5,367,849	04/01/2027
44988G-JE-9	ING US FUNDING LLC COMMERCIAL PAPER		1.E	16,417,399	16,416,029	04/09/2027
79873#-AA-2	SanMar Corporation Sr. Secured		2.A	3,243,175	3,244,035	07/15/2027
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior Note		1.G	10,030,149	10,034,838	07/05/2027
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1 type)				147,794,340	147,996,848	XXX
000000-00-0	Cash In Bank			8,562,610	8,562,610	
000000-00-0	Uninvested Cash (Cash Line) - PICA GA			(5,713,471)	(5,713,471)	
000000-00-0	Uninvested Cash (in Bond Line)			4,529,285	4,529,285	
86959T-VD-5	SVENSKA HANDELSBANKEN AB (NEW CERTIFICATE OF DEPOSIT			38,101,677	38,085,186	01/14/2027
46115M-AD-8	INTESA SANPAOLO SPA (NEW YORK CERTIFICATE OF DEPOSIT			72,674,118	72,887,167	07/01/2027
13606D-XF-4	CIBC BANK USA CERTIFICATE OF DEPOSIT			16,424,489	16,416,029	07/01/2027
9609999999. Subtotal - cash (Schedule E, Part 1 type)				134,578,709	134,766,806	XXX
05647#-AC-8	BCP 2025 MISO II Holdco, LLC Debt in a Project		2.C	576,765	576,412	10/31/2026
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institutional Money Market		1.A	22,245,231	22,245,231	01/31/3100
01527M-K9-3	ALEXANDRIA REAL EST EQ INC COMMERCIAL PAPER		2.A	9,838,664	9,840,096	10/09/2026
81686N-L2-4	SEMPRA COMMERCIAL PAPER		2.A	62,148,020	62,148,020	11/02/2026
92930W-K1-8	WEC ENERGY GROUP INC COMMERCIAL PAPER		2.A	4,924,237	4,924,809	10/01/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2 type)				99,732,918	99,734,568	XXX
000000-00-0	Interest Rate Swap - 166922CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(7,186)	(7,186)	11/16/2026
000000-00-0	Interest Rate Swap - 167751CM - Receive: Floating SOFR 0 BPS Pay: Fixed			44,637	44,637	01/04/2027
000000-00-0	Interest Rate Swap - 167835CM - Receive: Floating SOFR 0 BPS Pay: Fixed			9,299	9,299	01/11/2027
000000-00-0	Interest Rate Swap - 167879CM - Receive: Floating SOFR 0 BPS Pay: Fixed			5,146	5,146	01/12/2027
000000-00-0	Interest Rate Swap - 168348CM - Receive: Floating SOFR 0 BPS Pay: Fixed			22,615	22,615	02/07/2027
000000-00-0	Interest Rate Swap - 168491CM - Receive: Floating SOFR 0 BPS Pay: Fixed			718	718	02/16/2027
000000-00-0	Interest Rate Swap - 168661CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,325	1,325	02/22/2027
000000-00-0	Interest Rate Swap - 168697CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(1,856)	(1,856)	02/23/2027
000000-00-0	Interest Rate Swap - 168764CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(4,287)	(4,287)	02/28/2027
000000-00-0	Interest Rate Swap - 168994CM - Receive: Floating SOFR 0 BPS Pay: Fixed			14,173	14,173	03/15/2027
000000-00-0	Interest Rate Swap - 169030CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(2,360)	(2,360)	03/18/2027
000000-00-0	Interest Rate Swap - 169193CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(1,337)	(1,337)	03/21/2027
000000-00-0	Interest Rate Swap - 169316CM - Receive: Floating SOFR 0 BPS Pay: Fixed			2,269	2,269	03/27/2027
000000-00-0	Interest Rate Swap - 169478CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(1,983)	(1,983)	04/04/2027
000000-00-0	Interest Rate Swap - 169876PR - Receive: Floating SOFR 0 BPS Pay: Fixed			150,525	150,525	04/24/2029
000000-00-0	Interest Rate Swap - 169877PR - Receive: Floating SOFR 0 BPS Pay: Fixed			(27,302)	(27,302)	04/24/2027
000000-00-0	Interest Rate Swap - 169980PR - Receive: Floating SOFR 0 BPS Pay: Fixed			129,948	129,948	05/02/2029
000000-00-0	Interest Rate Swap - 169982PR - Receive: Floating SOFR 0 BPS Pay: Fixed			(71,522)	(71,522)	05/02/2027
000000-00-0	Interest Rate Swap - 170539CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(12,420)	(12,420)	05/31/2027
000000-00-0	Interest Rate Swap - 170605PR - Receive: Floating SOFR 0 BPS Pay: Fixed			(54,139)	(54,139)	06/04/2027
000000-00-0	Interest Rate Swap - 170606PR - Receive: Floating SOFR 0 BPS Pay: Fixed			246,116	246,116	06/04/2029
000000-00-0	Interest Rate Swap - 170612CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(2,305)	(2,305)	06/05/2027
000000-00-0	Interest Rate Swap - 170980CM - Receive: Floating SOFR 0 BPS Pay: Fixed			8,253	8,253	06/20/2027
000000-00-0	Interest Rate Swap - 171165PR - Receive: Floating SOFR 0 BPS Pay: Fixed			72,040	72,040	07/02/2027
000000-00-0	Interest Rate Swap - 171166PR - Receive: Floating SOFR 0 BPS Pay: Fixed			272,581	272,581	07/02/2029
000000-00-0	Interest Rate Swap - 171641CM - Receive: Floating SOFR 0 BPS Pay: Fixed			93,403	93,403	07/31/2027
000000-00-0	Interest Rate Swap - 171756CM - Receive: Floating SOFR 0 BPS Pay: Fixed			83,802	83,802	08/09/2027
000000-00-0	Interest Rate Swap - 171839CM - Receive: Floating SOFR 0 BPS Pay: Fixed			47,974	47,974	08/19/2027
000000-00-0	Interest Rate Swap - 171987CM - Receive: Floating SOFR 0 BPS Pay: Fixed			72,224	72,224	08/21/2027
000000-00-0	Interest Rate Swap - 172033CM - Receive: Floating SOFR 0 BPS Pay: Fixed			66,586	66,586	08/22/2027
000000-00-0	Interest Rate Swap - 172205CM - Receive: Floating SOFR 0 BPS Pay: Fixed			251,086	251,086	09/06/2027
000000-00-0	Interest Rate Swap - 172269CM - Receive: Floating SOFR 0 BPS Pay: Fixed			347,207	347,207	09/12/2027
000000-00-0	Interest Rate Swap - 172565CM - Receive: Floating SOFR 0 BPS Pay: Fixed			393,820	393,820	09/23/2027
000000-00-0	Interest Rate Swap - 172588CM - Receive: Floating SOFR 0 BPS Pay: Fixed			201,029	201,029	09/24/2027
000000-00-0	Interest Rate Swap - 172968CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,771	1,771	10/15/2026
000000-00-0	Interest Rate Swap - 173150CM - Receive: Floating SOFR 0 BPS Pay: Fixed			3,197	3,197	10/18/2026
000000-00-0	Interest Rate Swap - 173316CM - Receive: Floating SOFR 0 BPS Pay: Fixed			46,306	46,306	04/30/2027
000000-00-0	Interest Rate Swap - 173364CM - Receive: Floating SOFR 0 BPS Pay: Fixed			103,589	103,589	10/31/2027
000000-00-0	Interest Rate Swap - 173517CM - Receive: Floating SOFR 0 BPS Pay: Fixed			110,724	110,724	11/08/2027

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap - 173521CM - Receive: Floating SOFR 0 BPS Pay: Fixed			16,851	16,851	11/08/2027
000000-00-0	Interest Rate Swap - 173952CM - Receive: Floating SOFR 0 BPS Pay: Fixed			58	58	11/21/2026
000000-00-0	Interest Rate Swap - 173994CM - Receive: Floating SOFR 0 BPS Pay: Fixed			67,300	67,300	05/22/2027
000000-00-0	Interest Rate Swap - 174508CM - Receive: Floating SOFR 0 BPS Pay: Fixed			85,771	85,771	12/12/2027
000000-00-0	Interest Rate Swap - 174564CM - Receive: Floating SOFR 0 BPS Pay: Fixed			118,919	118,919	12/13/2027
000000-00-0	Interest Rate Swap - 175332CM - Receive: Floating SOFR 0 BPS Pay: Fixed			382,371	382,371	01/08/2028
000000-00-0	Interest Rate Swap - 175419CM - Receive: Floating SOFR 0 BPS Pay: Fixed			57,085	57,085	07/16/2027
000000-00-0	Interest Rate Swap - 175429CM - Receive: Floating SOFR 0 BPS Pay: Fixed			39,019	39,019	07/17/2027
000000-00-0	Interest Rate Swap - 175439CM - Receive: Floating SOFR 0 BPS Pay: Fixed			12,923	12,923	01/17/2027
000000-00-0	Interest Rate Swap - 175702CM - Receive: Floating SOFR 0 BPS Pay: Fixed			31,244	31,244	01/27/2028
000000-00-0	Interest Rate Swap - 175743CM - Receive: Floating SOFR 0 BPS Pay: Fixed			5,491	5,491	01/29/2027
000000-00-0	Interest Rate Swap - 175854CM - Receive: Floating SOFR 0 BPS Pay: Fixed			141,756	141,756	02/03/2028
000000-00-0	Interest Rate Swap - 175856CM - Receive: Floating SOFR 0 BPS Pay: Fixed			13,038	13,038	02/03/2027
000000-00-0	Interest Rate Swap - 175859CM - Receive: Floating SOFR 0 BPS Pay: Fixed			72,759	72,759	02/03/2028
000000-00-0	Interest Rate Swap - 175971CM - Receive: Floating SOFR 0 BPS Pay: Fixed			258,843	258,843	02/10/2028
000000-00-0	Interest Rate Swap - 176261CM - Receive: Floating SOFR 0 BPS Pay: Fixed			403,818	403,818	02/20/2028
000000-00-0	Interest Rate Swap - 176330CM - Receive: Floating SOFR 0 BPS Pay: Fixed			262,322	262,322	02/21/2028
000000-00-0	Interest Rate Swap - 176453CM - Receive: Floating SOFR 0 BPS Pay: Fixed			232,013	232,013	02/27/2028
000000-00-0	Interest Rate Swap - 176518CM - Receive: Floating SOFR 0 BPS Pay: Fixed			75,561	75,561	03/03/2028
000000-00-0	Interest Rate Swap - 176556CM - Receive: Floating SOFR 0 BPS Pay: Fixed			26,522	26,522	03/05/2027
000000-00-0	Interest Rate Swap - 176615CM - Receive: Floating SOFR 0 BPS Pay: Fixed			386,371	386,371	03/07/2028
000000-00-0	Interest Rate Swap - 176617CM - Receive: Floating SOFR 0 BPS Pay: Fixed			42,312	42,312	03/08/2027
000000-00-0	Interest Rate Swap - 176704CM - Receive: Floating SOFR 0 BPS Pay: Fixed			204,041	204,041	03/13/2028
000000-00-0	Interest Rate Swap - 176717CM - Receive: Floating SOFR 0 BPS Pay: Fixed			126,527	126,527	03/13/2028
000000-00-0	Interest Rate Swap - 176721CM - Receive: Floating SOFR 0 BPS Pay: Fixed			17,467	17,467	03/13/2027
000000-00-0	Interest Rate Swap - 176903CM - Receive: Floating SOFR 0 BPS Pay: Fixed			14,105	14,105	03/19/2027
000000-00-0	Interest Rate Swap - 176904CM - Receive: Floating SOFR 0 BPS Pay: Fixed			147,744	147,744	03/19/2028
000000-00-0	Interest Rate Swap - 176952CM - Receive: Floating SOFR 0 BPS Pay: Fixed			525,987	525,987	03/20/2028
000000-00-0	Interest Rate Swap - 176954CM - Receive: Floating SOFR 0 BPS Pay: Fixed			15,581	15,581	03/20/2027
000000-00-0	Interest Rate Swap - 177264CM - Receive: Floating SOFR 0 BPS Pay: Fixed			122,176	122,176	03/26/2028
000000-00-0	Interest Rate Swap - 177325CM - Receive: Floating SOFR 0 BPS Pay: Fixed			121,179	121,179	03/28/2028
000000-00-0	Interest Rate Swap - 178140CM - Receive: Floating SOFR 0 BPS Pay: Fixed			759,997	759,997	04/30/2028
000000-00-0	Interest Rate Swap - 178294CM - Receive: Floating SOFR 0 BPS Pay: Fixed			836,815	836,815	05/05/2028
000000-00-0	Interest Rate Swap - 178399CM - Receive: Floating SOFR 0 BPS Pay: Fixed			626,983	626,983	05/08/2028
000000-00-0	Interest Rate Swap - 178564CM - Receive: Floating SOFR 0 BPS Pay: Fixed			77,157	77,157	05/14/2027
000000-00-0	Interest Rate Swap - 178621CM - Receive: Floating SOFR 0 BPS Pay: Fixed			80,745	80,745	05/15/2027
000000-00-0	Interest Rate Swap - 178909CM - Receive: Floating SOFR 0 BPS Pay: Fixed			110,805	110,805	05/21/2028
000000-00-0	Interest Rate Swap - 178956CM - Receive: Floating SOFR 0 BPS Pay: Fixed			405,904	405,904	05/22/2028
000000-00-0	Interest Rate Swap - 179041CM - Receive: Floating SOFR 0 BPS Pay: Fixed			455,797	455,797	05/27/2028
000000-00-0	Interest Rate Swap - 179099CM - Receive: Floating SOFR 0 BPS Pay: Fixed			418,050	418,050	05/29/2028
000000-00-0	Interest Rate Swap - 179343CM - Receive: Floating SOFR 0 BPS Pay: Fixed			189,755	189,755	06/09/2028
000000-00-0	Interest Rate Swap - 179390CM - Receive: Floating SOFR 0 BPS Pay: Fixed			811,766	811,766	06/11/2028
000000-00-0	Interest Rate Swap - 180173CM - Receive: Floating SOFR 0 BPS Pay: Fixed			388,480	388,480	01/15/2028
000000-00-0	Interest Rate Swap - 180361CM - Receive: Floating SOFR 0 BPS Pay: Fixed			263,152	263,152	01/21/2028
000000-00-0	Interest Rate Swap - 180592PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,387,507	1,387,507	07/29/2030
000000-00-0	Interest Rate Swap - 180642CM - Receive: Floating SOFR 0 BPS Pay: Fixed			133,428	133,428	07/31/2027
000000-00-0	Interest Rate Swap - 180762CM - Receive: Floating SOFR 0 BPS Pay: Fixed			296,924	296,924	08/01/2029
000000-00-0	Interest Rate Swap - 180871CM - Receive: Floating SOFR 0 BPS Pay: Fixed			158,755	158,755	08/07/2027
000000-00-0	Interest Rate Swap - 180873CM - Receive: Floating SOFR 0 BPS Pay: Fixed			115,006	115,006	08/07/2027
000000-00-0	Interest Rate Swap - 180901CM - Receive: Floating SOFR 0 BPS Pay: Fixed			134,518	134,518	08/08/2027
000000-00-0	Interest Rate Swap - 180919CM - Receive: Floating SOFR 0 BPS Pay: Fixed			189,145	189,145	08/11/2028
000000-00-0	Interest Rate Swap - 180942CM - Receive: Floating SOFR 0 BPS Pay: Fixed			629,961	629,961	08/13/2028
000000-00-0	Interest Rate Swap - 181192CM - Receive: Floating SOFR 0 BPS Pay: Fixed			256,834	256,834	08/20/2028
000000-00-0	Interest Rate Swap - 181218CM - Receive: Floating SOFR 0 BPS Pay: Fixed			155,654	155,654	08/21/2028
000000-00-0	Interest Rate Swap - 181359CM - Receive: Floating SOFR 0 BPS Pay: Fixed			42,264	42,264	02/28/2027
000000-00-0	Interest Rate Swap - 181364CM - Receive: Floating SOFR 0 BPS Pay: Fixed			214,174	214,174	08/29/2027
000000-00-0	Interest Rate Swap - 181434PR - Receive: Floating SOFR 0 BPS Pay: Fixed			5,985,450	5,985,450	09/03/2030
000000-00-0	Interest Rate Swap - 181435PR - Receive: Floating SOFR 0 BPS Pay: Fixed			6,514,703	6,514,703	09/03/2028
000000-00-0	Interest Rate Swap - 181436PR - Receive: Floating SOFR 0 BPS Pay: Fixed			493,578	493,578	09/03/2027
000000-00-0	Interest Rate Swap - 181457CM - Receive: Floating SOFR 0 BPS Pay: Fixed			549,012	549,012	06/04/2029
000000-00-0	Interest Rate Swap - 181461CM - Receive: Floating SOFR 0 BPS Pay: Fixed			81,564	81,564	09/04/2027
000000-00-0	Interest Rate Swap - 181473CM - Receive: Floating SOFR 0 BPS Pay: Fixed			120,249	120,249	12/05/2027
000000-00-0	Interest Rate Swap - 181584CM - Receive: Floating SOFR 0 BPS Pay: Fixed			283,742	283,742	09/10/2028
000000-00-0	Interest Rate Swap - 181677CM - Receive: Floating SOFR 0 BPS Pay: Fixed			467,727	467,727	09/12/2027
000000-00-0	Interest Rate Swap - 181721CM - Receive: Floating SOFR 0 BPS Pay: Fixed			119,052	119,052	12/16/2027
000000-00-0	Interest Rate Swap - 181735CM - Receive: Floating SOFR 0 BPS Pay: Fixed			175,168	175,168	03/16/2028
000000-00-0	Interest Rate Swap - 182034PR - Receive: Floating SOFR 0 BPS Pay: Fixed			133,999	133,999	09/23/2027
000000-00-0	Interest Rate Swap - 182036PR - Receive: Floating SOFR 0 BPS Pay: Fixed			600,044	600,044	09/23/2029
000000-00-0	Interest Rate Swap - 182183CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,032,885	1,032,885	09/26/2028
000000-00-0	Interest Rate Swap - 182287CM - Receive: Floating SOFR 0 BPS Pay: Fixed			360,374	360,374	12/29/2028
000000-00-0	Interest Rate Swap - 182328PR - Receive: Floating SOFR 0 BPS Pay: Fixed			581,674	581,674	12/30/2028
000000-00-0	Interest Rate Swap - 182572CM - Receive: Floating SOFR 0 BPS Pay: Fixed			578,961	578,961	10/08/2028
000000-00-0	Interest Rate Swap - 182666CM - Receive: Floating SOFR 0 BPS Pay: Fixed			662,624	662,624	10/14/2030
000000-00-0	Interest Rate Swap - 182677CM - Receive: Floating SOFR 0 BPS Pay: Fixed			242,139	242,139	10/14/2028
000000-00-0	Interest Rate Swap - 182678CM - Receive: Floating SOFR 0 BPS Pay: Fixed			214,623	214,623	04/14/2029
000000-00-0	Interest Rate Swap - 182688CM - Receive: Floating SOFR 0 BPS Pay: Fixed			161,403	161,403	10/14/2028
000000-00-0	Interest Rate Swap - 182717CM - Receive: Floating SOFR 0 BPS Pay: Fixed			292,921	292,921	04/16/2029
000000-00-0	Interest Rate Swap - 182998CM - Receive: Floating SOFR 0 BPS Pay: Fixed			309,066	309,066	10/24/2027
000000-00-0	Interest Rate Swap - 183058CM - Receive: Floating SOFR 0 BPS Pay: Fixed			197,919	197,919	10/28/2028
000000-00-0	Interest Rate Swap - 183087CM - Receive: Floating SOFR 0 BPS Pay: Fixed			90,505	90,505	10/28/2027
000000-00-0	Interest Rate Swap - 183099PR - Receive: Floating SOFR 0 BPS Pay: Fixed			308,009	308,009	10/28/2029
000000-00-0	Interest Rate Swap - 183118CM - Receive: Floating SOFR 0 BPS Pay: Fixed			361,568	361,568	10/29/2029
000000-00-0	Interest Rate Swap - 183171CM - Receive: Floating SOFR 0 BPS Pay: Fixed			628,143	628,143	10/29/2028
000000-00-0	Interest Rate Swap - 183177CM - Receive: Floating SOFR 0 BPS Pay: Fixed			274,001	274,001	10/29/2028
000000-00-0	Interest Rate Swap - 183181CM - Receive: Floating SOFR 0 BPS Pay: Fixed			248,600	248,600	10/29/2027
000000-00-0	Interest Rate Swap - 183406CM - Receive: Floating SOFR 0 BPS Pay: Fixed			856,011	856,011	11/03/2028
000000-00-0	Interest Rate Swap - 183411CM - Receive: Floating SOFR 0 BPS Pay: Fixed			126,346	126,346	05/03/2029
000000-00-0	Interest Rate Swap - 183432CM - Receive: Floating SOFR 0 BPS Pay: Fixed			238,954	238,954	05/04/2027
000000-00-0	Interest Rate Swap - 183434CM - Receive: Floating SOFR 0 BPS Pay: Fixed			80,483	80,483	05/04/2029
000000-00-0	Interest Rate Swap - 183439CM - Receive: Floating SOFR 0 BPS Pay: Fixed			79,832	79,832	11/04/2027
000000-00-0	Interest Rate Swap - 183446CM - Receive: Floating SOFR 0 BPS Pay: Fixed			232,617	232,617	11/04/2027
000000-00-0	Interest Rate Swap - 183453PR - Receive: Floating SOFR 0 BPS Pay: Fixed			913,723	913,723	11/04/2028
000000-00-0	Interest Rate Swap - 183456PR - Receive: Floating SOFR 0 BPS Pay: Fixed			669,622	669,622	11/04/2029
000000-00-0	Interest Rate Swap - 183457PR - Receive: Floating SOFR 0 BPS Pay: Fixed			328,943	328,943	11/04/2027
000000-00-0	Interest Rate Swap - 183458PR - Receive: Floating SOFR 0 BPS Pay: Fixed			3,838	3,838	11/04/2026
000000-00-0	Interest Rate Swap - 183461CM - Receive: Floating SOFR 0 BPS Pay: Fixed			94,257	94,257	11/04/2027

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap - 183501CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,070,180	1,070,180	11/05/2028
000000-00-0	Interest Rate Swap - 183594CM - Receive: Floating SOFR 0 BPS Pay: Fixed			418,832	418,832	05/07/2029
000000-00-0	Interest Rate Swap - 183597CM - Receive: Floating SOFR 0 BPS Pay: Fixed			243,763	243,763	11/07/2028
000000-00-0	Interest Rate Swap - 183727CM - Receive: Floating SOFR 0 BPS Pay: Fixed			119,810	119,810	06/30/2028
000000-00-0	Interest Rate Swap - 183771CM - Receive: Floating SOFR 0 BPS Pay: Fixed			82,306	82,306	11/14/2027
000000-00-0	Interest Rate Swap - 183824CM - Receive: Floating SOFR 0 BPS Pay: Fixed			73,379	73,379	11/17/2027
000000-00-0	Interest Rate Swap - 184137CM - Receive: Floating SOFR 0 BPS Pay: Fixed			98,537	98,537	05/21/2027
000000-00-0	Interest Rate Swap - 184239CM - Receive: Floating SOFR 0 BPS Pay: Fixed			190,922	190,922	11/26/2027
000000-00-0	Interest Rate Swap - 184249CM - Receive: Floating SOFR 0 BPS Pay: Fixed			10,578	10,578	11/26/2027
000000-00-0	Interest Rate Swap - 184305PR - Receive: Floating SOFR 0 BPS Pay: Fixed			930,495	930,495	11/28/2030
000000-00-0	Interest Rate Swap - 184325CM - Receive: Floating SOFR 0 BPS Pay: Fixed			892,830	892,830	07/15/2027
000000-00-0	Interest Rate Swap - 184379PR - Receive: Floating SOFR 0 BPS Pay: Fixed			66,216	66,216	12/02/2026
000000-00-0	Interest Rate Swap - 184380PR - Receive: Floating SOFR 0 BPS Pay: Fixed			923,978	923,978	12/02/2030
000000-00-0	Interest Rate Swap - 184381PR - Receive: Floating SOFR 0 BPS Pay: Fixed			2,032,584	2,032,584	12/02/2029
000000-00-0	Interest Rate Swap - 184384PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,022,128	1,022,128	12/02/2028
000000-00-0	Interest Rate Swap - 184385PR - Receive: Floating SOFR 0 BPS Pay: Fixed			830,856	830,856	12/02/2027
000000-00-0	Interest Rate Swap - 184418CM - Receive: Floating SOFR 0 BPS Pay: Fixed			414,924	414,924	03/15/2029
000000-00-0	Interest Rate Swap - 184491CM - Receive: Floating SOFR 0 BPS Pay: Fixed			48,319	48,319	09/05/2027
000000-00-0	Interest Rate Swap - 184531CM - Receive: Floating SOFR 0 BPS Pay: Fixed			90,749	90,749	06/08/2027
000000-00-0	Interest Rate Swap - 184544CM - Receive: Floating SOFR 0 BPS Pay: Fixed			138,353	138,353	12/08/2027
000000-00-0	Interest Rate Swap - 184802CM - Receive: Floating SOFR 0 BPS Pay: Fixed			188,566	188,566	12/16/2027
000000-00-0	Interest Rate Swap - 184803CM - Receive: Floating SOFR 0 BPS Pay: Fixed			119,035	119,035	12/16/2027
000000-00-0	Interest Rate Swap - 184908CM - Receive: Floating SOFR 0 BPS Pay: Fixed			109,863	109,863	12/17/2027
000000-00-0	Interest Rate Swap - 185053CM - Receive: Floating SOFR 0 BPS Pay: Fixed			127,955	127,955	12/19/2027
000000-00-0	Interest Rate Swap - 185407CM - Receive: Floating SOFR 0 BPS Pay: Fixed			248,172	248,172	01/07/2028
000000-00-0	Interest Rate Swap - 185490CM - Receive: Floating SOFR 0 BPS Pay: Fixed			78,368	78,368	07/12/2028
000000-00-0	Interest Rate Swap - 185492CM - Receive: Floating SOFR 0 BPS Pay: Fixed			262,215	262,215	01/12/2028
000000-00-0	Interest Rate Swap - 185497CM - Receive: Floating SOFR 0 BPS Pay: Fixed			145,117	145,117	01/12/2028
000000-00-0	Interest Rate Swap - 185525CM - Receive: Floating SOFR 0 BPS Pay: Fixed			156,413	156,413	01/13/2028
000000-00-0	Interest Rate Swap - 185581CM - Receive: Floating SOFR 0 BPS Pay: Fixed			234,635	234,635	01/15/2028
000000-00-0	Interest Rate Swap - 185623CM - Receive: Floating SOFR 0 BPS Pay: Fixed			315,601	315,601	01/20/2028
000000-00-0	Interest Rate Swap - 185963CM - Receive: Floating SOFR 0 BPS Pay: Fixed			119,666	119,666	01/27/2028
000000-00-0	Interest Rate Swap - 185966PR - Receive: Floating SOFR 0 BPS Pay: Fixed			463,508	463,508	01/27/2031
000000-00-0	Interest Rate Swap - 185967CM - Receive: Floating SOFR 0 BPS Pay: Fixed			120,359	120,359	01/27/2028
000000-00-0	Interest Rate Swap - 186075CM - Receive: Floating SOFR 0 BPS Pay: Fixed			180,742	180,742	02/03/2028
000000-00-0	Interest Rate Swap - 186140CM - Receive: Floating SOFR 0 BPS Pay: Fixed			230,243	230,243	02/05/2029
000000-00-0	Interest Rate Swap - 186186CM - Receive: Floating SOFR 0 BPS Pay: Fixed			263,196	263,196	02/06/2028
000000-00-0	Interest Rate Swap - 186224PR - Receive: Floating SOFR 0 BPS Pay: Fixed			510,474	510,474	02/10/2031
000000-00-0	Interest Rate Swap - 186248CM - Receive: Floating SOFR 0 BPS Pay: Fixed			737,744	737,744	02/11/2029
000000-00-0	Interest Rate Swap - 186336CM - Receive: Floating SOFR 0 BPS Pay: Fixed			239,309	239,309	02/17/2028
000000-00-0	Interest Rate Swap - 186431CM - Receive: Floating SOFR 0 BPS Pay: Fixed			251,233	251,233	02/18/2028
000000-00-0	Interest Rate Swap - 186544CM - Receive: Floating SOFR 0 BPS Pay: Fixed			204,053	204,053	02/19/2028
000000-00-0	Interest Rate Swap - 186588CM - Receive: Floating SOFR 0 BPS Pay: Fixed			170,311	170,311	02/20/2028
000000-00-0	Interest Rate Swap - 186591CM - Receive: Floating SOFR 0 BPS Pay: Fixed			183,264	183,264	02/20/2028
000000-00-0	Interest Rate Swap - 186656CM - Receive: Floating SOFR 0 BPS Pay: Fixed			277,976	277,976	08/23/2028
000000-00-0	Interest Rate Swap - 186691CM - Receive: Floating SOFR 0 BPS Pay: Fixed			568,822	568,822	05/01/2029
000000-00-0	Interest Rate Swap - 186770CM - Receive: Floating SOFR 0 BPS Pay: Fixed			434,637	434,637	02/26/2028
000000-00-0	Interest Rate Swap - 186971CM - Receive: Floating SOFR 0 BPS Pay: Fixed			890,219	890,219	03/06/2028
000000-00-0	Interest Rate Swap - 186972CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,537,831	1,537,831	03/06/2029
000000-00-0	Interest Rate Swap - 187082CM - Receive: Floating SOFR 0 BPS Pay: Fixed			490,550	490,550	03/12/2029
000000-00-0	Interest Rate Swap - 187124CM - Receive: Floating SOFR 0 BPS Pay: Fixed			238,806	238,806	12/13/2027
000000-00-0	Interest Rate Swap - 187126CM - Receive: Floating SOFR 0 BPS Pay: Fixed			671,524	671,524	03/13/2028
000000-00-0	Interest Rate Swap - 187128CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,233,365	1,233,365	03/13/2029
000000-00-0	Interest Rate Swap - 187171CM - Receive: Floating SOFR 0 BPS Pay: Fixed			270,710	270,710	03/16/2029
000000-00-0	Interest Rate Swap - 187232CM - Receive: Floating SOFR 0 BPS Pay: Fixed			57,995	57,995	09/17/2027
000000-00-0	Interest Rate Swap - 187398CM - Receive: Floating SOFR 0 BPS Pay: Fixed			804,390	804,390	03/18/2029
000000-00-0	Interest Rate Swap - 187464CM - Receive: Floating SOFR 0 BPS Pay: Fixed			420,226	420,226	12/19/2027
000000-00-0	Interest Rate Swap - 187603CM - Receive: Floating SOFR 0 BPS Pay: Fixed			187,915	187,915	03/25/2029
000000-00-0	Interest Rate Swap - 187640CM - Receive: Floating SOFR 0 BPS Pay: Fixed			134,580	134,580	06/26/2029
000000-00-0	Interest Rate Swap - 187733CM - Receive: Floating SOFR 0 BPS Pay: Fixed			613,704	613,704	03/27/2029
000000-00-0	Interest Rate Swap - 187745CM - Receive: Floating SOFR 0 BPS Pay: Fixed			256,648	256,648	09/30/2029
000000-00-0	Interest Rate Swap - 187747CM - Receive: Floating SOFR 0 BPS Pay: Fixed			119,764	119,764	03/30/2028
000000-00-0	Interest Rate Swap - 188391CM - Receive: Floating SOFR 0 BPS Pay: Fixed			135,688	135,688	04/22/2028
000000-00-0	Interest Rate Swap - 188512PR - Receive: Floating SOFR 0 BPS Pay: Fixed			211,002	211,002	04/28/2029
000000-00-0	Interest Rate Swap - 188587PR - Receive: Floating SOFR 0 BPS Pay: Fixed			139,635	139,635	05/04/2029
000000-00-0	Interest Rate Swap - 188588CM - Receive: Floating SOFR 0 BPS Pay: Fixed			403,990	403,990	05/04/2029
000000-00-0	Interest Rate Swap - 188669CM - Receive: Floating SOFR 0 BPS Pay: Fixed			757,534	757,534	05/06/2029
000000-00-0	Interest Rate Swap - 188742CM - Receive: Floating SOFR 0 BPS Pay: Fixed			166,752	166,752	05/08/2029
000000-00-0	Interest Rate Swap - 188760PR - Receive: Floating SOFR 0 BPS Pay: Fixed			593,493	593,493	07/31/2031
000000-00-0	Interest Rate Swap - 188845PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,651,148	1,651,148	05/13/2029
000000-00-0	Interest Rate Swap - 188846PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,467,299	1,467,299	05/13/2030
000000-00-0	Interest Rate Swap - 188847PR - Receive: Floating SOFR 0 BPS Pay: Fixed			358,651	358,651	05/13/2027
000000-00-0	Interest Rate Swap - 188848PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,469,940	1,469,940	05/13/2028
000000-00-0	Interest Rate Swap - 188849CM - Receive: Floating SOFR 0 BPS Pay: Fixed			474,156	474,156	05/13/2028
000000-00-0	Interest Rate Swap - 188880CM - Receive: Floating SOFR 0 BPS Pay: Fixed			206,945	206,945	05/14/2029
000000-00-0	Interest Rate Swap - 189186CM - Receive: Floating SOFR 0 BPS Pay: Fixed			341,025	341,025	05/21/2029
000000-00-0	Interest Rate Swap - 189440CM - Receive: Floating SOFR 0 BPS Pay: Fixed			45,721	45,721	06/03/2028
000000-00-0	Interest Rate Swap - 190218CM - Receive: Floating SOFR 0 BPS Pay: Fixed			334,223	334,223	11/26/2029
000000-00-0	Interest Rate Swap - 190220CM - Receive: Floating SOFR 0 BPS Pay: Fixed			149,950	149,950	03/26/2028
000000-00-0	Interest Rate Swap - 190294CM - Receive: Floating SOFR 0 BPS Pay: Fixed			643,804	643,804	07/01/2029
000000-00-0	Interest Rate Swap - 190366PR - Receive: Floating SOFR 0 BPS Pay: Fixed			435,067	435,067	07/02/2029
000000-00-0	Interest Rate Swap - 190368PR - Receive: Floating SOFR 0 BPS Pay: Fixed			768,236	768,236	07/02/2031
000000-00-0	Interest Rate Swap - 190370PR - Receive: Floating SOFR 0 BPS Pay: Fixed			121,632	121,632	07/02/2028
000000-00-0	Interest Rate Swap - 190371PR - Receive: Floating SOFR 0 BPS Pay: Fixed			31,110	31,110	07/02/2027
000000-00-0	Interest Rate Swap - 190372CM - Receive: Floating SOFR 0 BPS Pay: Fixed			51,283	51,283	07/02/2028
000000-00-0	Interest Rate Swap - 190498CM - Receive: Floating SOFR 0 BPS Pay: Fixed			1,520,884	1,520,884	07/08/2029
000000-00-0	Interest Rate Swap - 190554PR - Receive: Floating SOFR 0 BPS Pay: Fixed			306,443	306,443	07/09/2030
000000-00-0	Interest Rate Swap - 190556PR - Receive: Floating SOFR 0 BPS Pay: Fixed			2,298,109	2,298,109	07/09/2031
000000-00-0	Interest Rate Swap - 190572PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,157,767	1,157,767	07/09/2031
000000-00-0	Interest Rate Swap - 190573PR - Receive: Floating SOFR 0 BPS Pay: Fixed			445,715	445,715	07/09/2029
000000-00-0	Interest Rate Swap - 190574PR - Receive: Floating SOFR 0 BPS Pay: Fixed			109,595	109,595	07/09/2028
000000-00-0	Interest Rate Swap - 190575PR - Receive: Floating SOFR 0 BPS Pay: Fixed			32,560	32,560	07/09/2027
000000-00-0	Interest Rate Swap - 190576CM - Receive: Floating SOFR 0 BPS Pay: Fixed			337,443	337,443	07/09/2029
000000-00-0	Interest Rate Swap - 190613CM - Receive: Floating SOFR 0 BPS Pay: Fixed			142,770	142,770	07/10/2029
000000-00-0	Interest Rate Swap - 190687CM - Receive: Floating SOFR 0 BPS Pay: Fixed			96,012	96,012	07/14/2028
000000-00-0	Interest Rate Swap - 190965PR - Receive: Floating SOFR 0 BPS Pay: Fixed			37,228	37,228	07/21/2027

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap - 191026CM - Receive: Floating SOFR 0 BPS Pay: Fixed			293,241	293,241	07/23/2029
000000-00-0	Interest Rate Swap - 191242PR - Receive: Floating SOFR 0 BPS Pay: Fixed			10,519	10,519	08/04/2027
000000-00-0	Interest Rate Swap - 191243PR - Receive: Floating SOFR 0 BPS Pay: Fixed			111,245	111,245	08/04/2028
000000-00-0	Interest Rate Swap - 191244PR - Receive: Floating SOFR 0 BPS Pay: Fixed			52,589	52,589	08/04/2029
000000-00-0	Interest Rate Swap - 191246PR - Receive: Floating SOFR 0 BPS Pay: Fixed			303,417	303,417	08/04/2030
000000-00-0	Interest Rate Swap - 191269CM - Receive: Floating SOFR 0 BPS Pay: Fixed			243,554	243,554	08/05/2028
000000-00-0	Interest Rate Swap - 191271CM - Receive: Floating SOFR 0 BPS Pay: Fixed			403,583	403,583	08/05/2029
000000-00-0	Interest Rate Swap - 191389PR - Receive: Floating SOFR 0 BPS Pay: Fixed			208,575	208,575	08/07/2031
000000-00-0	Interest Rate Swap - 191474CM - Receive: Floating SOFR 0 BPS Pay: Fixed			322,459	322,459	08/10/2029
000000-00-0	Interest Rate Swap - 191549CM - Receive: Floating SOFR 0 BPS Pay: Fixed			524,155	524,155	08/12/2029
000000-00-0	Interest Rate Swap - 191580CM - Receive: Floating SOFR 0 BPS Pay: Fixed			842,104	842,104	08/13/2029
000000-00-0	Interest Rate Swap - 191613PR - Receive: Floating SOFR 0 BPS Pay: Fixed			1,003,129	1,003,129	09/08/2031
000000-00-0	Interest Rate Swap - 191828CM - Receive: Floating SOFR 0 BPS Pay: Fixed			144,839	144,839	04/19/2030
000000-00-0	Interest Rate Swap - 191881CM - Receive: Floating SOFR 0 BPS Pay: Fixed			64,674	64,674	08/25/2028
000000-00-0	Interest Rate Swap - 191961CM - Receive: Floating SOFR 0 BPS Pay: Fixed			77,811	77,811	08/27/2028
000000-00-0	Interest Rate Swap - 191995CM - Receive: Floating SOFR 0 BPS Pay: Fixed			53,994	53,994	03/02/2028
000000-00-0	Interest Rate Swap - 191996PR - Receive: Floating SOFR 0 BPS Pay: Fixed			683,082	683,082	09/10/2031
000000-00-0	Interest Rate Swap - 191997PR - Receive: Floating SOFR 0 BPS Pay: Fixed			127,186	127,186	09/10/2029
000000-00-0	Interest Rate Swap - 192110PR - Receive: Floating SOFR 0 BPS Pay: Fixed			190,054	190,054	09/02/2028
000000-00-0	Interest Rate Swap - 192112PR - Receive: Floating SOFR 0 BPS Pay: Fixed			111,899	111,899	09/02/2027
000000-00-0	Interest Rate Swap - 192113PR - Receive: Floating SOFR 0 BPS Pay: Fixed			409,643	409,643	09/02/2029
000000-00-0	Interest Rate Swap - 192114PR - Receive: Floating SOFR 0 BPS Pay: Fixed			175,930	175,930	09/02/2030
000000-00-0	Interest Rate Swap - 192192PR - Receive: Floating SOFR 0 BPS Pay: Fixed			104,897	104,897	09/08/2029
000000-00-0	Interest Rate Swap - 192340CM - Receive: Floating SOFR 0 BPS Pay: Fixed			119,220	119,220	09/11/2028
000000-00-0	Interest Rate Swap - 192347CM - Receive: Floating SOFR 0 BPS Pay: Fixed			109,847	109,847	09/11/2029
000000-00-0	Interest Rate Swap - 192483CM - Receive: Floating SOFR 0 BPS Pay: Fixed			99,001	99,001	12/17/2029
000000-00-0	Interest Rate Swap - 192769PR - Receive: Floating SOFR 0 BPS Pay: Fixed			65,833	65,833	09/22/2031
000000-00-0	Interest Rate Swap - 192926CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(444)	(444)	09/25/2028
000000-00-0	Interest Rate Swap - 192951CM - Receive: Floating SOFR 0 BPS Pay: Fixed			(912)	(912)	09/28/2029
000000-00-0	Interest Rate Swap - 192974PR - Receive: Floating SOFR 0 BPS Pay: Fixed			16,572	16,572	09/29/2030
9809999999. Subtotal - other assets				90,360,675	90,360,675	XXX
9999999999 - Totals				10,249,393,830	10,344,819,982	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 734,751,178 Book/Adjusted Carrying Value $ 858,453,951
2. Average balance for the year Fair Value $ 10,776,663,110 Book/Adjusted Carrying Value $ 10,785,293,882
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 7,238,284,293 NAIC 2 $ 1,595,317,586 NAIC 3 $ 70,832,208 NAIC 4 $ 0 NAIC 5 $ 2 NAIC 6 $ 1

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF AMERICA	BOSTON, MA		0.000	0	0	0	5,442	0	XXX
BANK OF AMERICA - CALIFORNIA	CONCORD, CA		0.000	0	0	1,256	0	193,269	XXX
BANK OF MONTREAL	TORONTO-ONT, CAN		0.000	0	0	4,561,659	4,694,017	4,587,885	XXX
CITIBANK	NEW CASTLE, DE		0.000	0	0	(52,048,380)	(67,786,267)	(49,387,820)	XXX
CITIBANK - NEW YORK	NEW YORK, NY		0.006	416,130	0	402,091,494	538,698,196	559,874,525	XXX
FEDERAL HOME LOAN BANK OF NEW YORK	NEW YORK, NY		0.000	0	0	128	128	128	XXX
INDUSTRIAL BANK NA	WASHINGTON, DC		0.010	6,574	0	2,607,134	2,609,349	2,611,495	XXX
JP MORGAN CHASE BANK	NEW YORK, NY		0.031	48,708	0	225,299,122	156,556,343	176,095,782	XXX
JP MORGAN CHASE BANK - LONDON	LONDON, ENG		0.007	10,932	0	203,156,283	123,777,820	148,882,763	XXX
RBC DEXIA INVESTOR SERVICES TRUST	TORONTO-ONT, CAN		0.000	0	0	216,135	99,198	31,542	XXX
STATE STREET - KANSAS CITY	KANSAS CITY, MO		0.000	0	0	739,328	739,328	739,328	XXX
THE BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	129,698,434	48,472,459	50,606,538	XXX
UMB - BANK	KANSAS CITY, MO		0.000	0	0	101,926	70,751	107,051	XXX
US BANK - NORTH CAROLINA	WINSTON-SALEM, NC		0.000	0	0	2,006,975	51,232	35,919	XXX
WELLS FARGO - DELAWARE	WILMINGTON, DE		0.000	0	0	(6,565,087)	(6,687,334)	(6,469,734)	XXX
WELLS FARGO - NEW JERSEY	NEWARK, NJ		0.000	0	0	(139,528,679)	(155,421,361)	(153,515,600)	XXX
WELLS FARGO BANK NA - CHARLOTTE	CHARLOTTE, NC		0.000	0	0	(40,812,877)	(39,718,003)	(39,170,116)	XXX
WELLS FARGO BANK NA - SAN FRANCISCO	SAN FRANCISCO, CA		0.000	0	0	(110,513,668)	(134,468,887)	(124,737,084)	XXX
BANK OF MONTREAL	CHICAGO, IL		0.040	202,194	0	20,000,000	0	0	XXX
BANK OF NOVA SCOTIA	HOUSTON, TX		0.040	0	10,224	0	0	0	XXX
BNP PARIBAS SA	NEW YORK, NY		0.000	0	7,200	0	0	0	XXX
CANADIAN IMPERIAL BANK OF COMM	NEW YORK, NY		0.000	0	(10,224)	0	0	0	XXX
COMMONWELATH BANK OF AUSTRALIA	NEW YORK, NY		0.040	103,762	17,429	15,000,000	15,000,000	15,000,000	XXX
CREDIT AGRICOLE	NEW YORK, NY		0.039	0	618	0	0	0	XXX
INTESA SANPAOLO SPA	MILAN, IT		0.044	0	57,372	5,000,000	5,000,000	5,000,000	XXX
MIZUHO BANK LTD	NEW YORK, NY		0.000	0	(7,818)	0	0	0	XXX
MUFG BANK LTD	NEW YORK, NY		0.039	33,838	0	4,999,905	4,999,958	0	XXX
NORDEA BANK AB	NEW YORK, NY		0.041	0	4,800	0	0	0	XXX
ROYAL BANK OF CANADA	NEW YORK, NY		0.000	0	(6,865)	0	0	0	XXX
STATE STREET BANK AND TRUST CO	BOSTON, MA		0.039	0	2,065	0	0	0	XXX
SUMITOMO MITSUI TRUST BANK LTD	NEW YORK, NY		0.039	205,763	0	41,001,308	0	0	XXX
FIRST HAWAIIAN BANK	GUAM		0.036	0	1,200	106,907	106,907	106,905	XXX
JPMORGAN CHASE NA	NEW YORK, NY		0.031	17	0	0	0	0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - open depositories		XXX	XXX	1,027,918	76,001	707,119,303	496,799,276	590,592,776	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit		XXX	XXX	1,027,918	76,001	707,119,303	496,799,276	590,592,776	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	1,027,918	76,001	707,119,303	496,799,276	590,592,776	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL TREASURY BILL	%	08/28/2026	0.000	10/29/2026	113,321,924	0	0
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						113,321,924	0	0
	ALEXANDRIA REAL EST EQ INC COMMERCIAL PA	%	09/25/2026	4.380	10/16/2026	9,981,750	0	7,300
	CPDE INVESTMENT COMPANY LLC COMMERCIAL P	%	08/04/2026	3.970	10/01/2026	10,000,000	0	63,961
	CPDE INVESTMENT COMPANY LLC COMMERCIAL P	%	09/24/2026	4.060	10/26/2026	4,985,903	0	3,947
	Triton Investments Holdings Sr. Secured	%	09/29/2026	11.000	10/28/2026	540,000	0	0
	CPDE INVESTMENT COMPANY LLC COMMERCIAL P	%	09/30/2026	4.100	11/03/2026	5,479,329	0	626
	CHARLES SCHWAB & CO INC COMMERCIAL PAPER	%	07/07/2026	4.020	10/06/2026	2,998,325	0	28,810
	ITOCHU TREASURY CENTER AMERICA COMMERCIA	%	09/17/2026	4.050	10/13/2026	9,986,500	0	15,750
	ITOCHU TREASURY CENTER AMERICA COMMERCIA	%	09/17/2026	4.050	10/14/2026	9,985,375	0	15,750
	ELI LILLY AND COMPANY COMMERCIAL PAPER	%	09/30/2026	3.985	10/20/2026	21,953,730	0	0
	MITSUBISHI CORP (AMERICAS) COMMERCIAL PA	%	09/25/2026	4.020	11/02/2026	14,946,400	0	10,050
	NATL SEC CLEARING CORP COMMERCIAL PAPER	%	09/02/2026	3.850	10/07/2026	6,995,508	0	20,961
	ONE GAS INC COMMERCIAL PAPER	%	09/25/2026	4.140	10/13/2026	14,979,300	0	10,350
	ST ENGINEERING NORTH AMERICA I COMMERCIA	%	09/25/2026	3.970	10/02/2026	2,999,669	0	1,985
	STE TRANSCORE HOLDINGS INC COMMERCIAL PA	%	09/25/2026	3.970	10/02/2026	22,997,464	0	15,218
	SEMPRA COMMERCIAL PAPER	%	09/18/2026	4.200	10/08/2026	9,991,833	0	15,167
	SIMON PROPERTY GROUP LP (PRE-R COMMERCIA	%	09/21/2026	4.120	10/15/2026	12,979,171	0	14,878
	SIMON PROPERTY GROUP LP (PRE-R COMMERCIA	%	09/22/2026	4.120	10/19/2026	4,989,700	0	5,150
	TARGA RESOURCES CORP COMMERCIAL PAPER	%	09/30/2026	4.100	10/01/2026	30,000,000	0	3,417
	WEC ENERGY GROUP INC COMMERCIAL PAPER	%	09/30/2026	4.030	10/01/2026	25,000,000	0	2,799
	WELLTOWER OP LLC COMMERCIAL PAPER	%	09/30/2026	4.080	10/01/2026	22,000,000	0	2,493
	ALBERTA PROV CDA DISC COML PAP COMMERCIA	%	08/05/2026	3.850	10/28/2026	7,976,900	0	48,767
	FED CAISSES DESJARDINS COMMERCIAL PAPER	%	08/25/2026	3.790	10/26/2026	14,960,521	0	58,429
	OMERS FINANCE TRUST COMMERCIAL PAPER	%	09/15/2026	3.940	10/22/2026	19,954,967	0	56,361
	OMERS FINANCE TRUST COMMERCIAL PAPER	%	08/04/2026	3.900	11/03/2026	2,989,275	0	18,850
	ONTARIO (PROVINCE OF) COMMERCIAL PAPER	%	09/30/2026	4.000	10/27/2026	19,942,222	0	0
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP	%	09/18/2026	4.170	10/09/2026	9,990,733	0	15,058
	CAISSE DES DEPOTS ET CONS COMMERCIAL PAP	%	08/25/2026	3.775	10/26/2026	17,952,813	0	67,950
	ESSILORLUXOTTICA SA COMMERCIAL PAPER	%	09/15/2026	4.120	12/15/2026	11,897,000	0	20,600
	LVMH MOET HENNESSY LOUIS VUITT COMMERCIA	%	09/15/2026	3.980	10/16/2026	14,975,125	0	24,875
	SAUDI ARABIAN OIL CO COMMERCIAL PAPER	%	08/03/2026	3.940	10/05/2026	9,995,622	0	64,572
	SAUDI ARABIAN OIL CO COMMERCIAL PAPER	%	09/16/2026	4.000	10/21/2026	9,977,778	0	15,556
	UNILEVER FINANCE NETHERLANDS B COMMERCIA	%	09/17/2026	4.120	11/23/2026	9,939,344	0	11,444
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						394,342,257	0	641,074
	CapCon Services, LLC Sr. Secured	%	09/22/2026	35.838	10/22/2026	981,053	13,472	65,404
	CAPITAL CONSTRUCTION LLC Sr. Secured	%	08/09/2026	39.446	10/22/2026	695,081	9,765	0
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)						1,676,134	23,237	65,404
	CAPITAL CONSTRUCTION LLC Sr. Secured	%	08/09/2026	0.145	10/22/2026	2,175,267	67,502	0
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						2,175,267	67,502	0
0489999999. Total - issuer credit obligations (unaffiliated)						511,515,582	90,739	706,478
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						511,515,582	90,739	706,478
	STIFs - Subsidiary Accounts SSLM ALM	%	09/17/2026	3.630	12/31/2026	73,108,424	218,123	1,928,950
8109999999. Subtotal - sweep accounts						73,108,424	218,123	1,928,950
261908-10-7	DREYFUS TREAS OBLIGS CASH MGMT MMKT	%	09/30/2026	0.000		43,196,403	169,444	94,850
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						43,196,403	169,444	94,850
38141W-27-3	Goldman Sachs MMKT	%	09/30/2026	3.630		254,865,980	760,408	6,574,694
4812C0-66-2	JPMorgan US Government Money M MMKT	%	09/30/2026	0.000		90,303,117	303,704	339,494
4812C0-67-0	JPMorgan US Government Money M MONEY MAR	%	09/24/2026	0.000		405,356	918	0
74440E-30-0	DRYDEN CORE FUND MM SER MMMF PRU Institu	%	09/30/2026	0.000		1,028,436,600	2,124,634	3,242,860
74440W-86-2	DRYDEN CORE FUND MM SER MMMF PGIM CORE G	%	09/30/2026	0.000		282,166,966	1,095,953	1,824,934
38141W-27-3	CITIBANK US GOVT MMF Dollars on Deposit	%	09/30/2026	1.900		2	0	637,214
8309999999. Subtotal - all other money market mutual funds						1,656,178,021	4,285,617	12,619,196

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8589999999. Total cash equivalents (unaffiliated)						2,283,998,430	4,763,923	15,349,474
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						2,283,998,430	4,763,923	15,349,474